

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
JUNE 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		
May	14,532.50		

Entry Date	Currency	Trade Direction	Entry Price	Exit Date	Exit Price	Points	P/L	Cumulative
05/28/15	A\$	Sell	7653	06/01/15	7639	14	140.00	140.00
05/29/15	Yen	Buy	8068	06/01/15	8037	31	387.50	-247.50
06/01/15	Euro	Buy	10966	06/01/15	10932	34	425.00	-672.50
06/01/15	Euro	Buy	10966	06/01/15	10932	34	425.00	-1,097.50
06/01/15	A\$	Buy	7639	06/01/15	7622	17	170.00	-1,267.50
06/01/15	SF	Buy	10636	06/01/15	10614	22	275.00	-1,542.50
06/01/15	C\$	Buy	8033	06/01/15	7998	35	350.00	-1,892.50
06/01/15	Pound	Sell	15209	06/02/15	15236	27	168.75	-2,061.25
06/01/15	Euro	Sell	10924	06/02/15	10966	42	525.00	-2,586.25
06/02/15	Pound	Sell	15251	06/02/15	15290	39	243.75	-2,830.00
06/02/15	Euro	Sell	10989	06/02/15	11022	33	412.50	-3,242.50
06/02/15	Euro	Buy	11102	06/02/15	11150	48	600.00	-2,642.50
06/02/15	Euro	Buy	11190	06/02/15	11150	40	500.00	-3,142.50
06/02/15	A\$	Sell	7602	06/02/15	7631	29	290.00	-3,432.50
06/02/15	A\$	Buy	7711	06/02/15	7759	48	480.00	-2,952.50
06/02/15	Yen	Sell	8013	06/02/15	8040	27	337.50	-3,290.00
06/02/15	SF	Sell	10572	06/02/15	10615	43	537.50	-3,827.50
06/02/15	SF	Buy	10695	06/02/15	10743	48	600.00	-3,227.50
06/02/15	C\$	Sell	7980	06/02/15	8009	29	290.00	-3,517.50
06/03/15	Pound	Buy	15343	06/03/15	15307	36	225.00	-3,742.50

06/03/15	Euro	Buy	11154	06/03/15	11114	40	500.00	-4,242.50
06/03/15	Euro	Buy	11154	06/03/15	11205	51	637.50	-3,605.00
06/03/15	Yen	Buy	8057	06/03/15	8030	27	337.50	-3,942.50
06/03/15	SF	Buy	10725	06/03/15	10696	29	362.50	-4,305.00
06/03/15	SF	Sell	10616	06/03/15	10660	44	550.00	-4,855.00
06/03/15	C\$	Buy	8060	06/03/15	8031	29	290.00	-5,145.00
06/03/15	SF	Buy	10740	06/03/15	10696	44	550.00	-5,695.00
06/03/15	Pound	Buy	15343	06/04/15	15368	25	156.25	-5,538.75
06/03/15	Euro	Buy	11245	06/04/15	11246	1	12.50	-5,526.25
06/03/15	A\$	Buy	7770	06/04/15	7681	89	890.00	-6,416.25
06/03/15	Yen	Buy	8057	06/04/15	8040	17	212.50	-6,628.75
06/04/15	Pound	Buy	15303	06/04/15	15372	69	431.25	-6,197.50
06/04/15	Pound	Buy	15412	06/04/15	15372	40	250.00	-6,447.50
06/04/15	Euro	Buy	11285	06/04/15	11346	61	762.50	-5,685.00
06/04/15	Euro	Sell	11266	06/04/15	11311	45	562.50	-6,247.50
06/04/15	SF	Buy	10720	06/04/15	10771	51	637.50	-5,610.00
06/04/15	Yen	Buy	8043	06/04/15	8017	26	325.00	-5,935.00
06/04/15	A\$	Buy	7736	06/04/15	7639	97	970.00	-6,905.00
06/04/15	C\$	Buy	8014	06/05/15	7994	20	200.00	-7,105.00
06/05/15	Pound	Buy	15342	06/05/15	15305	37	231.25	-7,336.25
06/05/15	Euro	Buy	11230	06/05/15	11197	33	412.50	-7,748.75
06/05/15	Euro	Buy	11230	06/05/15	11280	50	625.00	-7,123.75
06/05/15	Euro	Sell	11200	06/05/15	11152	48	600.00	-6,523.75
06/05/15	A\$	Sell	7674	06/05/15	7701	27	270.00	-6,793.75
06/05/15	Yen	Sell	8033	06/05/15	7993	40	500.00	-6,293.75
06/05/15	SF	Buy	10727	06/05/15	10694	33	412.50	-6,706.25
06/05/15	SF	Sell	10614	06/05/15	10566	48	600.00	-6,106.25
06/05/15	C\$	Sell	7994	06/05/15	8016	22	220.00	-6,326.25
06/05/15	Pound	Sell	15224	06/05/15	15268	44	275.00	-6,601.25
06/05/15	C\$	Sell	7994	06/05/15	7963	31	310.00	-6,291.25
06/05/15	Euro	Sell	11112	06/08/15	11161	49	612.50	-6,903.75
06/05/15	A\$	Sell	7596	06/08/15	7606	10	100.00	-7,003.75
06/08/15	Pound	Sell	15260	06/08/15	15224	36	225.00	-6,778.75
06/08/15	Euro	Sell	11204	06/08/15	11235	31	387.50	-7,166.25
06/08/15	Yen	Sell	7969	06/08/15	8008	39	487.50	-7,653.75
06/08/15	SF	Sell	10675	06/08/15	10718	43	537.50	-8,191.25
06/08/15	C\$	Sell	8031	06/09/15	8047	16	160.00	-8,351.25
06/08/15	Pound	Buy	15304	06/09/15	15284	20	125.00	-8,476.25
06/08/15	SF	Buy	10798	06/09/15	10836	38	475.00	-8,001.25
06/09/15	Pound	Sell	15294	06/09/15	15236	58	362.50	-7,638.75
06/09/15	Pound	Buy	15316	06/09/15	15364	48	300.00	-7,338.75
06/09/15	Euro	Buy	11297	06/09/15	11336	39	487.50	-6,851.25
06/09/15	Euro	Sell	11256	06/09/15	11300	44	550.00	-7,401.25
06/09/15	A\$	Buy	7655	06/09/15	7624	31	310.00	-7,711.25
06/09/15	Yen	Buy	8038	06/09/15	8074	36	450.00	-7,261.25
06/09/15	C\$	Buy	8047	06/09/15	8093	46	460.00	-6,801.25
06/09/15	A\$	Buy	7655	06/10/15	7624	31	310.00	-7,111.25
06/10/15	Pound	Sell	15382	06/10/15	15415	33	206.25	-7,317.50
06/10/15	Pound	Buy	15495	06/10/15	15543	48	300.00	-7,017.50
06/10/15	Euro	Sell	11293	06/10/15	11329	36	450.00	-7,467.50
06/10/15	A\$	Sell	7606	06/10/15	7630	24	240.00	-7,707.50
06/10/15	Yen	Buy	8052	06/10/15	8077	25	312.50	-7,395.00

