

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
April 2016

Any yellow blocks denote corrections made after first publication.

THESE RESULTS ARE HYPOTHETICAL. WE DID NOT EXECUTE THESE TRADES.

Performance based on one CME futures contract per currency.

Percentage gain based on \$50,000 starting stake without compounding.

2007 Track Record	57,413.75		
2008 Track Record	207,640.75		
2009 Track Record	79,993.25		
2010 Track Record	96,785.00		
2011 Track Record	89,146.25		
2012 Track Record	16,683.75		
2013 Track Record	57,908.76		
2014 Track Record	17,889.95		
8-Year Cum. and Average %	623,461.46		155.87%
2015 Track Record	77,680.00		155.36%
2016			
January	5,123.75		
February	10,440.00		
March	22,032.50	37,596.25	75.19%
April	11,326.25		

Entry Date	Currency	Trade Direction	Entry Price	Rule	Exit Date	Exit Price	Points	P/L	Cumulative
03/31/16	Yen	Buy	8912	0	04/01/16	8905	7	87.50	-87.50
04/01/16	Pound	Sell	14367	0	04/01/16	14318	49	306.25	218.75
04/01/16	Pound	Sell	14278	2	04/01/16	14218	60	375.00	593.75
04/01/16	Euro	Buy	11405	0	04/01/16	11363	42	525.00	68.75
04/01/16	A\$	Buy	7638	0	04/01/16	7606	32	320.00	-251.25
04/01/16	Yen	Sell	8916	0	04/01/16	8942	26	325.00	-576.25
04/01/16	SF	Buy	10433	0	04/01/16	10494	61	762.50	186.25
04/01/16	C\$	Sell	7703	0	04/01/16	7671	32	320.00	506.25
04/01/16	Pound	Sell	14178	2	04/01/16	14218	40	250.00	256.25
04/01/16	C\$	Sell	7631	2	04/01/16	7671	40	400.00	-143.75
04/01/16	A\$	Buy	7638	3	04/04/16	7624	14	140.00	-283.75
04/04/16	Pound	Sell	14327	0	04/04/16	14282	45	281.25	-2.50
04/04/16	SF	Buy	10469	0	04/04/16	10434	35	437.50	-440.00
04/04/16	C\$	Sell	7690	0	04/04/16	7657	33	330.00	-110.00
04/04/16	Yen	Buy	8977	0	04/04/16	9006	29	362.50	252.50
04/01/16	Euro	Buy	11405	3	04/05/16	11414	9	112.50	365.00
04/04/16	SF	Buy	10469	3	04/05/16	10458	11	137.50	227.50
04/05/16	Pound	Buy	14271	0	04/05/16	14237	34	212.50	15.00
04/05/16	Pound	Sell	14177	4	04/05/16	14129	48	300.00	315.00
04/05/16	Euro	Buy	11399	0	04/05/16	11367	32	400.00	-85.00
04/05/16	A\$	Sell	7580	0	04/05/16	7544	36	360.00	275.00
04/05/16	C\$	Sell	7645	0	04/05/16	7626	19	190.00	465.00
04/05/16	Yen	Buy	9045	2	04/05/16	9105	60	750.00	1,215.00
04/05/16	SF	Sell	10458	0	04/05/16	10490	32	400.00	815.00
04/05/16	A\$	Sell	7504	2	04/06/16	7532	28	280.00	535.00
04/05/16	Euro	Buy	11399	3	04/06/16	11406	7	87.50	622.50

