

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

January	5123.75
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Entry Date	Currency	Trade Direction	Entry Price	Rule	Exit Date	Exit Price	Points	P/L	Cumulative
01/29/16	SF	Sell	9774	4	02/01/16	9722	52	650.00	650.00
02/01/16	Pound	Sell	14254	0	02/01/16	14284	30	187.50	462.50
02/01/16	Euro	Sell	10846	0	02/01/16	10881	35	437.50	25.00
02/01/16	SF	Sell	9774	0	02/01/16	9814	40	500.00	-475.00
02/01/16	Pound	Buy	14364	4	02/01/16	14412	48	300.00	-175.00
02/01/16	A\$	Buy	7046	0	02/01/16	7085	39	390.00	215.00
02/01/16	Yen	Sell	8292	0	02/02/16	8269	23	287.50	502.50
02/01/16	C\$	Buy	7177	2	02/02/16	7149	28	280.00	222.50
02/02/16	Pound	Buy	14413	0	02/02/16	14381	32	200.00	22.50
02/02/16	Pound	Buy	14413	3	02/02/16	14381	32	200.00	-177.50
02/02/16	A\$	Buy	7094	0	02/02/16	7122	28	280.00	102.50
02/02/16	Yen	Sell	8292	0	02/02/16	8323	31	387.50	-285.00
02/02/16	Euro	Sell	10936	0	02/02/16	10901	35	437.50	152.50
02/01/16	SF	Sell	9830	3	02/02/16	9775	55	687.50	840.00
02/02/16	Pound	Buy	14413	3	02/03/16	14410	3	18.75	821.25
02/02/16	A\$	Sell	7042	4	02/03/16	6996	46	460.00	1,281.25
02/03/16	Pound	Sell	14410	0	02/03/16	14460	50	312.50	968.75
02/03/16	Pound	Buy	14540	4	02/03/16	14588	48	300.00	1,268.75
02/03/16	Euro	Buy	10936	0	02/03/16	10966	30	375.00	1,643.75
02/03/16	Euro	Buy	10006	2	02/03/16	10066	60	750.00	2,393.75
02/03/16	Euro	Buy	11006	2	02/03/16	11066	60	750.00	3,143.75
02/03/16	A\$	Sell	7097	0	02/03/16	7128	31	310.00	2,833.75
02/03/16	Yen	Sell	8357	0	02/03/16	8399	42	525.00	2,308.75
02/03/16	Yen	Buy	8479	4	02/03/16	8527	48	600.00	2,908.75
02/03/16	SF	Sell	9843	0	02/03/16	9871	28	350.00	2,558.75
02/03/16	SF	Buy	9951	4	02/03/16	9999	48	600.00	3,158.75
02/03/16	C\$	Sell	7118	0	02/03/16	7162	44	440.00	2,718.75
02/03/16	Pound	Buy	14628	2	02/04/16	14594	34	212.50	2,506.25

