

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
March 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	5,123.75
February	10,440.00

Entry Date	Currency	Trade Direction	Entry Price	Rule	Exit Date	Exit Price	Points	P/L	Cumulative
02/26/16	C\$	Buy	7380	0	03/01/16	7426	46	460.00	460.00
02/29/16	A\$	Buy	7092	0	03/01/16	7114	22	220.00	680.00
03/01/16	Pound	Buy	13935	0	03/01/16	13960	25	156.25	836.25
03/01/16	Pound	Buy	14000	2	03/01/16	13960	40	250.00	586.25
03/01/16	A\$	Buy	7078	0	03/01/16	7124	46	460.00	1,046.25
03/01/16	Yen	Buy	8916	0	03/01/16	8885	31	387.50	658.75
03/01/16	C\$	Buy	7466	2	03/02/16	7434	32	320.00	338.75
03/02/16	Pound	Buy	13965	0	03/02/16	13922	43	268.75	70.00
03/02/16	Pound	Buy	13965	3	03/02/16	14015	50	312.50	382.50
03/02/16	A\$	Buy	7135	0	03/02/16	7164	29	290.00	672.50
03/02/16	A\$	Buy	7204	2	03/02/16	7264	60	600.00	1,272.50
03/01/16	Yen	Sell	8805	4	03/02/16	8829	24	300.00	972.50
03/01/16	C\$	Buy	7440	0	03/02/16	7410	30	300.00	672.50
03/01/16	Euro	Sell	10878	2	03/03/16	10918	40	500.00	172.50
03/01/16	SF	Sell	10067	0	03/03/16	10110	43	537.50	-365.00
03/02/16	Pound	Buy	14055	3	03/03/16	14108	53	331.25	-33.75
03/02/16	Yen	Sell	8836	0	03/03/16	8806	30	375.00	341.25
03/02/16	C\$	Buy	7440	3	03/03/16	7448	8	80.00	421.25
03/03/16	Pound	Buy	14148	2	03/04/16	14178	30	187.50	608.75
03/03/16	Euro	Sell	10978	0	03/04/16	11018	40	500.00	108.75
03/03/16	A\$	Buy	7304	2	03/04/16	7360	56	560.00	668.75
03/03/16	SF	Sell	10146	0	03/04/16	10125	21	262.50	931.25
03/04/16	Pound	Buy	14142	0	03/04/16	14182	40	250.00	1,181.25
03/04/16	Yen	Sell	8822	0	03/04/16	8801	21	262.50	1,443.75
03/04/16	SF	Sell	10085	2	03/04/16	10125	40	500.00	943.75
03/04/16	C\$	Buy	7450	0	03/04/16	7484	34	340.00	1,283.75
03/04/16	Euro	Buy	11025	0	03/07/16	11003	22	275.00	1,008.75
03/07/16	Pound	Buy	14212	0	03/07/16	14180	32	200.00	808.75

