

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

FEBRUARY 2015

Bold is entry position. 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	
5-Year Cum. and Average %	106,195.80	212.39%

2012 Track Record	16,683.75	33.37%
2013 Track Record	57,908.76	118.42%
2014 Track Record	17,889.95	35.78%
3-Year Cum. and Average %	92,482.46	61.65%

2015

January 14,956.25

Entry Date	Entry Currency	Entry Position	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/30/15	Yen	B	8491	8539	02/02/15	48	600.00	600.00
02/02/15	Pound	S	15053	15013	02/02/15	40	250.00	350.00
02/02/15	C\$	S	7930	7895	02/02/15	35	350.00	0.00
02/02/15	SF	B	10862	10824	02/02/15	38	475.00	-475.00
02/02/15	Pound	S	14988	15013	02/03/15	25	156.25	-318.75
02/02/15	Euro	S	11328	11343	02/03/15	15	187.50	-131.25
02/02/15	A\$	S	7776	7789	02/03/15	13	130.00	-1.25
02/03/15	Pound	B	15068	15116	02/03/15	48	300.00	298.75
02/03/15	Euro	B	11368	11398	02/03/15	30	375.00	673.75
02/03/15	A\$	B	7776	7814	02/03/15	38	380.00	1,053.75
02/03/15	A\$	S	7686	7734	02/03/15	48	480.00	1,533.75
02/03/15	Yen	B	8501	8534	02/03/15	33	412.50	1,121.25
02/03/15	SF	S	10830	10808	02/03/15	22	275.00	846.25
02/03/15	C\$	B	7948	7913	02/03/15	35	350.00	496.25
02/03/15	C\$	B	7948	7972	02/03/15	24	240.00	736.25
02/03/15	Euro	B	11438	11498	02/03/15	60	750.00	1,486.25
02/03/15	Euro	B	11538	11498	02/03/15	40	500.00	986.25
02/03/15	A\$	S	7686	7646	02/03/15	40	400.00	586.25

02/03/15 C\$	B	8012	8072	02/03/15	60	600.00	1,186.25
02/03/15 Pound	B	15156	15211	02/04/15	55	343.75	1,530.00
02/03/15 A\$	S	7766	7810	02/04/15	44	440.00	1,970.00
02/04/15 Euro	B	11472	11438	02/04/15	34	425.00	1,545.00
02/04/15 SF	B	10835	10800	02/04/15	35	437.50	1,107.50
02/04/15 C\$	b	8043	8016	02/04/15	27	270.00	837.50
02/04/15 A\$	S	7724	7745	02/05/15	21	210.00	1,047.50
02/04/15 Yen	B	8512	8545	02/05/15	33	412.50	1,460.00
02/04/15 C\$	S	7977	7936	02/05/15	41	410.00	1,050.00
02/04/15 SF	B	10861	10826	02/05/15	35	437.50	612.50
02/05/15 Pound	B	15181	15228	02/05/15	47	293.75	906.25
02/05/15 Euro	B	11342	11316	02/05/15	26	325.00	581.25
02/05/15 Euro	B	11342	11379	02/05/15	37	462.50	1,043.75
02/05/15 A\$	B	7804	7760	02/05/15	44	440.00	603.75
02/05/15 Euro	B	11419	11479	02/06/15	60	750.00	1,353.75
02/05/15 Pound	B	15307	15290	02/06/15	17	106.25	1,247.50
02/05/15 SF	B	10861	10906	02/06/15	45	562.50	1,810.00
02/05/15 C\$	B	8057	8006	02/06/15	51	510.00	1,300.00
02/06/15 Euro	B	11480	11444	02/06/15	36	450.00	850.00
02/06/15 A\$	B	7784	7819	02/06/15	35	350.00	1,200.00
02/06/15 Yen	B	8496	8466	02/06/15	30	375.00	825.00
02/06/15 Euro	S	11319	11364	02/09/15	45	562.50	1,387.50
02/06/15 SF	S	10826	10826	02/09/15	0	0.00	1,387.50
02/05/15 Pound	S	15256	15210	02/09/15	46	287.50	1,100.00
02/09/15 Pound	B	15256	15226	02/09/15	30	187.50	912.50
02/09/15 Euro	B	11345	11319	02/09/15	26	325.00	587.50
02/09/15 Euro	S	11326	11298	02/09/15	28	350.00	237.50
02/09/15 A\$	B	7764	7794	02/09/15	30	300.00	537.50
02/09/15 Yen	S	8437	8400	02/09/15	37	462.50	75.00
02/09/15 C\$	S	8009	7977	02/09/15	32	320.00	-245.00
02/10/15 Euro	S	11296	11328	02/10/15	32	400.00	155.00
02/10/15 A\$	B	7781	7822	02/10/15	41	410.00	565.00
02/10/15 Yen	S	8418	8435	02/10/15	17	212.50	777.50
02/10/15 C\$	B	8015	7996	02/10/15	19	190.00	587.50
02/10/15 A\$	S	7721	7742	02/11/15	21	210.00	797.50
02/10/15 Yen	S	8342	8378	02/11/15	36	450.00	1,247.50
02/10/15 SF	S	10845	10834	02/11/15	11	137.50	1,110.00
02/11/15 Pound	B	15252	15292	02/11/15	40	250.00	1,360.00
02/10/15 C\$	S	7885	7916	02/11/15	31	310.00	1,670.00
02/11/15 SF	S	10774	10834	02/11/15	60	750.00	2,420.00
02/11/15 C\$	S	7885	7845	02/11/15	40	400.00	2,020.00
02/11/15 A\$	S	7656	7681	02/12/15	25	250.00	2,270.00
02/11/15 Euro	S	11337	11320	02/12/15	17	212.50	2,057.50
02/12/15 Pound	B	15212	15260	02/12/15	48	300.00	2,357.50
02/12/15 Pound	B	15300	15360	02/12/15	60	375.00	2,732.50
02/12/15 Euro	S	11389	11355	02/12/15	34	425.00	2,307.50
02/12/15 Yen	S	8346	8313	02/12/15	33	412.50	1,895.00