02/03/16	Euro	Buy	11106	2	02/04/16	11141	35	437.50	2,943.75
02/03/16	C\$	Buy	7242	4	02/04/16	7294	52	520.00	3,463.75
02/04/16	Euro	Buy	11181	2	02/04/16	11241	60	750.00	4,213.75
02/04/16	Yen	Buy	8477	0	02/04/16	8528	51	637.50	4,851.25
02/04/16	SF	Buy	9973	0	02/04/16	10021	48	600.00	5,451.25
02/04/16	SF	Buy	10062	2	02/04/16	10022	40	500.00	4,951.25
02/04/16	Yen	Buy	8568	2	02/05/16	8604	36	450.00	5,401.25
02/04/16	SF	Buy	10062	2	02/05/16	10123	61	762.50	6,163.75
02/05/16	SF	Sell	10043	4	5-Feb	10083	40	500.00	5,663.75
02/05/16	Pound	Buy	14579	0	02/05/16	14538	41	256.25	5,407.50
02/05/16	Pound	Sell	14458	4	02/05/16	14498	40	250.00	5,157.50
02/05/16	Euro	Buy	11202	0	02/05/16	11244	42	525.00	5,682.50
02/05/16	A\$	Buy	7179	0	02/05/16	7145	34	340.00	5,342.50
02/05/16	C\$	Buy	7271	0	02/05/16	7254	17	170.00	5,172.50
02/05/16	Euro	Sell	11164	4	02/08/16	11188	24	300.00	4,872.50
02/05/16	Yen	Buy	8525	0	02/08/16	8559	34	425.00	5,297.50
02/05/16	A\$	Sell	7065	0	02/08/16	7081	16	160.00	5,137.50
02/05/16	A\$	Sell	7065	0	02/08/16	7081	16	160.00	4,977.50
02/08/16	Pound	Sell	14499	0	02/08/16	14441	58	362.50	5,340.00
02/08/16	Pound	Sell	14401	2	02/08/16	14441	40	250.00	5,090.00
02/08/16	Euro	Sell	11164	3	02/08/16	11116	48	600.00	5,690.00
02/08/16	Yen	Sell	8543	0	02/08/16	8573	30	375.00	5,315.00
02/08/16	SF	Sell	10096	0	02/08/16	10058	38	475.00	5,790.00
02/08/16	C\$	Sell	7196	0	02/08/16	7165	31	310.00	6,100.00
02/08/16	Euro	Buy	11196	4	02/09/16	11238	42	525.00	6,625.00
02/08/16	Yen	Buy	8653	4	02/09/16	8653	0	0.00	6,625.00
02/08/16	SF	Buy	10138	4	02/09/16	10211	73	912.50	7,537.50
02/09/16	Pound	Sell	14432	0	02/09/16	14475	43	268.75	7,268.75
02/09/16	Pound	Sell	14432	3	02/09/16	14383	49	306.25	7,575.00
02/09/16	Euro	Sell	11198	0	02/09/16	11196	2	25.00	7,600.00
02/09/16	Euro	Sell	11198	2	02/09/16	11236	38	475.00	7,125.00
02/09/16	Euro	Sell	11198	2	02/09/16	11236	38	475.00	6,650.00
02/09/16	A\$	Sell	7032	2	02/09/16	6972	60	600.00	7,250.00
02/09/16	Yen	Buy	8718	2	02/09/16	8678	40	500.00	6,750.00
02/09/16	C\$	Sell	7177	0	02/09/16	7206	29	290.00	6,460.00
02/09/16	SF	Buy	10251	2	02/09/16	10311	60	750.00	7,210.00
02/09/16	A\$	Buy	7052	4	02/10/16	7068	16	160.00	7,370.00
02/09/16	Euro	Buy	11316	4	02/10/16	11280	36	450.00	6,920.00
02/10/16	Pound	Buy	14471	0	02/10/16	14528	57	356.25	7,276.25
02/10/16	Pound	Buy	14568	2	02/10/16	14528	40	250.00	7,026.25
02/10/16	Euro	Buy	11260	0	02/10/16	11234	26	325.00	6,701.25
02/10/16	A\$	Buy	7108	2	02/10/16	7068	40	400.00	6,301.25
02/10/16	Yen	Buy	8690	0	02/10/16	8731	41	512.50	6,813.75
02/10/16	C\$	Sell	7209	0	02/10/16	7166	43	430.00	7,243.75
02/10/16	SF	Buy	10242	0	02/10/16	10290	48	600.00	7,843.75
02/10/16	Euro	Buy	11260	3	02/11/16	11289	29	362.50	8,206.25
02/10/16	A\$	Buy	7108	3	02/11/16	7074	34	340.00	7,866.25
02/11/16	Pound	Buy	14539	0	02/11/16	14494	45	281.25	7,585.00
02/11/16	Pound	Sell	14414	4	02/11/16	14458	44	275.00	7,310.00
02/11/16	Euro	Sell	11327	0	02/11/16	11352	25	312.50	6,997.50
02/11/16	Euro	Sell	11327	0	02/11/16	11352	25	312.50	6,685.00
02/11/16	Euro	Sell	11327	0	02/11/16	11352	25	312.50	6,372.50
02/11/16	A\$	Buy	7022	0	02/11/16	6996	26	260.00	6,112.50
02/11/16	A\$	Buy	7022	2	02/11/16	7063	41	410.00	6,522.50
02/11/16	Yen	Buy	8845	2	02/11/16	8905	60	750.00	7,272.50
02/11/16	Yen	Buy	8945	2	02/11/16	9005	60	750.00	8,022.50

