

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JANUARY 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%

Entry Date	Entry Currency	Entry Position	Buy	Sell	Exit Date	Points	P/L	Cumulative
12/31/14	Pound	S	15555	15571	1/2/2015	16	100.00	100.00
1/2/2015	Pound	S	15455	15515	1/2/2015	60	375.00	475.00
1/2/2015	Euro	S	12078	12110	1/2/2015	32	400.00	875.00
1/2/2015	A\$	B	8127	8097	1/2/2015	30	300.00	575.00
1/2/2015	Yen	B	8352	8318	1/2/2015	34	425.00	150.00
1/2/2015	SF	S	10046	10075	1/2/2015	29	362.50	512.50
1/2/2015	C\$	B	8603	8572	1/2/2015	31	310.00	202.50
1/2/2015	Pound	S	15355	15415	1/2/2015	60	375.00	577.50
1/2/2015	Euro	S	11976	12038	1/5/2015	62	775.00	1,352.50
1/2/2015	SF	S	9966	10006	1/5/2015	40	500.00	1,852.50
1/2/2015	C\$	S	8473	8492	1/5/2015	19	190.00	2,042.50
1/5/2015	Pound	S	15305	15275	1/5/2015	30	187.50	1,855.00
1/5/2015	Pound	S	15243	15275	1/5/2015	32	200.00	2,055.00
1/5/2015	A\$	S	8061	8034	1/5/2015	27	270.00	1,785.00
1/5/2015	A\$	S	8005	8034	1/5/2015	29	290.00	2,075.00
1/5/2015	Yen	S	8341	8305	1/5/2015	36	450.00	1,625.00
1/5/2015	Pound	S	15243	15203	1/5/2015	40	250.00	1,375.00
1/5/2015	Euro	S	11976	11936	1/5/2015	40	500.00	875.00
1/5/2015	Euro	S	11968	11936	1/6/2015	32	400.00	475.00
1/5/2015	SF	S	9965	9926	1/6/2015	39	487.50	-12.50
1/6/2015	Pound	S	15224	15265	1/6/2015	41	256.25	243.75
1/6/2015	Euro	S	11904	11936	1/6/2015	32	400.00	643.75
1/6/2015	A\$	S	8093	8064	1/6/2015	29	290.00	353.75