02/12/15 Yen	B	8426	8382	02/12/15	44	550.00	1,345.00
02/12/15 SF	S	10765	10780	02/12/15	15	187.50	1,532.50
02/12/15 SF	S	10765	10725	02/12/15	40	500.00	1,032.50
02/12/15 C\$	S	7944	7916	02/12/15	28	280.00	752.50
02/12/15 A\$	B	7696	7756	02/12/15	60	600.00	1,352.50
02/12/15 C\$	B	8024	7979	02/13/15	45	450.00	902.50
02/12/15 Pound	B	15400	15370	02/13/15	30	187.50	715.00
02/13/15 A\$	B	7721	7749	02/13/15	28	280.00	995.00
02/13/15 Yen	B	8397	8435	02/13/15	38	475.00	1,470.00
02/13/15 SF	S	10804	10765	02/13/15	39	487.50	982.50
02/13/15 C\$	B	8024	8045	02/13/15	21	210.00	1,192.50
02/13/15 SF	S	10725	10765	02/13/15	40	500.00	1,692.50
02/13/15 Pound	B	15400	15362	02/17/15	38	237.50	1,455.00
02/13/15 Euro	B	11405	11368	02/17/15	37	462.50	992.50
02/17/15 Pound	B	15400	15362	02/17/15	38	237.50	755.00
02/17/15 Euro	B	11405	11440	02/17/15	35	437.50	1,192.50
02/17/15 A\$	B	7739	7776	02/17/15	37	370.00	1,562.50
02/17/15 Yen	B	8460	8420	02/17/15	40	500.00	1,062.50
02/17/15 SF	S	10761	10740	02/17/15	21	262.50	800.00
02/17/15 SF	S	10704	10740	02/17/15	36	450.00	1,250.00
02/17/15 C\$	B	8026	8050	02/17/15	24	240.00	1,490.00
02/18/15 Pound	S	15374	15343	02/18/15	31	193.75	1,296.25
02/18/15 Euro	B	11413	11389	02/18/15	24	300.00	996.25
02/18/15 A\$	B	7802	7782	02/18/15	20	200.00	796.25
02/18/15 SF	S	10715	10681	02/18/15	34	425.00	371.25
02/18/15 SF	S	10658	10681	02/18/15	23	287.50	658.75
02/18/15 C\$	B	8067	8042	02/18/15	25	250.00	408.75
02/18/15 Euro	B	11413	11389	02/18/15	24	300.00	108.75
02/18/15 Yen	S	8428	8391	02/18/15	37	462.50	-353.75
02/18/15 SF	S	10658	10681	02/18/15	23	287.50	-66.25
02/18/15 C\$	B	8067	8042	02/18/15	25	250.00	-316.25
02/18/15 Pound	B	15454	15412	02/19/15	42	262.50	-578.75
02/18/15 A\$	B	7802	7833	02/19/15	31	310.00	-268.75
02/19/15 Euro	S	11432	11401	02/19/15	31	387.50	-656.25
02/19/15 Euro	S	11359	11401	02/19/15	42	525.00	-131.25
02/19/15 Yen	B	8424	8396	02/19/15	28	350.00	-481.25
02/19/15 SF	B	10623	10648	02/19/15	25	312.50	-168.75
02/19/15 C\$	B	8040	8015	02/19/15	25	250.00	-418.75
02/19/15 A\$	S	7797	7753	02/19/15	44	440.00	-858.75
02/19/15 SF	S	10568	10568	02/20/15	0	0.00	-858.75
02/20/15 Pound	B	15411	15373	02/20/15	38	237.50	-1,096.25
02/20/15 Euro	S	11334	11368	02/20/15	34	425.00	-671.25
02/20/15 A\$	S	7808	7779	02/20/15	29	290.00	-961.25
02/20/15 Yen	S	8434	8403	02/20/15	31	387.50	-1,348.75
02/20/15 SF	S	10568	10528	02/20/15	40	500.00	-1,848.75
02/20/15 C\$	S	8031	7999	02/20/15	32	320.00	-2,168.75
02/20/15 C\$	S	7964	7999	02/20/15	35	350.00	-1,818.75