02/11/16	SF	Buy	10326	2	02/11/16	10286	40	500.00	7,522.50
02/11/16	Yen	Sell	8925	4	02/11/16	8877	48	600.00	8,122.50
02/11/16	C\$	Sell	7148	2	02/11/16	7188	40	400.00	7,722.50
02/11/16	A\$	Buy	7103	2	02/12/16	7103	0	0.00	7,722.50
02/12/16	Pound	Sell	14491	0	02/12/16	14533	42	262.50	7,460.00
02/12/16	Pound	Sell	14491	3	02/12/16	14533	42	262.50	7,197.50
02/12/16	Euro	Buy	11322	0	02/12/16	11284	38	475.00	6,722.50
02/12/16	Yen	Buy	8895	0	02/12/16	8854	41	512.50	6,210.00
02/12/16	Yen	Buy	8895	3	02/12/16	8854	41	512.50	5,697.50
02/12/16	SF	Buy	10288	0	02/12/16	10257	31	387.50	5,310.00
02/12/16	C\$	Sell	7197	0	02/12/16	7215	18	180.00	5,130.00
02/15/16	Pound	Buy	14497	0	02/15/16	14458	39	243.75	4,886.25
02/15/16	Euro	Sell	11224	2	02/15/16	11164	60	750.00	5,636.25
02/15/16	Yen	Sell	8797	2	02/15/16	8737	60	750.00	6,386.25
02/15/16	SF	Sell	10221	2	02/15/16	10161	60	750.00	7,136.25
02/15/16	C\$	Buy	7215	0	02/16/16	7229	14	140.00	7,276.25
02/16/16	Pound	Sell	14467	0	02/16/16	14506	39	243.75	7,032.50
02/16/16	Pound	Sell	14467	3	02/16/16	14424	43	268.75	7,301.25
02/16/16	Pound	Sell	14384	2	02/16/16	14324	60	375.00	7,676.25
02/16/16	Euro	Sell	11177	0	02/16/16	11149	28	350.00	8,026.25
02/16/16	A\$	Buy	7118	0	02/16/16	7158	40	400.00	8,426.25
02/16/16	Yen	Sell	8744	0	02/16/16	8787	43	537.50	7,888.75
02/16/16	Pound	Sell	14284	2	02/17/16	14335	51	318.75	7,570.00
02/16/16	A\$	Sell	7078	4	02/17/16	7122	44	440.00	7,130.00
02/16/16	SF	Sell	10154	0	02/17/16	10086	68	850.00	7,980.00
02/17/16	Euro	Sell	11148	0	02/17/16	11183	35	437.50	7,542.50
02/17/16	Yen	Sell	8762	0	02/17/16	8795	33	412.50	7,130.00
02/17/16	Yen	Sell	8762	3	02/17/16	8795	33	412.50	6,717.50
02/17/16	C\$	Buy	7210	0	02/17/16	7240	30	300.00	7,017.50
02/17/16	Euro	Sell	11148	3	02/18/16	11136	12	150.00	7,167.50
02/17/16	C\$	Buy	7280	2	02/18/16	7321	41	410.00	7,577.50
02/17/16	Pound	Sell	14284	3	02/18/16	14258	26	162.50	7,740.00
02/18/16	Euro	Buy	11136	0	02/18/16	11117	19	237.50	7,502.50
02/18/16	A\$	Buy	7167	0	02/18/16	7129	38	380.00	7,122.50
02/18/16	SF	Buy	10086	0	02/18/16	10056	30	375.00	6,747.50
02/18/16	Yen	Buy	8769	0	02/18/16	8814	45	562.50	7,310.00
02/19/16	Pound	Buy	14342	0	02/19/16	14302	40	250.00	7,060.00
02/19/16	Euro	Sell	11148	0	02/19/16	11115	33	412.50	7,472.50
02/19/16	A\$	Buy	7114	0	02/19/16	7081	33	330.00	7,142.50
02/19/16	SF	Sell	10071	0	02/19/16	10104	33	412.50	6,730.00
02/19/16	SF	Sell	10071	0	02/19/16	10104	33	412.50	6,317.50
02/19/16	C\$	Sell	7284	0	02/19/16	7250	34	340.00	6,657.50
02/19/16	Yen	Buy	8851	0	02/19/16	8901	50	625.00	7,282.50
02/19/16	Pound	Buy	14342	3	02/22/16	14294	48	300.00	6,982.50
02/19/16	A\$	Buy	7114	3	02/22/16	7151	37	370.00	7,352.50
02/22/16	Pound	Sell	14214	4	02/22/16	14166	48	300.00	7,652.50
02/22/16	Pound	Sell	14126	2	02/22/16	14066	60	375.00	8,027.50
02/22/16	Euro	Sell	11122	0	02/22/16	11078	44	550.00	8,577.50
02/22/16	Yen	Buy	8881	0	02/22/16	8846	35	437.50	8,140.00
02/22/16	C\$	Buy	7251	0	02/22/16	7287	36	360.00	8,500.00
02/22/16	Euro	Sell	11038	2	02/23/16	10999	39	487.50	8,987.50
02/22/16	A\$	Buy	7191	2	02/23/16	7221	30	300.00	9,287.50
02/22/16	SF	Sell	10038	4	02/23/16	10045	7	87.50	9,200.00
02/22/16	Pound	Sell	14146	4	02/23/16	14151	5	31.25	9,168.75
02/23/16	A\$	Buy	7212	0	02/23/16	7251	39	390.00	9,558.75
02/23/16	Yen	Buy	8854	0	02/23/16	8886	32	400.00	9,958.75