04/06/16	Pound	Sell	14160	0	04/06/16	14106	54	337.50	960.00
04/06/16	Pound	Sell	14066	2	04/06/16	14106	40	250.00	710.00
04/06/16	Euro	Sell	11406	0	04/06/16	11373	33	412.50	1,122.50
04/06/16	Yen	Buy	9079	0	04/06/16	9111	32	400.00	1,522.50
04/06/16	SF	Buy	10487	0	04/06/16	10460	27	337.50	1,185.00
04/05/16	C\$	Sell	7586	2	04/06/16	7634	48	480.00	705.00
04/06/16	SF	Buy	10487	3	04/06/16	10523	36	450.00	1,155.00
04/05/16	C\$	Sell	7641	0	04/07/16	7636	5	50.00	1,205.00
04/06/16	Euro	Buy	11453	4	04/07/16	11476	23	287.50	1,492.50
04/06/16	A\$	Sell	7556	0	04/07/16	7554	2	20.00	1,512.50
04/06/16	Yen	Buy	9151	2	04/07/16	9175	24	300.00	1,812.50
04/07/16	Pound	Sell	14125	0	04/07/16	14064	61	381.25	2,193.75
04/07/16	SF	Buy	10485	0	04/07/16	10518	33	412.50	2,606.25
04/07/16	C\$	Buy	7636	0	04/07/16	7667	31	310.00	2,916.25
04/07/16	Yen	Buy	9215	2	04/07/16	9275	60	750.00	3,666.25
04/07/16	A\$	Sell	7514	2	04/08/16	7516	2	20.00	3,646.25
04/07/16	Euro	Buy	11389	0	04/08/16	11379	10	125.00	3,521.25
04/07/16	Euro	Buy	11389	0	04/08/16	11379	10	125.00	3,396.25
04/08/16	Pound	Sell	14078	0	04/08/16	14133	55	343.75	3,052.50
04/08/16	Pound	Sell	14078	3	04/08/16	14133	55	343.75	2,708.75
04/08/16	Euro	Buy	11370	0	04/08/16	11410	40	500.00	3,208.75
04/08/16	Yen	Buy	9242	0	04/08/16	9198	44	550.00	2,658.75
04/08/16	SF	Buy	10483	0	04/08/16	10516	33	412.50	3,071.25
04/08/16	C\$	Sell	7627	0	04/08/16	7668	41	410.00	2,661.25
04/08/16	A\$	Sell	7540	0	04/11/16	7565	25	250.00	2,411.25
04/08/16	Yen	Buy	9242	3	04/11/16	9288	46	575.00	2,986.25
04/11/16	Pound	Buy	14163	2	04/11/16	14223	60	375.00	3,361.25
04/11/16	Euro	Buy	11430	0	04/11/16	11453	23	287.50	3,648.75
04/11/16	SF	Buy	10504	0	04/11/16	10538	34	425.00	4,073.75
04/11/16	C\$	Buy	7698	0	04/11/16	7749	51	510.00	4,583.75
04/11/16	Pound	Buy	14263	2	04/12/16	14330	67	418.75	5,002.50
04/11/16	A\$	Buy	7585	0	04/12/16	7634	49	490.00	5,492.50
04/12/16	Euro	Buy	11422	2	04/12/16	11461	39	487.50	5,980.00
04/12/16	Yen	Buy	9280	0	04/12/16	9247	33	412.50	5,567.50
04/12/16	SF	Buy	10501	0	04/12/16	10533	32	400.00	5,967.50
04/12/16	Pound	Sell	14270	4	04/12/16	14222	48	300.00	6,267.50
04/12/16	C\$	Buy	7752	0	04/12/16	7808	56	560.00	6,827.50
04/12/16	Euro	Sell	11382	4	04/13/16	11403	21	262.50	6,565.00
04/13/16	Pound	Sell	14266	0	04/13/16	14233	33	206.25	6,771.25
04/13/16	Euro	Sell	11382	3	04/13/16	11372	10	125.00	6,896.25
04/13/16	A\$	Buy	7661	0	04/13/16	7637	24	240.00	6,656.25
04/13/16	Yen	Sell	9224	0	04/13/16	9194	30	375.00	7,031.25
04/13/16	SF	Sell	10491	0	04/13/16	10459	32	400.00	7,431.25
04/13/16	SF	Sell	10419	2	04/14/16	10387	32	400.00	7,831.25
04/13/16	C\$	Buy	7833	0	04/14/16	7784	49	490.00	7,341.25
04/14/16	Pound	Sell	14205	0	04/14/16	14169	36	225.00	7,566.25
04/14/16	Pound	Sell	14129	2	04/14/16	14169	40	250.00	7,316.25
04/14/16	A\$	Buy	7617	0	04/14/16	7650	33	330.00	7,646.25
04/14/16	C\$	Buy	7768	0	04/14/16	7818	50	500.00	8,146.25
04/13/16	Euro	Sell	11332	2	04/15/16	11278	54	675.00	8,821.25
04/14/16	Yen	Sell	9165	0	04/15/16	9202	37	462.50	8,358.75
04/14/16	SF	Sell	10347	2	04/15/16	10349	2	25.00	8,333.75
04/15/16	Pound	Sell	14152	0	04/15/16	14195	43	268.75	8,065.00
04/15/16	C\$	Sell	7783	0	04/15/16	7814	31	310.00	7,755.00
04/14/16	A\$	Buy	7690	2	04/18/16	7685	5	50.00	7,705.00
04/15/16	C\$	Sell	7783	3	04/18/16	7754	29	290.00	7,995.00