1/6/2015 Yen	S	8420	8390	1/6/2015	30	375.00	-21.25
1/6/2015 SF	S	9904	9926	1/6/2015	22	275.00	253.75
1/6/2015 C\$	S	8471	8499	1/6/2015	28	280.00	533.75
1/6/2015 Pound	S	15136	15184	1/7/2015	48	300.00	833.75
1/6/2015 A\$	S	8041	8064	1/7/2015	23	230.00	1,063.75
1/7/2015 Pound	B	15136	15111	1/7/2015	25	156.25	907.50
1/7/2015 Euro	B	11884	11853	1/7/2015	31	387.50	520.00
1/7/2015 Yen	B	8439	8404	1/7/2015	35	437.50	82.50
1/7/2015 SF	B	9901	9869	1/7/2015	32	400.00	-317.50
1/7/2015 A\$	S	8041	8001	1/7/2015	40	400.00	-717.50
1/8/2015 A\$	S	8086	8058	1/8/2015	28	280.00	-997.50
1/7/2015 C\$	S	8458	8434	1/9/2015	24	240.00	-1,237.50
1/8/2015 Pound	S	15108	15074	1/9/2015	34	212.50	-1,450.00
1/8/2015 Euro	S	11838	11817	1/9/2015	21	262.50	-1,712.50
1/8/2015 A\$	S	8095	8058	1/9/2015	37	370.00	-2,082.50
1/8/2015 SF	S	9856	9839	1/9/2015	17	212.50	-2,295.00
1/9/2015 Pound	S	15111	15152	1/9/2015	41	256.25	-2,038.75
1/9/2015 Yen	S	8390	8353	1/9/2015	37	462.50	-2,501.25
1/9/2015 C\$	S	8408	8434	1/9/2015	26	260.00	-2,241.25
1/12/2015 Pound	B	15135	15092	1/12/2015	43	268.75	-2,510.00
1/12/2015 Euro	S	11836	11872	1/12/2015	36	450.00	-2,060.00
1/12/2015 A\$	B	8141	8114	1/12/2015	27	270.00	-2,330.00
1/12/2015 Yen	B	8454	8425	1/12/2015	29	362.50	-2,692.50
1/12/2015 SF	B	9892	9860	1/12/2015	32	400.00	-3,092.50
1/12/2015 C\$	S	8388	8425	1/12/2015	37	370.00	-2,722.50
1/12/2015 Pound	B	15135	15176	1/12/2015	41	256.25	-2,466.25
1/12/2015 SF	B	9871	9836	1/13/2015	35	437.50	-2,903.75
1/12/2015 Yen	B	8454	8489	1/13/2015	35	437.50	-2,466.25
1/13/2015 Pound	B	15156	15127	1/13/2015	29	181.25	-2,647.50
1/13/2015 Euro	B	11840	11813	1/13/2015	27	337.50	-2,985.00
1/13/2015 A\$	B	8116	8158	1/13/2015	42	420.00	-2,565.00
1/13/2015 Pound	B	15156	15172	1/14/2015	16	100.00	-2,465.00
1/14/2015 Euro	S	11752	11787	1/14/2015	35	437.50	-2,027.50
1/14/2015 Euro	B	11832	11788	1/14/2015	44	550.00	-2,577.50
1/14/2015 A\$	B	8096	8068	1/14/2015	28	280.00	-2,857.50
1/14/2015 A\$	B	8096	8126	1/14/2015	30	300.00	-2,557.50
1/14/2015 Yen	B	8487	8530	1/14/2015	43	537.50	-2,020.00
1/14/2015 SF	S	9839	9818	1/14/2015	21	262.50	-2,282.50
1/14/2015 SF	S	9839	9818	1/14/2015	21	262.50	-2,545.00
1/14/2015 Yen	B	8570	8530	1/14/2015	40	500.00	-3,045.00
1/13/2015 C\$	S	8324	8350	1/15/2015	26	260.00	-2,785.00
1/14/2015 Pound	B	15212	15181	1/15/2015	31	193.75	-2,978.75
1/14/2015 SF	S	9846	9818	1/15/2015	28	350.00	-3,328.75
1/15/2015 Pound	B	15212	15251	1/15/2015	39	243.75	-3,085.00
1/15/2015 Euro	S	11737	11794	1/15/2015	57	712.50	-2,372.50
1/15/2015 Euro	S	11637	11697	1/15/2015	60	750.00	-1,622.50
1/15/2015 Euro	S	11637	11597	1/15/2015	40	500.00	-2,122.50