02/23/16	SF	Sell	10060	0	02/23/16	10092	32	400.00	9,558.75
02/23/16	C\$	Buy	7285	0	02/23/16	7258	27	270.00	9,288.75
02/23/16	Pound	Sell	14113	2	02/23/16	14053	60	375.00	9,663.75
02/23/16	Yen	Buy	8926	2	02/23/16	8886	40	500.00	9,163.75
02/23/16	Pound	Sell	14013	2	02/24/16	13951	62	387.50	9,551.25
02/24/16	Pound	Sell	13911	2	02/24/16	13951	40	250.00	9,301.25
02/24/16	Euro	Sell	11025	0	02/24/16	10975	50	625.00	9,926.25
02/24/16	A\$	Buy	7201	0	02/24/16	7173	28	280.00	9,646.25
02/24/16	C\$	Buy	7260	0	02/24/16	7232	28	280.00	9,366.25
02/24/16	Yen	Buy	8919	0	02/24/16	8966	47	587.50	9,953.75
02/24/16	SF	Buy	10090	0	02/24/16	10119	29	362.50	10,316.25
02/24/16	Pound	Sell	13911	3	02/25/16	13959	48	300.00	10,016.25
02/24/16	C\$	Buy	7260	3	02/25/16	7298	38	380.00	10,396.25
02/25/16	A\$	Buy	7185	0	02/25/16	7156	29	290.00	10,106.25
02/25/16	Yen	Buy	8927	0	02/25/16	8896	31	387.50	9,718.75
02/25/16	SF	Buy	10119	0	02/25/16	10092	27	337.50	9,381.25
02/25/16	A\$	Buy	7185	3	02/25/16	7216	31	310.00	9,691.25
02/25/16	C\$	Buy	7338	2	02/25/16	7398	60	600.00	10,291.25
02/25/16	Euro	Sell	11022	0	02/26/16	11024	2	25.00	10,266.25
02/25/16	SF	Buy	10119	3	02/26/16	10101	18	225.00	10,041.25
02/26/16	Pound	Buy	13969	0	02/26/16	14028	59	368.75	10,410.00
02/26/16	Pound	Sell	13948	4	02/26/16	13900	48	300.00	10,710.00
02/26/16	Euro	Buy	11067	0	02/26/16	11037	30	375.00	10,335.00
02/26/16	A\$	Buy	7188	0	02/26/16	7161	27	270.00	10,065.00
02/26/16	Yen	Sell	8880	0	02/26/16	8911	31	387.50	9,677.50
02/26/16	Yen	Sell	8880	3	02/26/16	8847	33	412.50	10,090.00
02/26/16	SF	Sell	10166	0	02/26/16	10124	42	525.00	10,615.00
02/26/16	SF	Sell	10084	2	02/29/16	10052	32	400.00	11,015.00
02/26/16	Euro	Sell	10957	4	02/29/16	10994	37	462.50	10,552.50
02/26/16	Yen	Sell	8807	2	02/29/16	8840	33	412.50	10,140.00
02/29/16	Pound	Sell	13874	0	02/29/16	13907	33	206.25	9,933.75
02/29/16	Pound	Sell	13874	0	02/29/16	13907	33	206.25	9,727.50
02/29/16	Euro	Sell	10957	3	02/29/16	10930	27	337.50	10,065.00
02/29/16	Yen	Buy	8858	0	02/29/16	8888	30	375.00	10,440.00
									10,440.00

#### OPEN POSITIONS

02/26/16	C\$	Buy	7380	0
02/29/16	A\$	Buy	7092	0

#### 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