

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES

MARCH 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

January	14,956.25
February	-2965.00

Entry Date	Currency	Trade Direction	Entry Price	Exit Date	Exit Price	Points	P/L	Cumulative
02/27/15	Yen	Sell	8376	03/02/15	8340	36	450.00	450.00
02/27/15	Pound	Buy	15413	03/02/15	15410	3	18.75	431.25
02/27/15	C\$	Sell	7986	03/02/15	8010	24	240.00	191.25
03/02/15	Euro	Sell	11183	03/02/15	11229	46	575.00	-383.75
03/02/15	SF	Sell	10480	03/02/15	10448	32	400.00	16.25
03/02/15	C\$	Sell	7986	03/02/15	8014	28	280.00	-263.75
03/02/15	C\$	Sell	7986	03/02/15	7965	21	210.00	-53.75
03/03/15	A\$	Sell	7793	03/03/15	7819	26	260.00	-313.75
03/03/15	Yen	Sell	8323	03/03/15	8352	29	362.50	-676.25
03/03/15	SF	Sell	10436	03/03/15	10452	16	200.00	-876.25
03/03/15	C\$	Sell	8004	03/03/15	8027	23	230.00	-1,106.25
03/03/15	Pound	Sell	15358	03/03/15	15316	42	262.50	-843.75
03/02/15	Euro	Sell	11183	03/03/15	11218	35	437.50	-1,281.25
03/03/15	Euro	Sell	11183	03/04/15	11160	23	287.50	-993.75
03/03/15	SF	Sell	10436	03/04/15	10405	31	387.50	-606.25
03/04/15	A\$	Sell	7792	03/04/15	7818	26	260.00	-866.25
03/04/15	C\$	Sell	7968	03/04/15	8008	40	400.00	-1,266.25
03/04/15	Pound	Sell	15324	03/04/15	15260	64	400.00	-866.25
03/04/15	Euro	Sell	11120	03/05/15	11082	38	475.00	-391.25
03/04/15	Yen	Buy	8356	03/05/15	8336	20	250.00	-641.25
03/04/15	SF	Sell	10365	03/05/15	10345	20	250.00	-391.25
03/05/15	Pound	Sell	15263	03/05/15	15230	33	206.25	-185.00