04/18/16	Yen	Buy	9204	0	04/18/16	9237	33	412.50	8,407.50
04/18/16	Yen	Buy	9277	0	04/18/16	9237	40	500.00	7,907.50
04/18/16	C\$	Sell	7714	2	04/18/16	7754	40	400.00	7,507.50
04/18/16	Pound	Sell	14183	0	04/18/16	14247	64	400.00	7,107.50
04/18/16	A\$	Buy	7690	3	04/18/16	7716	26	260.00	7,367.50
04/15/16	Euro	Buy	11332	0	04/19/16	11362	30	375.00	7,742.50
04/18/16	SF	Sell	10388	0	04/19/16	10394	6	75.00	7,667.50
04/19/16	Pound	Sell	14314	0	04/19/16	14354	40	250.00	7,417.50
04/19/16	A\$	Buy	7732	0	04/19/16	7765	33	330.00	7,747.50
04/19/16	Yen	Buy	9202	0	04/19/16	9176	26	325.00	7,422.50
04/19/16	SF	Buy	10394	0	04/19/16	10424	30	375.00	7,797.50
04/19/16	C\$	Buy	7818	0	04/19/16	7842	24	240.00	8,037.50
04/19/16	C\$	Buy	7882	2	04/20/16	7872	10	100.00	7,937.50
04/19/16	A\$	Buy	7805	2	04/20/16	7769	36	360.00	7,577.50
04/20/16	Pound	Buy	14397	0	04/20/16	14360	37	231.25	7,346.25
04/20/16	SF	Buy	10422	0	04/20/16	10401	21	262.50	7,083.75
04/20/16	Pound	Buy	14397	3	04/20/16	14360	37	231.25	6,852.50
04/20/16	Euro	Buy	11375	0	04/20/16	11336	39	487.50	6,365.00
04/20/16	A\$	Buy	7749	0	04/20/16	7789	40	400.00	6,765.00
04/20/16	Yen	Sell	9166	0	04/20/16	9141	25	312.50	7,077.50
04/20/16	C\$	Buy	7855	0	04/20/16	7894	39	390.00	7,467.50
04/20/16	SF	Sell	10321	4	04/21/16	10346	25	312.50	7,155.00
04/21/16	Pound	Sell	14335	0	04/21/16	14290	45	281.25	7,436.25
04/21/16	Pound	Buy	14370	4	04/21/16	14418	48	300.00	7,736.25
04/21/16	Euro	Sell	11317	0	04/21/16	11355	38	475.00	7,261.25
04/21/16	A\$	Sell	7775	0	04/21/16	7815	40	400.00	6,861.25
04/21/16	C\$	Buy	7910	0	04/21/16	7881	29	290.00	6,571.25
04/21/16	A\$	Sell	7775	3	04/21/16	7734	41	410.00	6,981.25
04/21/16	SF	Sell	10321	4	04/21/16	10286	35	437.50	7,418.75
04/21/16	Yen	Sell	9123	0	04/22/16	9098	25	312.50	7,731.25
04/21/16	Pound	Sell	14338	4	04/22/16	14366	28	175.00	7,556.25
04/21/16	Euro	Sell	11317	3	04/22/16	11280	37	462.50	8,018.75
04/22/16	Yen	Sell	9058	2	04/22/16	8998	60	750.00	8,768.75
04/22/16	SF	Sell	10274	0	04/22/16	10250	24	300.00	9,068.75
04/22/16	C\$	Sell	7854	0	04/22/16	7892	38	380.00	8,688.75
04/22/16	A\$	Sell	7720	0	04/22/16	7687	33	330.00	9,018.75
04/22/16	Pound	Sell	14390	0	04/25/16	14453	63	393.75	8,625.00
04/22/16	Yen	Sell	8958	2	04/25/16	9002	44	550.00	8,075.00
04/21/16	Euro	Sell	11240	2	04/25/16	11281	41	512.50	7,562.50
04/25/16	Pound	Buy	14453	0	04/25/16	14507	54	337.50	7,900.00
04/25/16	SF	Sell	10252	0	04/25/16	10290	38	475.00	7,425.00
04/25/16	A\$	Sell	7692	0	04/26/16	7718	26	260.00	7,165.00
04/26/16	Pound	Buy	14482	0	04/26/16	14519	37	231.25	7,396.25
04/26/16	Pound	Buy	14559	2	04/26/16	14619	60	375.00	7,771.25
04/26/16	Euro	Buy	11283	0	04/26/16	11320	37	462.50	8,233.75
04/26/16	Yen	Sell	9015	0	04/26/16	9047	32	400.00	7,833.75
04/26/16	SF	Buy	10273	0	04/26/16	10299	26	325.00	8,158.75
04/26/16	C\$	Sell	7889	0	04/26/16	7910	21	210.00	7,948.75
04/26/16	Yen	Sell	9015	3	04/27/16	8997	18	225.00	8,173.75
04/27/16	Euro	Buy	11314	0	04/27/16	11338	24	300.00	8,473.75
04/27/16	A\$	Buy	7731	0	04/27/16	7690	41	410.00	8,063.75
04/27/16	Pound	Buy	14562	0	04/27/16	14520	42	262.50	7,801.25
04/27/16	Euro	Buy	11378	2	04/27/16	11338	40	500.00	7,301.25
04/27/16	A\$	Sell	7610	4	04/27/16	7562	48	480.00	7,781.25
04/27/16	SF	Buy	10290	0	04/27/16	10328	38	475.00	8,256.25
04/27/16	C\$	Buy	7934	0	04/27/16	7892	42	420.00	7,836.25