03/07/16	Pound	Buy	14212	3	03/07/16	14270	58	362.50	1,171.25
03/07/16	A\$	Buy	7392	0	03/07/16	7360	32	320.00	851.25
03/07/16	SF	Sell	10100	0	03/07/16	10062	38	475.00	1,326.25
03/07/16	C\$	Buy	7506	0	03/07/16	7477	29	290.00	1,036.25
03/07/16	C\$	Buy	7506	3	03/07/16	7535	29	290.00	1,326.25
03/07/16	A\$	Buy	7392	3	03/07/16	7433	41	410.00	1,736.25
03/07/16	Yen	Sell	8811	0	03/07/16	8845	34	425.00	1,311.25
03/07/16	Euro	Buy	11025	3	03/08/16	11074	49	612.50	1,923.75
03/08/16	Pound	Buy	14252	0	03/08/16	14212	40	250.00	1,673.75
03/08/16	A\$	Buy	7432	0	03/08/16	7409	23	230.00	1,443.75
03/08/16	Yen	Buy	8848	0	03/08/16	8894	46	575.00	2,018.75
03/08/16	C\$	Buy	7524	0	03/08/16	7498	26	260.00	1,758.75
03/08/16	SF	Sell	10118	0	03/08/16	10086	32	400.00	2,158.75
03/09/16	A\$	Sell	7396	0	03/09/16	7423	27	270.00	1,888.75
03/09/16	SF	Sell	10082	0	03/09/16	10041	41	512.50	2,401.25
03/09/16	Euro	Sell	10997	2	03/09/16	11037	40	500.00	1,901.25
03/09/16	Yen	Buy	8899	0	03/09/16	8879	20	250.00	1,651.25
03/09/16	SF	Sell	10001	2	03/09/16	10041	40	500.00	1,151.25
03/09/16	C\$	Sell	7454	0	03/09/16	7499	45	450.00	701.25
03/09/16	Pound	Sell	14209	0	03/10/16	14159	50	312.50	1,013.75
03/10/16	Euro	Sell	11033	0	03/10/16	10993	40	500.00	1,513.75
03/10/16	Euro	Sell	10953	2	03/10/16	10893	60	750.00	2,263.75
03/10/16	Euro	Sell	10853	2	03/10/16	10893	40	500.00	1,763.75
03/10/16	Euro	Buy	10973	4	03/10/16	11021	48	600.00	2,363.75
03/10/16	Euro	Buy	11061	2	03/10/16	11121	60	750.00	3,113.75
03/10/16	Euro	Buy	11161	2	03/10/16	11221	60	750.00	3,863.75
03/10/16	A\$	Buy	7438	0	03/10/16	7476	38	380.00	4,243.75
03/10/16	SF	Sell	10038	2	03/10/16	9978	60	750.00	4,993.75
03/10/16	C\$	Buy	7548	0	03/10/16	7515	33	330.00	4,663.75
03/10/16	Pound	Buy	14239	2	03/10/16	14287	48	300.00	4,963.75
03/10/16	Yen	Sell	8812	2	03/10/16	8852	40	500.00	4,463.75
03/10/16	SF	Buy	10058	4	03/10/16	10106	48	600.00	5,063.75
03/10/16	SF	Buy	10146	2	03/10/16	10206	60	750.00	5,813.75
03/11/16	Pound	Buy	14285	0	03/11/16	14348	63	393.75	6,207.50
03/11/16	Euro	Buy	11212	0	03/11/16	11174	38	475.00	5,732.50
03/11/16	A\$	Sell	7423	0	03/11/16	7449	26	260.00	5,472.50
03/11/16	Yen	Buy	8863	0	03/11/16	8831	32	400.00	5,072.50
03/11/16	SF	Buy	10204	0	03/11/16	10163	41	512.50	4,560.00
03/11/16	C\$	Buy	7535	2	03/11/16	7595	60	600.00	5,160.00
03/11/16	A\$	Buy	7529	4	03/14/16	7506	23	230.00	4,930.00
03/11/16	SF	Buy	10204	3	03/14/16	10197	7	87.50	4,842.50
03/11/16	Pound	Buy	14388	2	03/14/16	14354	34	212.50	4,630.00
03/11/16	Pound	Buy	14324	0	03/14/16	14303	21	131.25	4,498.75
03/14/16	Euro	Buy	11179	0	03/14/16	11146	33	412.50	4,086.25
03/14/16	Yen	Sell	8799	0	03/14/16	8833	34	425.00	3,661.25
03/14/16	C\$	Buy	7560	0	03/14/16	7532	28	280.00	3,381.25
03/14/16	A\$	Buy	7502	0	03/14/16	7470	32	320.00	3,061.25
03/14/16	SF	Buy	10179	0	03/14/16	10208	29	362.50	3,423.75
03/14/16	C\$	Buy	7560	3	03/15/16	7520	40	400.00	3,023.75
03/15/16	Pound	Buy	14290	0	03/15/16	14248	42	262.50	2,761.25
03/15/16	Euro	Buy	11109	0	03/15/16	11149	40	500.00	3,261.25
03/15/16	A\$	Buy	7446	0	03/15/16	7414	32	320.00	2,941.25
03/15/16	Yen	Sell	8811	0	03/15/16	8843	32	400.00	2,541.25
03/15/16	SF	Buy	10145	0	03/15/16	10189	44	550.00	3,091.25
03/15/16	C\$	Buy	7507	0	03/15/16	7478	29	290.00	2,801.25
03/15/16	Pound	Sell	14168	4	03/16/16	14103	65	406.25	3,207.50