06/10/15	SF	Buy	10817	06/10/15	10777	40	500.00	-7,895.00
06/10/15	C\$	Buy	8085	06/10/15	8129	44	440.00	-7,455.00
06/10/15	C\$	Buy	8169	06/10/15	8129	40	400.00	-7,855.00
06/10/15	A\$	Buy	7710	06/11/15	7686	24	240.00	-8,095.00
06/10/15	Yen	Buy	8117	06/11/15	8132	15	187.50	-7,907.50
06/11/15	Pound	Buy	15496	06/11/15	15464	32	200.00	-8,107.50
06/11/15	Euro	Buy	11334	06/11/15	11294	40	500.00	-8,607.50
06/11/15	A\$	Buy	7710	06/11/15	7686	24	240.00	-8,847.50
06/11/15	A\$	Buy	7710	06/11/15	7686	24	240.00	-9,087.50
06/11/15	SF	Buy	10760	06/11/15	10731	29	362.50	-9,450.00
06/11/15	C\$	Buy	8132	06/11/15	8097	35	350.00	-9,800.00
06/11/15	Euro	Sell	11214	06/11/15	11258	44	550.00	-10,350.00
06/11/15	C\$	Buy	8132	06/12/15	8095	37	370.00	-10,720.00
06/12/15	Pound	Buy	15505	06/12/15	15467	38	237.50	-10,957.50
06/12/15	Euro	Buy	11255	06/12/15	11222	33	412.50	-11,370.00
06/12/15	A\$	Buy	7711	06/12/15	7679	32	320.00	-11,690.00
06/12/15	SF	Buy	10736	06/12/15	10709	27	337.50	-12,027.50
06/12/15	SF	Buy	10736	06/12/15	10781	45	562.50	-11,465.00
06/12/15	Pound	Buy	15505	06/12/15	15586	81	506.25	-10,958.75
06/12/15	Euro	Buy	11255	06/12/15	11290	35	437.50	-10,521.25
06/11/15	Yen	Buy	8085	06/15/15	8123	38	475.00	-10,046.25
06/12/15	SF	Buy	10821	06/15/15	10781	40	500.00	-10,546.25
06/11/15	C\$	Buy	8132	06/15/15	8106	26	260.00	-10,806.25
06/12/15	A\$	Buy	7711	06/15/15	7732	21	210.00	-10,596.25
06/15/15	Pound	Buy	15526	06/15/15	15492	34	212.50	-10,808.75
06/15/15	Euro	Buy	11234	06/15/15	11284	50	625.00	-10,183.75
06/15/15	A\$	Buy	7711	06/15/15	7732	21	210.00	-9,973.75
06/15/15	Pound	Buy	15526	06/15/15	15585	59	368.75	-9,605.00
06/15/15	SF	Buy	10718	06/15/15	10758	40	500.00	-9,105.00
06/15/15	SF	Buy	10798	06/16/15	10756	42	525.00	-9,630.00
06/15/15	Yen	Buy	8098	06/16/15	8086	12	150.00	-9,780.00
06/16/15	Pound	Buy	15576	06/16/15	15539	37	231.25	-10,011.25
06/16/15	Pound	Buy	15576	06/16/15	15629	53	331.25	-9,680.00
06/16/15	Euro	Buy	11271	06/16/15	11238	33	412.50	-10,092.50
06/16/15	A\$	Sell	7741	06/16/15	7706	35	350.00	-9,742.50
06/15/15	C\$	Sell	8102	06/17/15	8126	24	240.00	-9,982.50
06/16/15	Yen	Buy	8098	06/17/15	8114	16	200.00	-9,782.50
06/17/15	Pound	Buy	15641	06/17/15	15672	31	193.75	-9,588.75
06/17/15	Euro	Buy	11260	06/17/15	11288	28	350.00	-9,238.75
06/17/15	A\$	Buy	7693	06/17/15	7667	26	260.00	-9,498.75
06/17/15	Yen	Sell	8114	06/17/15	8082	32	400.00	-9,098.75
06/17/15	SF	Buy	10802	06/17/15	10862	60	750.00	-8,348.75
06/17/15	Pound	Buy	15712	06/17/15	15772	60	375.00	-7,973.75
06/17/15	Pound	Buy	15812	06/17/15	15772	40	250.00	-8,223.75
06/17/15	A\$	Buy	7693	06/17/15	7721	28	280.00	-7,943.75
06/17/15	Euro	Buy	11328	06/18/15	11398	70	875.00	-7,068.75
06/18/15	Pound	Buy	15819	06/18/15	15877	58	362.50	-6,706.25
06/18/15	Yen	Sell	8123	06/18/15	8150	27	337.50	-7,043.75
06/18/15	SF	Buy	10882	06/18/15	10926	44	550.00	-6,493.75
06/18/15	C\$	Buy	8166	06/18/15	8210	44	440.00	-6,053.75
06/18/15	Pound	Buy	15917	06/18/15	15877	40	250.00	-6,303.75
06/18/15	Euro	Buy	11438	06/18/15	11398	40	500.00	-6,803.75

