

**Rockefeller Treasury Services, Inc.**  
Daily Cumulative Track Record FUTURES  
**APRIL 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.

<b>2007 Track Record</b>	<b>57,413.75</b>	
<b>2008 Track Record</b>	<b>207,640.75</b>	
<b>2009 Track Record</b>	<b>79,993.25</b>	
<b>2010 Track Record</b>	<b>96,785.00</b>	
<b>2011 Track Record</b>	<b>89,146.25</b>	
<b>5-Year Cum. and Average %</b>	<b>106,195.80</b>	<b>212.39%</b>
<b>2012 Track Record</b>	<b>16,683.75</b>	33.37%
<b>2013 Track Record</b>	<b>57,908.76</b>	118.42%
<b>2014 Track Record</b>	<b>17,889.95</b>	35.78%
<b>3-Year Cum. and Average %</b>	<b>92,482.46</b>	<b>61.65%</b>
<b>2015 Track Record</b>		
January	14,956.25	
February	-2965.00	
March	23,346.25	<b>35,337.50 70.68%</b>

Entry Date	Currency	Trade Direction	Entry Price	Exit Date	Exit Price	Points	P/L	Cumulative
03/31/15	Pound	Sell	14838	04/01/15	14784	54	337.50	337.50
03/31/15	Yen	Sell	8342	04/01/15	8379	37	462.50	-125.00
04/01/15	Euro	Sell	10774	04/01/15	10732	42	525.00	400.00
04/01/15	A\$	Sell	7580	04/01/15	7609	29	290.00	110.00
04/01/15	SF	Sell	10314	04/01/15	10354	40	500.00	-390.00
04/01/15	Pound	Sell	14744	04/01/15	14784	40	250.00	-640.00
04/01/15	C\$	Sell	7879	04/01/15	7922	43	430.00	-1,070.00
04/01/15	A\$	Sell	7580	04/01/15	7609	29	290.00	-1,360.00
04/01/15	Yen	Sell	8342	04/02/15	8379	37	462.50	-1,822.50
04/02/15	Pound	Sell	14852	04/02/15	14830	22	137.50	-1,685.00
04/02/15	Euro	Buy	10775	04/02/15	10811	36	450.00	-1,235.00
04/02/15	SF	Buy	10368	04/02/15	10414	46	575.00	-660.00
04/02/15	Pound	Sell	14770	04/02/15	14810	40	250.00	-910.00
04/02/15	Euro	Buy	10851	04/02/15	10911	60	750.00	-160.00
04/02/15	A\$	Sell	7529	04/02/15	7569	40	400.00	-560.00
04/02/15	Yen	Buy	8379	04/02/15	8352	27	337.50	-897.50
04/02/15	SF	Buy	10454	04/03/15	10495	41	512.50	-385.00
04/03/15	Pound	Sell	14832	04/03/15	14876	44	275.00	-660.00
04/03/15	Euro	Buy	10893	04/03/15	10948	55	687.50	27.50
04/03/15	A\$	Sell	7572	04/03/15	7596	24	240.00	-212.50
04/03/15	Yen	Buy	8351	04/03/15	8381	30	375.00	162.50
04/03/15	C\$	Sell	7970	04/03/15	7998	28	280.00	-117.50