03/05/15	Euro	Sell	11101	03/05/15	11064	37	462.50	277.50
03/05/15	A\$	Buy	7810	03/05/15	7787	23	230.00	47.50
03/05/15	Yen	Sell	8330	03/05/15	8301	29	362.50	410.00
03/05/15	C\$	Buy	8046	03/05/15	8024	22	220.00	190.00
03/05/15	Euro	Sell	11024	03/06/15	11034	10	125.00	65.00
03/04/15	SF	Sell	10305	03/06/15	10273	32	400.00	465.00
03/06/15	Pound	Sell	15236	03/06/15	15180	56	350.00	815.00
03/06/15	Pound	Sell	15140	03/06/15	15080	60	375.00	1,190.00
03/06/15	Euro	Sell	11044	03/06/15	11004	40	500.00	1,690.00
03/06/15	Euro	Sell	10964	03/06/15	10904	60	750.00	2,440.00
03/06/15	A\$	Sell	7752	03/06/15	7777	25	250.00	2,190.00
03/06/15	A\$	Sell	7752	03/06/15	7725	27	270.00	2,460.00
03/06/15	Yen	Sell	8335	03/06/15	8298	37	462.50	2,922.50
03/06/15	SF	Sell	10304	03/06/15	10257	47	587.50	3,510.00
03/06/15	C\$	Sell	8011	03/06/15	7980	31	310.00	3,820.00
03/06/15	Yen	Sell	8258	03/06/15	8298	40	500.00	3,320.00
03/06/15	Pound	Sell	15040	03/09/15	15060	20	125.00	3,195.00
03/06/15	Euro	Sell	10864	03/09/15	10902	38	475.00	2,720.00
03/06/15	A\$	Sell	7685	03/09/15	7648	37	370.00	3,090.00
03/09/15	Pound	Sell	15082	03/09/15	15115	33	206.25	2,883.75
03/09/15	Yen	Sell	8285	03/09/15	8264	21	262.50	3,146.25
03/09/15	Pound	Sell	15082	03/09/15	15115	33	206.25	2,940.00
03/06/15	SF	Sell	10217	03/10/15	10192	25	312.50	3,252.50
03/06/15	C\$	Sell	7940	03/10/15	7922	18	180.00	3,432.50
03/09/15	Euro	Sell	10864	03/10/15	10844	20	250.00	3,682.50
03/10/15	Pound	Buy	15114	03/10/15	15086	28	175.00	3,507.50
03/10/15	Pound	Sell	15184	03/10/15	15145	39	243.75	3,751.25
03/10/15	Pound	Sell	15105	03/10/15	15045	60	375.00	4,126.25
03/10/15	Euro	Sell	10824	03/10/15	10764	60	750.00	4,876.25
03/10/15	A\$	Buy	7658	03/10/15	7639	19	190.00	4,686.25
03/10/15	A\$	Sell	7559	03/10/15	7639	80	800.00	3,886.25
03/10/15	Yen	Sell	8262	03/10/15	8229	33	412.50	4,298.75
03/10/15	SF	Sell	10152	03/10/15	10092	60	750.00	5,048.75
03/10/15	C\$	Buy	7922	03/10/15	7897	25	250.00	4,798.75
03/10/15	SF	Sell	10052	03/11/15	10006	46	575.00	5,373.75
03/10/15	Euro	Sell	10724	03/11/15	10670	54	675.00	6,048.75
03/11/15	Pound	Sell	15039	03/11/15	15070	31	193.75	5,855.00
03/11/15	Pound	Sell	15039	03/11/15	15001	38	237.50	6,092.50
03/11/15	Yen	Sell	8259	03/11/15	8235	24	300.00	6,392.50
03/11/15	Pound	Sell	14961	03/11/15	14901	60	375.00	6,767.50
03/11/15	Euro	Sell	10630	03/11/15	10570	60	750.00	7,517.50
03/11/15	A\$	Sell	7579	03/11/15	7536	43	430.00	7,947.50
03/11/15	C\$	Sell	7870	03/11/15	7845	25	250.00	8,197.50
03/11/15	Euro	Sell	10530	03/12/15	10574	44	550.00	7,647.50
03/11/15	SF	Sell	9966	03/12/15	9966	0	0.00	7,647.50
03/12/15	Pound	Sell	14924	03/12/15	14960	36	225.00	7,422.50
03/12/15	Euro	Sell	10632	03/12/15	10675	43	537.50	6,885.00
03/12/15	A\$	Sell	7546	03/12/15	7563	17	170.00	6,715.00
03/12/15	A\$	Buy	7643	03/12/15	7691	48	480.00	7,195.00
03/12/15	Yen	Sell	8249	03/12/15	8268	19	237.50	6,957.50
03/12/15	SF	Sell	9980	03/12/15	10010	30	375.00	6,582.50

