

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
MAY 2015

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 Track Record			
January	14,956.25		
February	-2965.00		
March	23,346.25	35,337.50	70.68%
April	16,237.50		

Entry Date	Currency	Trade Direction	Entry Price	Exit Date	Exit Price	Points	P/L	Cumulative
04/30/15	Euro	Sell	11272	05/01/15	11224	48	600.00	600.00
05/01/15	Euro	Buy	11272	05/01/15	11224	48	600.00	0.00
04/30/15	A\$	Sell	7822	05/01/15	7858	36	360.00	-360.00
04/30/15	SF	Buy	10742	05/01/15	10723	19	237.50	-597.50
05/01/15	Pound	Buy	15349	05/01/15	15324	25	156.25	-753.75
05/01/15	Pound	Buy	15349	05/01/15	15383	34	212.50	-541.25
05/01/15	Pound	Sell	15305	05/01/15	15252	53	331.25	-210.00
05/01/15	Pound	Sell	15212	05/01/15	15152	60	375.00	165.00
05/01/15	A\$	Sell	7875	05/01/15	7846	29	290.00	455.00
05/01/15	Yen	Sell	8378	05/01/15	8346	32	400.00	855.00
05/01/15	SF	Buy	10742	05/01/15	10782	40	500.00	1,355.00
05/01/15	C\$	Sell	8281	05/01/15	8234	47	470.00	1,825.00
05/01/15	Pound	Sell	15110	05/04/15	15165	55	343.75	1,481.25
05/01/15	Euro	Sell	11184	05/04/15	11162	22	275.00	1,756.25
05/04/15	SF	Buy	10730	05/04/15	10694	36	450.00	1,306.25
05/04/15	C\$	Sell	8215	05/04/15	8241	26	260.00	1,046.25
05/01/15	A\$	Sell	7806	05/05/15	7780	26	260.00	1,306.25
05/04/15	Pound	Sell	15110	05/05/15	15146	36	225.00	1,081.25
05/04/15	Yen	Sell	8333	05/05/15	8351	18	225.00	856.25
05/04/15	SF	Buy	10730	05/05/15	10689	41	512.50	343.75
05/05/15	Pound	Sell	15110	05/05/15	15086	24	150.00	493.75
05/05/15	Euro	Sell	11154	05/05/15	11102	52	650.00	1,143.75