04/03/15	A\$	Buy	7676	04/03/15	7632	44	440.00	-557.50
04/03/15	SF	Buy	10535	04/06/15	10518	17	212.50	-770.00
04/06/15	Pound	Buy	14919	04/06/15	14964	45	281.25	-488.75
04/03/15	Euro	Buy	10988	04/06/15	10970	18	225.00	-713.75
04/06/15	A\$	Buy	7609	04/06/15	7568	41	410.00	-1,123.75
04/03/15	Yen	Buy	8421	04/06/15	8386	35	437.50	-1,561.25
04/06/15	SF	Buy	10521	04/06/15	10492	29	362.50	-1,923.75
04/06/15	C\$	Buy	8020	04/06/15	7989	31	310.00	-2,233.75
04/03/15	Euro	Buy	10953	04/07/15	10942	11	137.50	-2,371.25
04/07/15	Pound	Sell	14882	04/07/15	14910	28	175.00	-2,546.25
04/07/15	Pound	Sell	14882	04/07/15	14828	54	337.50	-2,208.75
04/07/15	Euro	Sell	10942	04/07/15	10907	35	437.50	-1,771.25
04/07/15	A\$	Sell	7573	04/07/15	7604	31	310.00	-2,081.25
04/07/15	Yen	Sell	8376	04/07/15	8353	23	287.50	-1,793.75
04/07/15	SF	Sell	10467	04/07/15	10414	53	662.50	-1,131.25
04/07/15	C\$	Sell	8007	04/07/15	7982	25	250.00	-881.25
04/07/15	Euro	Sell	10867	04/08/15	10824	43	537.50	-343.75
04/07/15	Yen	Sell	8313	04/08/15	8336	23	287.50	-631.25
04/07/15	SF	Sell	10396	04/08/15	10414	18	225.00	-856.25
04/08/15	Pound	Sell	14836	04/08/15	14866	30	187.50	-1,043.75
04/08/15	Euro	Sell	10892	04/08/15	10860	32	400.00	-643.75
04/08/15	A\$	Sell	7606	04/08/15	7635	29	290.00	-933.75
04/08/15	C\$	Sell	7985	04/08/15	8024	39	390.00	-1,323.75
04/08/15	SF	Sell	10429	04/08/15	10394	35	437.50	-886.25
04/08/15	C\$	Sell	7985	04/08/15	7966	19	190.00	-696.25
04/08/15	Pound	Buy	14946	04/08/15	14902	44	275.00	-971.25
04/08/15	Euro	Sell	10820	04/09/15	10749	71	887.50	-83.75
04/09/15	Pound	Sell	14862	04/09/15	14824	38	237.50	153.75
04/09/15	A\$	Buy	7648	04/09/15	7677	29	290.00	443.75
04/09/15	SF	Sell	10367	04/09/15	10334	33	412.50	856.25
04/09/15	C\$	Sell	7965	04/09/15	7932	33	330.00	1,186.25
04/09/15	Pound	Sell	14784	04/09/15	14824	40	250.00	936.25
04/09/15	Pound	Sell	14784	04/09/15	14724	60	375.00	1,311.25
04/09/15	Euro	Sell	10709	04/09/15	10649	60	750.00	2,061.25
04/08/15	Yen	Sell	8345	04/09/15	8298	47	587.50	2,648.75
04/09/15	SF	Sell	10294	04/10/15	10258	36	450.00	3,098.75
04/09/15	Pound	Sell	14684	04/10/15	14642	42	262.50	3,361.25
04/10/15	Euro	Sell	10671	04/10/15	10611	60	750.00	4,111.25
04/10/15	Yen	Sell	8297	04/10/15	8319	22	275.00	3,836.25
04/10/15	SF	Sell	10278	04/10/15	10228	50	625.00	4,461.25
04/10/15	C\$	Sell	7940	04/10/15	7897	43	430.00	4,891.25
04/10/15	Pound	Sell	14602	04/10/15	14642	40	250.00	4,641.25
04/10/15	A\$	Buy	7646	04/13/15	7626	20	200.00	4,441.25
04/13/15	Pound	Sell	14624	04/13/15	14566	58	362.50	4,803.75
04/13/15	Euro	Sell	10603	04/13/15	10555	48	600.00	5,403.75
04/13/15	A\$	Sell	7595	04/13/15	7565	30	300.00	5,703.75
04/13/15	C\$	Sell	7948	04/13/15	7917	31	310.00	6,013.75
04/13/15	Yen	Sell	8287	04/13/15	8327	40	500.00	5,513.75
04/13/15	SF	Sell	10209	04/13/15	10249	40	500.00	5,013.75
04/14/15	Pound	Sell	14689	04/14/15	14719	30	187.50	4,826.25
04/14/15	Euro	Sell	10613	04/14/15	10642	29	362.50	4,463.75
04/14/15	A\$	Sell	7569	04/14/15	7599	30	300.00	4,163.75