03/12/15	C\$	Sell	7834	03/12/15	7852	18	180.00	6,402.50
03/12/15	Pound	Sell	14924	03/12/15	14882	42	262.50	6,665.00
03/12/15	SF	Sell	9980	03/12/15	9940	40	500.00	7,165.00
03/12/15	Euro	Sell	10632	03/13/15	10642	10	125.00	7,040.00
03/12/15	Pound	Sell	14842	03/13/15	14885	43	268.75	6,771.25
03/13/15	Pound	Sell	14842	03/13/15	14790	52	325.00	7,096.25
03/13/15	Euro	Sell	10632	03/13/15	10598	34	425.00	7,521.25
03/13/15	A\$	Buy	7664	03/13/15	7634	30	300.00	7,221.25
03/13/15	SF	Sell	9988	03/13/15	9948	40	500.00	7,721.25
03/13/15	Pound	Sell	14750	03/13/15	14690	60	375.00	8,096.25
03/13/15	Euro	Sell	10558	03/13/15	10498	60	750.00	8,846.25
03/16/15	Pound	Sell	14730	03/16/15	14713	17	106.25	8,952.50
03/16/15	Euro	Sell	10498	03/16/15	10530	32	400.00	8,552.50
03/16/15	A\$	Sell	7587	03/16/15	7606	19	190.00	8,362.50
03/16/15	A\$	Sell	7587	03/16/15	7606	19	190.00	8,172.50
03/16/15	SF	Sell	9970	03/16/15	10002	32	400.00	7,772.50
03/13/15	C\$	Sell	7815	03/16/15	7833	18	180.00	7,592.50
03/16/15	Euro	Buy	10610	03/17/15	10643	33	412.50	8,005.00
03/17/15	Pound	Buy	14815	03/17/15	14795	20	125.00	7,880.00
03/16/15	SF	Sell	9970	03/17/15	9986	16	200.00	7,680.00
03/16/15	Yen	Sell	8345	03/18/15	8281	64	800.00	8,480.00
03/17/15	Pound	Sell	14742	03/18/15	14691	51	318.75	8,798.75
03/17/15	Euro	Sell	10603	03/18/15	10649	46	575.00	8,223.75
03/17/15	SF	Sell	9970	03/18/15	9999	29	362.50	7,861.25
03/18/15	Pound	Sell	14661	03/18/15	14691	30	187.50	7,673.75
03/18/15	Euro	Sell	10720	03/18/15	10760	40	500.00	7,173.75
03/18/15	A\$	Sell	7579	03/18/15	7620	41	410.00	6,763.75
03/18/15	SF	Sell	10068	03/18/15	10089	21	262.50	6,501.25
03/18/15	SF	Buy	10149	03/18/15	10197	48	600.00	7,101.25
03/18/15	C\$	Sell	7831	03/18/15	7871	40	400.00	6,701.25
03/18/15	Pound	Buy	14751	03/18/15	14799	48	300.00	7,001.25
03/18/15	Pound	Buy	14839	03/19/15	14888	49	306.25	7,307.50
03/18/15	A\$	Buy	7680	03/19/15	7770	90	900.00	8,207.50
03/19/15	Pound	Buy	14790	03/19/15	14764	26	162.50	8,045.00
03/19/15	Euro	Buy	10845	03/19/15	10914	69	862.50	8,907.50
03/19/15	Euro	Sell	10854	03/19/15	10806	48	600.00	9,507.50
03/19/15	Euro	Sell	10776	03/19/15	10716	60	750.00	10,257.50
03/19/15	A\$	Sell	7710	03/19/15	7650	60	600.00	10,857.50
03/19/15	Yen	Buy	8328	03/19/15	8361	33	412.50	11,270.00
03/19/15	SF	Buy	10218	03/19/15	10187	31	387.50	10,882.50
03/19/15	SF	Sell	10127	03/19/15	10079	48	600.00	11,482.50
03/19/15	SF	Sell	10049	03/19/15	10089	40	500.00	10,982.50
03/19/15	C\$	Buy	7937	03/19/15	7973	36	360.00	11,342.50
03/19/15	C\$	Sell	7913	03/19/15	7865	48	480.00	11,822.50
03/19/15	Pound	Sell	14704	03/20/15	14741	37	231.25	11,591.25
03/19/15	Euro	Sell	10686	03/20/15	10690	4	50.00	11,541.25
03/19/15	A\$	Sell	7620	03/20/15	7612	8	80.00	11,621.25
03/19/15	Yen	Sell	8301	03/20/15	8298	3	37.50	11,658.75
03/20/15	Pound	Buy	14756	03/20/15	14794	38	237.50	11,896.25
03/20/15	Euro	Buy	10710	03/20/15	10751	41	512.50	12,408.75
03/20/15	A\$	Buy	9620	03/20/15	9656	36	360.00	12,768.75