05/05/15	A\$	Buy	7848	05/05/15	7884	36	360.00	1,503.75
05/05/15	SF	Sell	10666	05/05/15	10701	35	437.50	1,066.25
05/05/15	SF	Buy	10781	05/05/15	10829	48	600.00	1,666.25
05/05/15	C\$	Buy	8250	05/05/15	8223	27	270.00	1,396.25
05/05/15	C\$	Buy	8250	05/05/15	8279	29	290.00	1,686.25
05/05/15	Pound	Buy	15166	05/05/15	15214	48	300.00	1,986.25
05/05/15	C\$	Buy	8319	05/05/15	8279	40	400.00	1,586.25
05/05/15	Euro	Buy	11182	05/06/15	11246	64	800.00	2,386.25
05/05/15	A\$	Buy	7924	05/06/15	7926	2	20.00	2,406.25
05/06/15	Pound	Buy	15178	05/06/15	15210	32	200.00	2,606.25
05/06/15	Pound	Buy	15250	05/06/15	15210	40	250.00	2,356.25
05/06/15	A\$	Sell	7909	05/06/15	7943	34	340.00	2,016.25
05/06/15	Yen	Buy	8346	05/06/15	8375	29	362.50	2,378.75
05/06/15	SF	Buy	10815	05/06/15	10846	31	387.50	2,766.25
05/06/15	C\$	Buy	8282	05/06/15	8315	33	330.00	3,096.25
05/06/15	Euro	Buy	11286	05/06/15	11346	60	750.00	3,846.25
05/06/15	SF	Buy	10886	05/06/15	10946	60	750.00	4,596.25
05/06/15	SF	Buy	10986	05/06/15	10946	40	500.00	4,096.25
05/06/15	C\$	Buy	8355	05/06/15	8315	40	400.00	3,696.25
05/06/15	Pound	Buy	15250	05/07/15	15203	47	293.75	3,402.50
05/07/15	Pound	Buy	15187	05/07/15	15232	45	281.25	3,683.75
05/07/15	Euro	Buy	11349	05/07/15	11318	31	387.50	3,296.25
05/07/15	A\$	Buy	7952	05/07/15	7923	29	290.00	3,006.25
05/07/15	A\$	Buy	7952	05/07/15	7977	25	250.00	3,256.25
05/07/15	Yen	Buy	8376	05/07/15	8358	18	225.00	3,031.25
05/07/15	SF	Buy	10936	05/07/15	10973	37	462.50	3,493.75
05/07/15	SF	Buy	10936	05/07/15	10973	37	462.50	3,956.25
05/07/15	SF	Buy	11013	05/07/15	10973	40	500.00	3,456.25
05/07/15	C\$	Buy	8300	05/07/15	8266	34	340.00	3,116.25
05/07/15	A\$	Sell	7897	05/08/15	7894	3	30.00	3,146.25
05/07/15	SF	Sell	10893	05/08/15	10862	31	387.50	3,533.75
05/08/15	Pound	Buy	15412	05/08/15	15456	44	275.00	3,808.75
05/08/15	Pound	Buy	15496	05/08/15	15456	40	250.00	3,558.75
05/08/15	Euro	Buy	11254	05/08/15	11221	33	412.50	3,146.25
05/08/15	Euro	Buy	11254	05/08/15	11221	33	412.50	2,733.75
05/08/15	A\$	Buy	7894	05/08/15	7865	29	290.00	2,443.75
05/08/15	A\$	Buy	7894	05/08/15	7865	29	290.00	2,153.75
05/08/15	A\$	Buy	7894	05/08/15	7922	28	280.00	2,433.75
05/08/15	Yen	Buy	8353	05/08/15	8325	28	350.00	2,083.75
05/08/15	Yen	Buy	8353	05/08/15	8325	28	350.00	1,733.75
05/08/15	SF	Buy	10862	05/08/15	10831	31	387.50	1,346.25
05/08/15	C\$	Buy	8249	05/08/15	8269	20	200.00	1,546.25
05/08/15	Yen	Buy	8353	05/11/15	8350	3	37.50	1,508.75
05/11/15	Pound	Buy	15451	05/11/15	15411	40	250.00	1,258.75
05/11/15	Pound	Buy	15451	05/11/15	15502	51	318.75	1,577.50
05/11/15	Pound	Buy	15542	05/11/15	15602	60	375.00	1,952.50
05/11/15	Euro	Sell	11206	05/11/15	11173	33	412.50	2,365.00
05/11/15	A\$	Sell	7918	05/11/15	7886	32	320.00	2,685.00
05/11/15	C\$	Sell	8269	05/11/15	8233	36	360.00	3,045.00
05/08/15	SF	Sell	10751	05/12/15	10782	31	387.50	2,657.50
05/11/15	Pound	Buy	15542	05/12/15	15602	60	375.00	3,032.50
05/11/15	Yen	Sell	8350	05/12/15	8316	34	425.00	3,457.50