1/15/2015 A\$	B	8121	8151	1/15/2015	30	300.00	-1,822.50
1/15/2015 A\$	B	8191	8251	1/15/2015	60	600.00	-1,222.50
1/15/2015 Yen	B	8519	8489	1/15/2015	30	375.00	-1,597.50
1/15/2015 Yen	B	8519	8560	1/15/2015	41	512.50	-1,085.00
1/15/2015 Yen	B	8600	8560	1/15/2015	40	500.00	-1,585.00
1/15/2015 Euro	S	11637	11597	1/15/2015	40	500.00	-2,085.00
1/15/2015 C\$	B	8404	8452	1/15/2015	48	480.00	-1,605.00
1/15/2015 C\$	S	8348	8372	1/16/2015	24	240.00	-1,365.00
1/16/2015 Pound	B	15157	15192	1/16/2015	35	218.75	-1,146.25
1/16/2015 Euro	S	11599	11637	1/16/2015	38	475.00	-671.25
1/16/2015 A\$	B	8164	8198	1/16/2015	34	340.00	-331.25
1/16/2015 Yen	B	8611	8577	1/16/2015	34	425.00	-756.25
1/16/2015 SF	B	11775	11746	1/16/2015	29	362.50	-1,118.75
1/16/2015 Euro	S	11602	11559	1/20/2015	43	537.50	-1,656.25
1/16/2015 Yen	S	8523	8497	1/20/2015	26	325.00	-1,981.25
1/20/2015 Pound	S	15162	15128	1/20/2015	34	212.50	-2,193.75
1/20/2015 Pound	S	15078	15128	1/20/2015	50	312.50	-1,881.25
1/20/2015 Euro	S	11589	11632	1/20/2015	43	537.50	-1,343.75
1/20/2015 A\$	B	8191	8166	1/20/2015	25	250.00	-1,593.75
1/20/2015 A\$	B	8191	8229	1/20/2015	38	380.00	-1,213.75
1/20/2015 Yen	B	8547	8519	1/20/2015	28	350.00	-1,563.75
1/20/2015 C\$	S	8248	8308	1/20/2015	60	600.00	-963.75
1/20/2015 Yen	S	8449	8439	1/21/2015	10	125.00	-1,088.75
1/20/2015 Euro	S	11581	11549	1/21/2015	32	400.00	-1,488.75
1/21/2015 Pound	S	15126	15166	1/21/2015	40	250.00	-1,238.75
1/21/2015 Pound	S	15126	15086	1/21/2015	40	250.00	-1,488.75
1/21/2015 Euro	S	11626	11599	1/21/2015	27	337.50	-1,826.25
1/21/2015 A\$	B	8118	8092	1/21/2015	26	260.00	-2,086.25
1/21/2015 Yen	S	8489	8459	1/21/2015	30	375.00	-2,461.25
1/21/2015 SF	S	11477	11447	1/21/2015	30	375.00	-2,836.25
1/21/2015 SF	B	11557	11605	1/21/2015	48	600.00	-2,236.25
1/21/2015 SF	B	11645	11705	1/21/2015	60	750.00	-1,486.25
1/21/2015 SF	B	11745	11805	1/21/2015	60	750.00	-736.25
1/21/2015 C\$	S	8222	8250	1/21/2015	28	280.00	-456.25
1/21/2015 C\$	S	8122	8182	1/21/2015	60	600.00	143.75
1/21/2015 Euro	S	11625	11599	1/22/2015	26	325.00	-181.25
1/22/2015 Pound	S	15166	15132	1/22/2015	34	212.50	-393.75
1/22/2015 Euro	S	11539	11599	1/22/2015	60	750.00	356.25
1/22/2015 Euro	S	11449	11509	1/22/2015	60	750.00	1,106.25
1/22/2015 A\$	S	8103	8076	1/22/2015	27	270.00	836.25
1/22/2015 A\$	S	8044	8076	1/22/2015	32	320.00	1,156.25
1/22/2015 Yen	S	8474	8515	1/22/2015	41	512.50	1,668.75
1/22/2015 SF	S	11649	11672	1/22/2015	23	287.50	1,956.25
1/22/2015 SF	B	11729	11777	1/22/2015	48	600.00	2,556.25
1/22/2015 SF	S	11649	11697	1/22/2015	48	600.00	3,156.25
1/22/2015 SF	S	11549	11609	1/22/2015	60	750.00	3,906.25
1/21/2015 C\$	S	8056	8082	1/22/2015	26	260.00	4,166.25