02/20/15 Euro	S	11334	11294	02/20/15	40	500.00	-2,318.75
02/20/15 SF	S	10621	10590	02/20/15	31	387.50	-2,706.25
02/20/15 Pound	B	15411	15375	02/23/15	36	225.00	-2,931.25
02/23/15 Pound	S	15336	15375	02/23/15	39	243.75	-2,687.50
02/23/15 Euro	B	11367	11344	02/23/15	23	287.50	-2,975.00
02/23/15 A\$	B	7820	7788	02/23/15	32	320.00	-3,295.00
02/23/15 SF	B	10654	10623	02/23/15	31	387.50	-3,682.50
02/23/15 C\$	S	7944	7976	02/23/15	32	320.00	-3,362.50
02/20/15 Yen	S	8386	8403	02/24/15	17	212.50	-3,150.00
02/23/15 SF	S	10557	10543	02/24/15	14	175.00	-3,325.00
02/24/15 Pound	B	15451	15418	02/24/15	33	206.25	-3,531.25
02/24/15 Euro	S	11307	11338	02/24/15	31	387.50	-3,143.75
02/24/15 A\$	S	7760	7792	02/24/15	32	320.00	-2,823.75
02/24/15 Yen	S	8386	8346	02/24/15	40	500.00	-3,323.75
02/24/15 C\$	S	7917	7953	02/24/15	36	360.00	-2,963.75
02/24/15 Pound	B	15451	15483	02/25/15	32	200.00	-2,763.75
02/24/15 SF	S	10517	10543	02/25/15	26	325.00	-2,438.75
02/24/15 C\$	B	7997	8024	02/25/15	27	270.00	-2,168.75
02/25/15 Pound	B	15523	15483	02/25/15	40	250.00	-2,418.75
02/25/15 Euro	S	11391	11355	02/25/15	36	450.00	-2,868.75
02/25/15 A\$	B	7819	7842	02/25/15	23	230.00	-2,638.75
02/25/15 SF	B	10517	10549	02/25/15	32	400.00	-2,238.75
02/25/15 Pound	B	15523	15494	02/26/15	29	181.25	-2,420.00
02/25/15 Euro	S	11328	11355	02/26/15	27	337.50	-2,082.50
02/25/15 A\$	B	7882	7857	02/26/15	25	250.00	-2,332.50
02/25/15 Yen	B	8406	8389	02/26/15	17	212.50	-2,545.00
02/25/15 Yen	B	8406	8389	02/26/15	17	212.50	-2,757.50
02/26/15 SF	B	10546	10571	02/26/15	25	312.50	-2,445.00
02/26/15 C\$	B	8038	8015	02/26/15	23	230.00	-2,675.00
02/26/15 Euro	S	11228	11288	02/26/15	60	750.00	-1,925.00
02/26/15 Pound	S	15408	15414	02/27/15	6	37.50	-1,887.50
02/26/15 SF	S	10531	10491	02/27/15	40	500.00	-2,387.50
02/26/15 Euro	S	11226	11188	02/27/15	38	475.00	-2,862.50
02/27/15 Euro	S	11212	11248	02/27/15	36	450.00	-2,412.50
02/27/15 A\$	S	7812	7791	02/27/15	21	210.00	-2,622.50
02/27/15 SF	S	10572	10544	02/27/15	28	350.00	-2,972.50
02/27/15 C\$	S	8008	7986	02/27/15	22	220.00	-3,192.50
02/27/15 Pound	B	15344	15318	02/27/15	26	162.50	-3,355.00
02/27/15 Pound	B	15344	15372	02/27/15	28	175.00	-3,180.00
02/27/15 A\$	S	7812	7791	02/27/15	21	210.00	-3,390.00
02/27/15 SF	S	10510	10544	02/27/15	34	425.00	-2,965.00
						2,965.00	

Open Positions

02/27/15 Yen	S		8376				
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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.

Rule 1. Disabled.

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.

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.

As a general rule, don't 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 PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.