06/19/15	Euro	Buy	11382	06/19/15	11351	31	387.50	-7,191.25
06/19/15	A\$	Buy	7763	06/19/15	7727	36	360.00	-7,551.25
06/19/15	SF	Buy	8168	06/19/15	8134	34	425.00	-7,976.25
06/19/15	SF	Buy	10884	06/19/15	10921	37	462.50	-7,513.75
06/19/15	Pound	Buy	15872	06/22/15	15838	34	212.50	-7,726.25
06/19/15	Yen	Buy	8141	06/22/15	8130	11	137.50	-7,863.75
06/22/15	Euro	Buy	11406	06/22/15	11366	40	500.00	-8,363.75
06/22/15	Euro	Buy	11356	06/22/15	11327	29	362.50	-8,726.25
06/22/15	Euro	Buy	11356	06/22/15	11399	43	537.50	-8,188.75
06/22/15	SF	Buy	10928	06/22/15	10890	38	475.00	-8,663.75
06/22/15	SF	Buy	10928	06/22/15	10890	38	475.00	-9,138.75
06/22/15	SF	Buy	10928	06/22/15	10890	38	475.00	-9,613.75
06/22/15	C\$	Buy	8133	06/22/15	8116	17	170.00	-9,783.75
06/22/15	A\$	Buy	7730	06/22/15	7696	34	340.00	-10,123.75
06/23/15	Pound	Sell	15818	06/23/15	15772	46	287.50	-9,836.25
06/23/15	Euro	Sell	11353	06/23/15	11306	47	587.50	-9,248.75
06/23/15	Euro	Sell	11266	06/23/15	11206	60	750.00	-8,498.75
06/23/15	A\$	Sell	7693	06/23/15	7658	35	350.00	-8,148.75
06/23/15	Yen	Sell	8116	06/23/15	8070	46	575.00	-7,573.75
06/23/15	SF	Sell	10867	06/23/15	10831	36	450.00	-7,123.75
06/23/15	SF	Sell	10791	06/23/15	10731	60	750.00	-6,373.75
06/23/15	C\$	Sell	8108	06/23/15	8075	33	330.00	-6,043.75
06/23/15	Euro	Sell	11166	06/23/15	11206	40	500.00	-6,543.75
06/23/15	SF	Sell	10691	06/23/15	10731	40	500.00	-7,043.75
06/23/15	Pound	Sell	15732	06/24/15	15732	0	0.00	-7,043.75
06/24/15	Pound	Sell	15746	06/24/15	15778	32	200.00	-7,243.75
06/24/15	Pound	Sell	15746	06/24/15	15706	40	250.00	-6,993.75
06/24/15	Euro	Sell	11190	06/24/15	11227	37	462.50	-7,456.25
06/24/15	A\$	Sell	7698	06/24/15	7723	25	250.00	-7,706.25
06/24/15	A\$	Sell	7698	06/24/15	7723	25	250.00	-7,956.25
06/24/15	A\$	Sell	7698	06/24/15	7656	42	420.00	-7,536.25
06/24/15	SF	Sell	10730	06/24/15	10760	30	375.00	-7,911.25
06/24/15	C\$	Sell	8098	06/24/15	8128	30	300.00	-8,211.25
06/24/15	C\$	Sell	8098	06/24/15	8059	39	390.00	-7,821.25
06/24/15	Euro	Sell	11190	06/24/15	11227	37	462.50	-8,283.75
06/24/15	Pound	Sell	15666	06/25/15	15713	47	293.75	-8,577.50
06/24/15	Yen	Sell	8075	06/25/15	8106	31	387.50	-8,965.00
06/24/15	SF	Sell	10730	06/25/15	10716	14	175.00	-8,790.00
06/25/15	SF	Sell	10676	06/25/15	10716	40	500.00	-9,290.00
06/25/15	Euro	Buy	11206	06/25/15	11166	40	500.00	-9,790.00
06/25/15	Pound	Sell	15741	06/25/15	15702	39	243.75	-9,546.25
06/25/15	C\$	Sell	8079	06/25/15	8108	29	290.00	-9,836.25
06/25/15	Euro	Buy	11206	06/26/15	11183	23	287.50	-10,123.75
06/25/15	A\$	Sell	7691	06/26/15	7701	10	100.00	-10,223.75
06/26/15	Pound	Buy	15716	06/26/15	15753	37	231.25	-9,992.50
06/26/15	A\$	Buy	7701	06/26/15	7683	18	180.00	-10,172.50
06/26/15	SF	Buy	10711	06/26/15	10747	36	450.00	-9,722.50
06/26/15	C\$	Buy	8101	06/26/15	8076	25	250.00	-9,972.50
06/26/15	A\$	Sell	7603	06/29/15	7580	23	230.00	-9,742.50
06/26/15	Yen	Buy	8096	06/29/15	8149	53	662.50	-9,080.00
06/29/15	Pound	Sell	15669	06/29/15	15701	32	200.00	-9,280.00
06/29/15	Euro	Sell	11001	06/29/15	11041	40	500.00	-9,780.00