04/28/16	Pound	Sell	14536	0	04/28/16	14588	52	325.00	7,511.25
04/28/16	A\$	Sell	7575	0	04/28/16	7611	36	360.00	7,151.25
04/28/16	Yen	Sell	8981	0	04/28/16	8955	26	325.00	7,476.25
04/28/16	Yen	Buy	9035	4	04/28/16	9083	48	600.00	8,076.25
04/28/16	Yen	Buy	9123	2	04/28/16	9183	60	750.00	8,826.25
04/28/16	SF	Buy	10314	0	04/28/16	10354	40	500.00	9,326.25
04/28/16	Euro	Buy	11339	0	04/29/16	11379	40	500.00	9,826.25
04/28/16	Yen	Buy	9223	2	04/29/16	9255	32	400.00	10,226.25
04/29/16	Pound	Buy	14610	0	04/29/16	14646	36	225.00	10,451.25
04/29/16	Yen	Buy	9295	2	04/29/16	9355	60	750.00	11,201.25
04/29/16	SF	Buy	10362	0	04/29/16	10404	42	525.00	11,726.25
04/29/16	A\$	Buy	7602	0	04/29/16	7575	27	270.00	11,456.25
04/28/16	C\$	Buy	7964	2	04/29/16	7951	13	130.00	11,326.25
								11,326.25	

Open Positions

04/29/16	Euro	Buy	11419	2
04/29/16	SF	Buy	10444	2

Contingency "Footnote" Rules

Proportionality Rule: The recommendation to enter at the close obviously cannot be met. It means enter at the next open. In spot, normally the close and open are only a few points apart. But, if the open is 15 points or more away from the close, apply the number of points in the stop and target to the actual open. This prevents stupid stops and wrong targets. A version of the proportionality rule is used in Rule 3 below.

If the discrepancy between the close and ensuing open is 40 points or more, do not apply proportionality rule. The move has already happened and the probability of a gain is very low. Do nothing.

Rule 1. Gap Rule: If the open gaps beyond the Recommended Entry by at least 15 points, apply the stop and target proportionately to the actual Open. This applies even if there was a guerilla entry, i.e., some price other than the Open.

Rule 2: Runaway Move: If the move continues in same direction by 40 points after taking profit or from last close if re-entry is not hit, re-enter in same direction with a stop 40 points and target 60 points away from entry. You can also apply Rule 2 to the last trade if it's stopped out (stop level + 40) when Rule 3 is disabled.

Rule 3: Recovery Rule: Re-enter at same level as original if price returns to it after a stop, using the same stop and target as originally instructed. But we need to adjust the stop or target if the old stop or target is a stupid number, either delivering the opposite outcome (e.g. loss on a target) or a small number of 15 points or less. Therefore, if the difference between entry and stop or target is negative or 15 points or less, adjust the stop to 38 points from entry and target to 44 points from entry.

Do not use Rule 3 more than three times.

Rule 4: Reversal Rule: If the price moves 80 points in the opposite direction after a stop or target, or from the close if re-entry is NPR, reverse direction with stop at 44 points and target at 48 points. The number of points to use in the Reversal Rule changes from time to time as ATR changes. It will always be noted in this commentary box.

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL