

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES

December 2018

Any COLORED blocks denote corrections made after first publication of this track record.
Note that we produce the report in a 45-minute timeframe on deadline pressure. Errors occur despite employing fact-checkers ahead of time. We strive to correct all errors the following day.

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	
2015 Track Record	77,680.00	
2016 Track Record	111,319.45	
10-Year Cum. and Average %	812,460.91	162.49%

2017 Track Record 26,233.75

2018

January	872.50	
February	-781.25	
March	-2148.75	-2057.50
April	-61.25	
May	-2303.75	
June	-793.75	-3158.75
July	-1318.99	
August	2658.75	
September	-107.50	1232.26
October	4837.50	
November	832.50	
December	-1636.30	4,033.70
	49.71	

See below for all the Rules.

Rule 0 = Enter at open or regular re-entry

Rule 1 = Guerilla trade

Entry Date	Currency	Trade Direction	Qty	Entry	Exit Date	Exit Price	Points	P/L	Cumulative
11/29/18	Pound	Sell	2	12806	12/03/18	12748	58		362.50
11/30/18	Euro	Sell	2	11364	12/03/18	11346	18		587.50
11/30/18	Peso	Sell	2	4930	12/03/18	4939	-9	45.00	542.50
12/03/18	Pound	Sell	1	12765	12/03/18	12806	-41	256.25	286.25
12/03/18	Euro	Sell	1	11334	12/03/18	11372	-38	475.00	-188.75
12/03/18	A\$	Sell	1	7327	12/03/18	7354	-27	270.00	-458.75
12/03/18	C\$	Sell	1	7539	12/03/18	7566	-27	270.00	-728.75
12/03/18	Pound	Sell	3	12765	12/03/18	12720	45	281.25	-447.50
12/03/18	Yen	Sell	1	8819	12/04/18	8805	14	175.00	-622.50
12/03/18	SF	Sell	1	10025	12/04/18	10049	-24	300.00	-922.50
12/03/18	Peso	Sell	1	4906	12/04/18	4900	6	30.00	-892.50
12/04/18	Pound	Sell	1	12751	12/04/18	12788	-37	231.25	-1,123.75
12/04/18	Pound	Sell	3	12751	12/04/18	12712	39	243.75	-880.00
12/04/18	Euro	Sell	1	11377	12/04/18	11412	-35	437.50	-1,317.50
12/04/18	Euro	Sell	3	11377	12/04/18	11339	38	475.00	-842.50
12/04/18	A\$	Buy	1	7351	12/04/18	7381	30	300.00	-542.50
12/04/18	Yen	Sell	1	8823	12/04/18	8849	-26	325.00	-867.50
12/04/18	SF	Sell	1	10064	12/04/18	10034	30	375.00	-492.50
12/04/18	C\$	Buy	1	7558	12/04/18	7592	34	340.00	-152.50
12/04/18	Peso	Buy	0	4900	12/04/18	4858	-42	210.00	-362.50
12/05/18	Pound	Sell	1	12728	12/05/18	12778	-50	312.50	-675.00
12/05/18	Euro	Buy	1	11353	12/05/18	11322	-31	387.50	-1,062.50
12/05/18	A\$	Buy	1	7319	12/05/18	7287	-32	320.00	-1,382.50
12/05/18	C\$	Buy	1	7539	12/05/18	7511	-28	280.00	-1,662.50
12/05/18	Yen	Buy	1	8854	12/06/18	8842	-12	150.00	-1,812.50
12/05/18	SF	Buy	1	10019	12/06/18	10032	13	162.50	-1,650.00
12/05/18	Peso	Buy	1	4857	12/06/18	4891	34	170.00	-1,480.00
12/05/18	Pound	Sell	3	12728	12/06/18	12777	-49	306.25	-1,786.25
12/05/18	Euro	Buy	3	11353	12/06/18	11386	33	412.50	-1,373.75
12/06/18	Yen	Sell	1	8846	12/06/18	8874	-28	350.00	-1,723.75
12/06/18	Pound	Sell	1	12812	12/07/18	12782	30	187.50	-1,536.25