06/29/15	Euro	Buy	11121	06/29/15	11169	48	600.00	-9,180.00
06/29/15	A\$	Sell	7646	06/29/15	7604	42	420.00	-8,760.00
06/29/15	SF	Sell	10676	06/29/15	10640	36	450.00	-8,310.00
06/29/15	SF	Buy	10720	06/29/15	10768	48	600.00	-7,710.00
06/29/15	C\$	Sell	8117	06/29/15	8078	39	390.00	-7,320.00
06/29/15	Pound	Buy	15781	06/29/15	15737	44	275.00	-7,595.00
06/29/15	Euro	Buy	11209	06/29/15	11269	60	750.00	-6,845.00
06/29/15	Yen	Buy	8189	06/30/15	8158	31	387.50	-7,232.50
06/29/15	SF	Buy	10808	06/30/15	10808	0	0.00	-7,232.50
06/30/15	Euro	Buy	11224	06/30/15	11190	34	425.00	-7,657.50
06/30/15	Euro	Buy	11224	06/30/15	11190	34	425.00	-8,082.50
06/30/15	Yen	Buy	8189	06/30/15	8200	11	137.50	-7,945.00
06/30/15	SF	Buy	10789	06/30/15	10755	34	425.00	-8,370.00
06/30/15	Pound	Sell	15688	06/30/15	15728	40	250.00	-8,620.00
06/30/15	Pound	Sell	15688	06/30/15	15728	40	250.00	-8,870.00
06/30/15	A\$	Sell	7672	06/30/15	7632	40	400.00	-8,470.00
							8,470.00	

OPEN POSITIONS

06/30/15	C\$	Sell	8035
----------	-----	------	------

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.