03/16/16	Euro	Sell	11136	0	03/16/16	11088	48	600.00	3,807.50
03/16/16	Pound	Sell	14063	2	03/15/16	14103	40	250.00	3,557.50
03/15/16	Pound	Buy	14183	4	03/16/16	14231	48	300.00	3,857.50
03/15/16	Euro	Buy	11168	4	03/16/16	11216	48	600.00	4,457.50
03/16/16	A\$	Sell	7430	0	03/16/16	7449	19	190.00	4,267.50
03/16/16	Yen	Sell	8825	2	03/16/16	8865	40	500.00	3,767.50
03/16/16	SF	Sell	10130	2	03/16/16	10170	40	500.00	3,267.50
03/16/16	C\$	Sell	7491	0	03/17/16	7528	37	370.00	2,897.50
03/16/16	SF	Buy	10250	4	03/17/16	10286	36	450.00	3,347.50
03/17/16	Pound	Buy	14257	0	03/17/16	14317	60	375.00	3,722.50
03/17/16	Pound	Buy	14357	2	03/17/16	14417	60	375.00	4,097.50
03/17/16	Euro	Buy	11244	0	03/17/16	11298	54	675.00	4,772.50
03/17/16	A\$	Buy	7530	0	03/17/16	7563	33	330.00	5,102.50
03/17/16	Yen	Buy	8897	0	03/17/16	8923	26	325.00	5,427.50
03/17/16	Yen	Buy	8964	2	03/17/16	9024	60	750.00	6,177.50
03/17/16	SF	Buy	10326	2	03/17/16	10386	60	750.00	6,927.50
03/17/16	C\$	Buy	7626	0	03/17/16	7671	45	450.00	7,377.50
03/17/16	Pound	Buy	14457	2	03/18/16	14442	15	93.75	7,283.75
03/17/16	Euro	Buy	11338	2	03/18/16	11338	0	0.00	7,283.75
03/17/16	A\$	Buy	7603	2	03/18/16	7597	6	60.00	7,223.75
03/17/16	C\$	Buy	7711	2	03/18/16	7735	24	240.00	7,463.75
03/18/16	Yen	Buy	8998	0	03/18/16	9037	39	487.50	7,951.25
03/18/16	SF	Buy	10367	0	03/18/16	10334	33	412.50	7,538.75
03/18/16	Euro	Buy	11294	0	03/18/16	11334	40	500.00	8,038.75
03/18/16	Pound	Buy	14457	3	03/21/16	14463	6	37.50	8,076.25
03/18/16	SF	Buy	10367	3	03/21/16	10352	15	187.50	7,888.75
03/17/16	A\$	Buy	7576	0	03/21/16	7567	9	90.00	7,798.75
03/21/16	Pound	Sell	14463	0	03/21/16	14427	36	225.00	8,023.75
03/21/16	Yen	Sell	8988	0	03/21/16	9012	24	300.00	7,723.75
03/21/16	Pound	Sell	14387	2	03/22/16	14338	49	306.25	8,030.00
03/21/16	Euro	Sell	11298	0	03/22/16	11242	56	700.00	8,730.00
03/21/16	A\$	Sell	7567	0	03/22/16	7533	34	340.00	9,070.00
03/21/16	Yen	Sell	8988	3	03/22/16	8942	46	575.00	9,645.00
03/21/16	C\$	Sell	7680	0	03/22/16	7626	54	540.00	10,185.00
03/22/16	Pound	Sell	14298	2	03/22/16	14238	60	375.00	10,560.00
03/22/16	Pound	Sell	14198	2	03/22/16	14238	40	250.00	10,310.00
03/21/16	SF	Sell	10352	0	03/22/16	10310	42	525.00	10,835.00
03/23/16	Pound	Sell	14217	0	03/23/16	14144	73	456.25	11,291.25
03/23/16	A\$	Sell	7610	0	03/23/16	7572	38	380.00	11,671.25
03/23/16	Yen	Sell	8936	0	03/23/16	8901	35	437.50	12,108.75
03/23/16	C\$	Sell	7627	2	03/23/16	7567	60	600.00	12,708.75
03/23/16	A\$	Sell	7532	2	03/24/16	7472	60	600.00	13,308.75
03/23/16	Pound	Sell	14104	2	03/24/16	14063	41	256.25	13,565.00
03/24/16	C\$	Sell	7574	0	03/24/16	7531	43	430.00	13,995.00
03/23/16	Euro	Sell	11207	2	03/28/16	11186	21	262.50	14,257.50
03/21/16	SF	Sell	10275	2	03/28/16	10267	8	100.00	14,357.50
03/24/16	Yen	Sell	8919	0	03/28/16	8850	69	862.50	15,220.00
03/23/16	Pound	Sell	14168	0	03/28/16	14140	28	175.00	15,395.00
03/28/16	Pound	Buy	14229	4	03/28/16	14268	39	243.75	15,638.75
03/29/16	Pound	Buy	14258	0	03/29/16	14212	46	287.50	15,351.25
03/29/16	Pound	Buy	14258	3	03/29/16	14305	47	293.75	15,645.00
03/29/16	Pound	Buy	14345	3	03/29/16	14405	60	375.00	16,020.00
03/29/16	Euro	Buy	11223	0	03/29/16	11197	26	325.00	15,695.00
03/29/16	A\$	Buy	7514	0	03/29/16	7488	26	260.00	15,435.00
03/29/16	A\$	Buy	7514	3	03/29/16	7545	31	310.00	15,745.00
03/29/16	Yen	Buy	8838	0	03/29/16	8817	21	262.50	15,482.50