05/12/15	Pound	Buy	15561	05/12/15	15618	57	356.25	3,813.75
05/12/15	Euro	Sell	11157	05/12/15	11191	34	425.00	3,388.75
05/12/15	Euro	Buy	11271	05/12/15	11227	44	550.00	2,838.75
05/12/15	A\$	Sell	7878	05/12/15	7921	43	430.00	2,408.75
05/12/15	SF	Buy	10862	05/12/15	10818	44	550.00	1,858.75
05/12/15	C\$	Sell	8272	05/12/15	8297	25	250.00	1,608.75
05/12/15	Pound	Buy	15658	05/13/15	15698	40	250.00	1,858.75
05/12/15	SF	Sell	10782	05/13/15	10781	1	12.50	1,871.25
05/13/15	Euro	Buy	11224	05/13/15	11268	44	550.00	2,421.25
05/13/15	Euro	Buy	11308	05/13/15	11368	60	750.00	3,171.25
05/13/15	A\$	Buy	7972	05/13/15	8010	38	380.00	3,551.25
05/13/15	A\$	Buy	8050	05/13/15	8110	60	600.00	4,151.25
05/13/15	Yen	Sell	8345	05/13/15	8373	28	350.00	3,801.25
05/13/15	SF	Buy	10781	05/13/15	10818	37	462.50	4,263.75
05/13/15	C\$	Buy	8326	05/13/15	8365	39	390.00	4,653.75
05/13/15	Pound	Buy	15738	05/14/15	15788	50	312.50	4,966.25
05/14/15	Euro	Buy	11357	05/14/15	11409	52	650.00	5,616.25
05/14/15	Euro	Buy	11449	05/14/15	11409	40	500.00	5,116.25
05/14/15	A\$	Buy	8093	05/14/15	8121	28	280.00	5,396.25
05/14/15	SF	Buy	10919	05/14/15	10965	46	575.00	5,971.25
05/14/15	SF	Buy	11005	05/14/15	10965	40	500.00	5,471.25
05/14/15	C\$	Buy	8359	05/14/15	8383	24	240.00	5,711.25
05/14/15	Yen	Buy	8396	05/15/15	8365	31	387.50	5,323.75
05/15/15	Pound	Sell	15773	05/15/15	15721	52	325.00	5,648.75
05/15/15	Euro	Buy	11414	05/15/15	11365	49	612.50	5,036.25
05/15/15	Euro	Buy	11414	05/15/15	11446	32	400.00	5,436.25
05/15/15	A\$	Buy	8067	05/15/15	8017	50	500.00	4,936.25
05/15/15	SF	Buy	10974	05/15/15	10927	47	587.50	4,348.75
05/15/15	SF	Sell	10847	05/15/15	10891	44	550.00	3,798.75
05/15/15	C\$	Buy	8338	05/15/15	8302	36	360.00	3,438.75
05/15/15	Pound	Buy	15801	05/15/15	15757	44	275.00	3,163.75
05/18/15	Euro	Buy	11440	05/18/15	11405	35	437.50	2,726.25
05/18/15	A\$	Sell	8026	05/18/15	7999	27	270.00	2,996.25
05/18/15	Yen	Buy	8377	05/18/15	8351	26	325.00	2,671.25
05/18/15	SF	Buy	10922	05/18/15	10887	35	437.50	2,233.75
05/18/15	C\$	Sell	8319	05/18/15	8291	28	280.00	2,513.75
05/18/15	Pound	Sell	15699	05/18/15	15639	60	375.00	2,888.75
05/18/15	C\$	Sell	8251	05/19/15	8186	65	650.00	3,538.75
05/18/15	Euro	Sell	11325	05/19/15	11274	51	637.50	4,176.25
05/18/15	SF	Sell	10807	05/19/15	10757	50	625.00	4,801.25
05/19/15	Pound	Sell	15653	05/19/15	15594	59	368.75	5,170.00
05/19/15	Euro	Sell	11234	05/19/15	11174	60	750.00	5,920.00
05/19/15	A\$	Sell	7984	05/19/15	7952	32	320.00	6,240.00
05/19/15	Yen	Sell	8342	05/19/15	8308	34	425.00	6,665.00
05/19/15	Pound	Sell	15554	05/19/15	15494	60	375.00	7,040.00
05/19/15	Pound	Sell	15454	05/19/15	15494	40	250.00	6,790.00
05/19/15	SF	Sell	10717	05/19/15	10757	40	500.00	6,290.00
05/19/15	Euro	Sell	11134	05/20/15	11086	48	600.00	6,890.00
05/19/15	A\$	Sell	7912	05/20/15	7874	38	380.00	7,270.00
05/20/15	Pound	Sell	15508	05/20/15	15534	26	162.50	7,107.50
05/20/15	Pound	Sell	15508	05/20/15	15534	26	162.50	6,945.00
05/20/15	Yen	Sell	8290	05/20/15	8257	33	412.50	7,357.50