03/20/15	Yen	Sell	8301	03/20/15	8298	3	37.50	12,806.25
03/20/15	SF	Buy	10126	03/20/15	10168	42	525.00	13,331.25
03/20/15	SF	Buy	10198	03/20/15	10258	60	750.00	14,081.25
03/20/15	C\$	Buy	7855	03/20/15	7878	23	230.00	14,311.25
03/20/15	Pound	Buy	14824	03/20/15	14894	70	437.50	14,748.75
03/20/15	Euro	Buy	10791	03/20/15	10841	50	625.00	15,373.75
03/20/15	Euro	Buy	10871	03/20/15	10831	40	500.00	14,873.75
03/20/15	A\$	Buy	7686	03/20/15	7746	60	600.00	15,473.75
03/20/15	Yen	Buy	8304	03/20/15	8332	28	350.00	15,823.75
03/20/15	Pound	Buy	14924	03/23/15	14890	34	212.50	15,611.25
03/20/15	SF	Buy	10288	03/23/15	10244	44	550.00	15,061.25
03/20/15	C\$	Buy	7908	03/23/15	7964	56	560.00	15,621.25
03/23/15	Pound	Buy	14891	03/23/15	14858	33	206.25	15,415.00
03/23/15	Pound	Buy	14891	03/23/15	14930	39	243.75	15,658.75
03/23/15	Euro	Buy	10877	03/23/15	10840	37	462.50	15,196.25
03/23/15	Euro	Buy	10877	03/23/15	10934	57	712.50	15,908.75
03/23/15	A\$	Buy	7758	03/23/15	7732	26	260.00	15,648.75
03/23/15	A\$	Buy	7758	03/23/15	7799	41	410.00	16,058.75
03/23/15	SF	Buy	10288	03/23/15	10336	48	600.00	16,658.75
03/23/15	C\$	Buy	7921	03/23/15	7968	47	470.00	17,128.75
03/23/15	SF	Buy	10376	03/24/15	10438	62	775.00	17,903.75
03/23/15	Euro	Buy	10954	03/24/15	10923	31	387.50	17,516.25
03/23/15	A\$	Buy	7839	03/24/15	7899	60	600.00	18,116.25
03/24/15	Pound	Buy	14915	03/24/15	14949	34	212.50	18,328.75
03/24/15	Euro	Buy	10954	03/24/15	11015	61	762.50	19,091.25
03/24/15	C\$	Buy	7980	03/24/15	8032	52	520.00	19,611.25
03/23/15	Yen	Buy	8370	03/25/15	8362	8	100.00	19,511.25
03/24/15	Pound	Sell	14869	03/25/15	14879	10	62.50	19,448.75
03/24/15	SF	Buy	10478	03/25/15	10501	23	287.50	19,736.25
03/25/15	Pound	Sell	14933	03/25/15	14898	35	218.75	19,955.00
03/25/15	Euro	Sell	10915	03/25/15	10959	44	550.00	19,405.00
03/25/15	Yen	Sell	8362	03/25/15	8392	30	375.00	19,030.00
03/26/15	Pound	Sell	14916	03/26/15	14950	34	212.50	18,817.50
03/26/15	Pound	Sell	14916	03/26/15	14878	38	237.50	19,055.00
03/26/15	Euro	Buy	10983	03/26/15	11008	25	312.50	19,367.50
03/26/15	Euro	Buy	11048	03/26/15	11008	40	500.00	18,867.50
03/26/15	A\$	Buy	7781	03/26/15	7823	42	420.00	19,287.50
03/26/15	Yen	Buy	8380	03/26/15	8399	19	237.50	19,525.00
03/26/15	Yen	Buy	8439	03/26/15	8399	40	500.00	19,025.00
03/26/15	SF	Buy	10454	03/26/15	10495	41	512.50	19,537.50
03/26/15	SF	Buy	10535	03/26/15	10495	40	500.00	19,037.50
03/26/15	C\$	Sell	7989	03/26/15	8014	25	250.00	18,787.50
03/26/15	C\$	Sell	7989	03/26/15	8014	25	250.00	18,537.50
03/26/15	Euro	Sell	10938	03/26/15	10909	29	362.50	18,900.00
03/26/15	Pound	Sell	14838	03/27/15	14797	41	256.25	19,156.25
03/26/15	Euro	Sell	10869	03/27/15	10842	27	337.50	19,493.75
03/26/15	SF	Sell	10415	03/27/15	10377	38	475.00	19,968.75
03/27/15	A\$	Sell	7792	03/27/15	7746	46	460.00	20,428.75
03/27/15	SF	Buy	10375	03/27/15	10416	41	512.50	20,941.25
03/27/15	C\$	Buy	8000	03/27/15	7972	28	280.00	20,661.25
03/27/15	Pound	Sell	14892	03/30/15	14880	12	75.00	20,736.25

03/30/15	Pound	Buy	14888	03/30/15	14848	40	250.00	20,486.25
03/30/15	Euro	Sell	10896	03/30/15	10846	50	625.00	21,111.25
03/30/15	A\$	Sell	7685	03/30/15	7625	60	600.00	21,711.25
03/30/15	Yen	Buy	8398	03/30/15	8366	32	400.00	21,311.25
03/30/15	SF	Sell	10435	03/30/15	10412	23	287.50	21,598.75
03/30/15	C\$	Sell	7926	03/30/15	7896	30	300.00	21,898.75
03/30/15	Pound	Sell	14769	03/30/15	14813	44	275.00	21,623.75
03/30/15	Yen	Sell	8366	03/31/15	8333	33	412.50	22,036.25
03/30/15	SF	Sell	10372	03/31/15	10324	48	600.00	22,636.25
03/31/15	Euro	Sell	10794	03/31/15	10734	60	750.00	23,386.25
03/31/15	A\$	Sell	7619	03/31/15	7581	38	380.00	23,766.25
03/31/15	SF	Sell	10284	03/31/15	10324	40	500.00	23,266.25
03/31/15	C\$	Sell	7877	03/31/15	7844	33	330.00	23,596.25
03/31/15	Pound	Sell	14754	03/31/15	14794	40	250.00	23,346.25
							23,346.25	

OPEN POSITIONS

03/31/15	Pound	Sell	14838
03/31/15	Yen	Sell	8342

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

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.