1/22/2015 Pound	S	15094	15132	1/22/2015	38	237.50	4,403.75
1/22/2015 Pound	S	14959	15054	1/23/2015	95	593.75	4,997.50
1/22/2015 SF	S	11545	11509	1/23/2015	36	450.00	4,547.50
1/22/2015 Euro	S	11334	11399	1/23/2015	65	812.50	5,360.00
1/23/2015 Euro	S	11234	11294	1/23/2015	60	750.00	6,110.00
1/23/2015 Euro	S	11134	11194	1/23/2015	60	750.00	6,860.00
1/23/2015 Euro	B	11214	11262	1/23/2015	48	600.00	7,460.00
1/23/2015 A\$	S	7956	7993	1/23/2015	37	370.00	7,830.00
1/23/2015 Yen	B	8435	8467	1/23/2015	32	400.00	8,230.00
1/23/2015 SF	S	11468	11509	1/23/2015	41	512.50	8,742.50
1/23/2015 SF	S	11468	11428	1/23/2015	40	500.00	8,242.50
1/23/2015 A\$	S	7859	7916	1/26/2015	57	570.00	8,812.50
1/23/2015 Yen	B	8507	8543	1/26/2015	36	450.00	9,262.50
1/23/2015 SF	S	11375	11428	1/26/2015	53	662.50	9,925.00
1/23/2015 C\$	S	8016	8040	1/26/2015	24	240.00	10,165.00
1/26/2015 Pound	S	15062	15028	1/26/2015	34	212.50	9,952.50
1/26/2015 SF	S	11275	11335	1/26/2015	60	750.00	10,702.50
1/26/2015 SF	S	11175	11235	1/26/2015	60	750.00	11,452.50
1/26/2015 Euro	S	11245	11287	1/27/2015	42	525.00	11,977.50
1/26/2015 Yen	S	8485	8463	1/27/2015	22	275.00	11,702.50
1/27/2015 Pound	B	15079	15102	1/27/2015	23	143.75	11,846.25
1/27/2015 Euro	B	11304	11336	1/27/2015	32	400.00	12,246.25
1/27/2015 A\$	B	7892	7926	1/27/2015	34	340.00	12,586.25
1/27/2015 SF	S	11085	11123	1/27/2015	38	475.00	13,061.25
1/27/2015 Pound	B	15142	15202	1/27/2015	60	375.00	13,436.25
1/27/2015 SF	B	11165	11121	1/27/2015	44	550.00	12,886.25
1/27/2015 Euro	B	11376	11334	1/28/2015	42	525.00	12,361.25
1/27/2015 SF	B	11165	11122	1/28/2015	43	537.50	11,823.75
1/27/2015 C\$	S	8044	8050	1/28/2015	6	60.00	11,883.75
1/28/2015 Pound	B	15186	15160	1/28/2015	26	162.50	11,721.25
1/28/2015 A\$	B	7902	7877	1/28/2015	25	250.00	11,471.25
1/28/2015 A\$	B	7902	7928	1/28/2015	26	260.00	11,731.25
1/28/2015 A\$	B	8463	8497	1/28/2015	34	340.00	12,071.25
1/28/2015 Pound	B	15186	15160	1/28/2015	26	162.50	11,908.75
1/28/2015 A\$	B	7968	7928	1/28/2015	40	400.00	11,508.75
1/28/2015 SF	S	11086	11042	1/28/2015	44	550.00	10,958.75
1/29/2015 Pound	S	15118	15139	1/29/2015	21	131.25	11,090.00
1/29/2015 Pound	S	15018	15078	1/29/2015	60	375.00	11,465.00
1/29/2015 Euro	S	11320	11280	1/29/2015	40	500.00	10,965.00
1/29/2015 A\$	S	7827	7862	1/29/2015	35	350.00	11,315.00
1/29/2015 Yen	B	8514	8471	1/29/2015	43	537.50	10,777.50
1/29/2015 SF	S	11028	11070	1/29/2015	42	525.00	11,302.50
1/29/2015 SF	S	10928	10988	1/29/2015	60	750.00	12,052.50
1/29/2015 C\$	S	7940	7973	1/29/2015	33	330.00	12,382.50
1/29/2015 A\$	S	7727	7787	1/29/2015	60	600.00	12,982.50
1/29/2015 SF	S	10855	10888	1/30/2015	33	412.50	13,395.00
1/29/2015 C\$	S	7872	7900	1/30/2015	28	280.00	13,675.00

1/30/2015 Pound	S	15028	15067	1/30/2015	39	243.75	13,918.75
1/30/2015 Euro	S	11289	11338	1/30/2015	49	612.50	14,531.25
01/30/15 A\$	S	7726	7766	1/30/2015	40	400.00	14,931.25
01/30/15 Yen	B	8491	8451	1/30/2015	40	500.00	14,431.25
01/30/15 SF	S	10810	10856	1/30/2015	46	575.00	15,006.25
01/30/15 C\$	B	7912	7872	1/30/2015	40	400.00	14,606.25
01/30/15 Pound	S	15028	14988	1/30/2015	40	250.00	14,356.25
01/30/15 SF	B	10890	10938	1/30/2015	48	600.00	14,956.25
							14,956.25

OPEN POSITIONS

01/30/15 Yen	B	8491
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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

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.