05/19/15	SF	Sell	10717	05/20/15	10709	8	100.00	7,457.50
05/20/15	C\$	Sell	8186	05/21/15	8187	1	10.00	7,447.50
05/21/15	Pound	Buy	15529	05/21/15	15595	66	412.50	7,860.00
05/21/15	Pound	Buy	15635	05/21/15	15695	60	375.00	8,235.00
05/21/15	Euro	Buy	11095	05/21/15	11152	57	712.50	8,947.50
05/21/15	A\$	Buy	7862	05/21/15	7895	33	330.00	9,277.50
05/21/15	SF	Buy	10686	05/21/15	10667	19	237.50	9,040.00
05/21/15	SF	Buy	10686	05/21/15	10737	51	637.50	9,677.50
05/21/15	C\$	Buy	8187	05/21/15	8169	18	180.00	9,497.50
05/21/15	Yen	Buy	8282	05/22/15	8243	39	487.50	9,010.00
05/22/15	Pound	Buy	15662	05/22/15	15624	38	237.50	8,772.50
05/22/15	Pound	Sell	15544	05/22/15	15496	48	300.00	9,072.50
05/22/15	Euro	Buy	11120	05/22/15	11165	45	562.50	9,635.00
05/22/15	Euro	Buy	11205	05/22/15	11165	40	500.00	9,135.00
05/22/15	Euro	Sell	11085	05/22/15	11037	48	600.00	9,735.00
05/22/15	A\$	Sell	7885	05/22/15	7915	30	300.00	9,435.00
05/22/15	A\$	Sell	7885	05/22/15	7843	42	420.00	9,855.00
05/22/15	SF	Buy	10684	05/22/15	10742	58	725.00	10,580.00
05/22/15	SF	Sell	10662	05/22/15	10614	48	600.00	11,180.00
05/22/15	C\$	Buy	8176	05/22/15	8148	28	280.00	10,900.00
05/22/15	A\$	Sell	7803	05/26/15	7829	26	260.00	10,640.00
05/26/15	Pound	Sell	15445	05/26/15	15385	60	375.00	11,015.00
05/26/15	Euro	Sell	11003	05/26/15	10943	60	750.00	11,765.00
05/26/15	Euro	Sell	10903	05/26/15	10943	40	500.00	11,265.00
05/26/15	A\$	Sell	7803	05/26/15	7829	26	260.00	11,005.00
05/26/15	A\$	Sell	7803	05/26/15	7776	27	270.00	11,275.00
05/26/15	Yen	Sell	8193	05/26/15	8133	60	750.00	12,025.00
05/26/15	SF	Sell	10636	05/26/15	10602	34	425.00	12,450.00
05/26/15	C\$	Sell	8124	05/26/15	8094	30	300.00	12,750.00
05/26/15	SF	Sell	10562	05/26/15	10502	60	750.00	13,500.00
05/26/15	Euro	Sell	10903	05/27/15	10919	16	200.00	13,300.00
05/26/15	A\$	Sell	7736	05/27/15	7755	19	190.00	13,110.00
05/26/15	C\$	Sell	8054	05/27/15	8016	38	380.00	13,490.00
05/27/15	Pound	Sell	15380	05/27/15	15423	43	268.75	13,221.25
05/27/15	Pound	Sell	15380	05/27/15	15325	55	343.75	13,565.00
05/27/15	Euro	Sell	10903	05/27/15	10836	67	837.50	14,402.50
05/27/15	A\$	Sell	7736	05/27/15	7684	52	520.00	14,922.50
05/27/15	Yen	Sell	8127	05/27/15	8090	37	462.50	15,385.00
05/27/15	SF	Sell	10496	05/27/15	10539	43	537.50	14,847.50
05/27/15	SF	Sell	10496	05/27/15	10539	43	537.50	14,310.00
05/28/15	Pound	Sell	15353	05/28/15	15303	50	312.50	14,622.50
05/28/15	Pound	Sell	15263	05/28/15	15303	40	250.00	14,372.50
05/28/15	A\$	Sell	7725	05/28/15	7754	29	290.00	14,082.50
05/28/15	A\$	Sell	7725	05/28/15	7693	32	320.00	14,402.50
05/28/15	SF	Sell	10532	05/28/15	10560	28	350.00	14,052.50
05/28/15	SF	Sell	10532	05/28/15	10560	28	350.00	13,702.50
05/28/15	C\$	Sell	8023	05/28/15	7982	41	410.00	14,112.50
06/29/15	Pound	Sell	15314	06/29/15	15264	50	312.50	14,425.00
06/29/15	Euro	Buy	10940	06/29/15	10984	44	550.00	14,975.00
06/29/15	SF	Buy	10601	06/29/15	10581	20	250.00	14,725.00
06/29/15	SF	Buy	10601	06/29/15	10652	51	637.50	15,362.50
06/29/15	SF	Buy	10692	06/29/15	10652	40	500.00	14,862.50

06/29/15	C\$	Buy	8044	06/29/15	8011	33	330.00	14,532.50
							14,532.50	

Open Positions

05/28/15	A\$	Sell	7653
06/29/15	Yen	Buy	8068

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. Replaced with specific guerilla trades.

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.

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 PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING

RESULTS.