03/29/16	Euro	Buy	11223	3	03/29/16	11261	38	475.00	15,957.50
03/29/16	Yen	Buy	8838	3	03/29/16	8882	44	550.00	16,507.50
03/29/16	SF	Buy	10301	0	03/29/16	10335	34	425.00	16,932.50
03/29/16	C\$	Buy	7585	0	03/29/16	7621	36	360.00	17,292.50
03/29/16	Euro	Buy	11301	2	03/30/16	11361	60	750.00	18,042.50
03/29/16	A\$	Buy	7605	2	03/30/16	7646	41	410.00	18,452.50
03/29/16	SF	Buy	10375	2	03/30/16	10421	46	575.00	19,027.50
03/30/16	Yen	Buy	8893	0	03/30/16	8934	41	512.50	19,540.00
03/29/16	C\$	Buy	7661	0	03/30/16	7708	47	470.00	20,010.00
03/30/16	Pound	Buy	14392	0	03/30/16	14456	64	400.00	20,410.00
03/31/16	Pound	Buy	14366	0	03/31/16	14412	46	287.50	20,697.50
03/31/16	Euro	Buy	11360	0	03/31/16	11412	52	650.00	21,347.50
03/31/16	A\$	Buy	7646	0	03/31/16	7614	32	320.00	21,027.50
03/31/16	A\$	Buy	7646	3	03/31/16	7686	40	400.00	21,427.50
03/31/16	SF	Buy	10397	0	03/31/16	10447	50	625.00	22,052.50
03/31/16	C\$	Buy	7714	0	03/31/16	7752	38	380.00	22,432.50
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Open Positions

03/31/16	Yen	Buy	8912	0
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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

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