04/14/15	Yen	Buy	8328	04/14/15	8380	52	650.00	4,813.75
04/14/15	SF	Buy	10245	04/14/15	10289	44	550.00	5,363.75
04/14/15	C\$	Sell	7947	04/14/15	7978	31	310.00	5,053.75
04/14/15	SF	Buy	10329	04/15/15	10286	43	537.50	4,516.25
04/15/15	Pound	Buy	14773	04/15/15	14743	30	187.50	4,328.75
04/15/15	Euro	Buy	10663	04/15/15	10633	30	375.00	3,953.75
04/15/15	Euro	Buy	10663	04/15/15	10633	30	375.00	3,578.75
04/15/15	A\$	Buy	7597	04/15/15	7584	13	130.00	3,448.75
04/15/15	SF	Buy	10264	04/15/15	10294	30	375.00	3,823.75
04/15/15	C\$	Buy	8000	04/15/15	7971	29	290.00	3,533.75
04/15/15	Pound	Buy	14773	04/15/15	14804	31	193.75	3,727.50
04/15/15	Euro	Buy	10663	04/15/15	10707	44	550.00	4,277.50
04/15/15	A\$	Buy	7597	04/15/15	7640	43	430.00	4,707.50
04/15/15	Yen	Buy	8384	04/15/15	8424	40	500.00	5,207.50
04/15/15	SF	Buy	10334	04/15/15	10394	60	750.00	5,957.50
04/15/15	C\$	Buy	8000	04/15/15	8032	32	320.00	6,277.50
04/15/15	C\$	Buy	8072	04/15/15	8132	60	600.00	6,877.50
04/16/15	Pound	Buy	14825	04/16/15	14861	36	225.00	7,102.50
04/16/15	Euro	Buy	10688	04/16/15	10737	49	612.50	7,715.00
04/16/15	Euro	Buy	10657	04/16/15	10701	44	550.00	8,265.00
04/16/15	A\$	Buy	7650	04/16/15	7694	44	440.00	8,705.00
04/16/15	SF	Buy	10373	04/16/15	10407	34	425.00	9,130.00
04/16/15	SF	Sell	10321	04/16/15	10365	44	550.00	8,580.00
04/16/15	C\$	Buy	8114	04/16/15	8150	36	360.00	8,940.00
04/16/15	Pound	Buy	14901	04/16/15	14961	60	375.00	9,315.00
04/16/15	A\$	Buy	7734	04/16/15	7794	60	600.00	9,915.00
04/16/15	SF	Buy	10445	04/16/15	10493	48	600.00	10,515.00
04/16/15	Yen	Buy	8400	04/17/15	8409	9	112.50	10,627.50
04/16/15	Euro	Buy	10781	04/17/15	10771	10	125.00	10,502.50
04/16/15	C\$	Buy	8190	04/17/15	8243	53	530.00	11,032.50
04/17/15	Pound	Buy	14926	04/17/15	14968	42	262.50	11,295.00
04/17/15	Pound	Buy	15008	04/17/15	14968	40	250.00	11,045.00
04/17/15	Euro	Buy	10781	04/17/15	10846	65	812.50	11,857.50
04/17/15	A\$	Buy	7772	04/17/15	7825	53	530.00	12,387.50
04/17/15	SF	Buy	10489	04/17/15	10461	28	350.00	12,037.50
04/17/15	SF	Buy	10489	04/17/15	10541	52	650.00	12,687.50
04/17/15	Euro	Sell	10766	04/20/15	10822	56	700.00	11,987.50
04/17/15	A\$	Sell	7745	04/20/15	7783	38	380.00	11,607.50
04/17/15	C\$	Sell	8163	04/20/15	8192	29	290.00	11,317.50
04/20/15	Pound	Buy	14962	04/20/15	14910	52	325.00	10,992.50
04/20/15	Euro	Buy	10822	04/20/15	10790	32	400.00	10,592.50
04/20/15	A\$	Buy	7783	04/20/15	7747	36	360.00	10,232.50
04/20/15	Yen	Buy	8416	04/20/15	8387	29	362.50	9,870.00
04/20/15	SF	Buy	10529	04/20/15	10496	33	412.50	9,457.50
04/21/15	Pound	Sell	14896	04/21/15	14858	38	237.50	9,695.00
04/21/15	Euro	Sell	10746	04/21/15	10712	34	425.00	10,120.00
04/21/15	Euro	Sell	10672	04/21/15	10712	40	500.00	9,620.00
04/21/15	A\$	Sell	7700	04/21/15	7661	39	390.00	10,010.00
04/21/15	Yen	Sell	8392	04/21/15	8358	34	425.00	10,435.00
04/21/15	SF	Sell	10478	04/21/15	10446	32	400.00	10,835.00
04/21/15	C\$	Buy	8164	04/21/15	8137	27	270.00	10,565.00
04/21/15	C\$	Buy	8164	04/21/15	8137	27	270.00	10,295.00

04/21/15	SF	Buy	10526	04/21/15	10482	44	550.00	9,745.00
04/21/15	Pound	Buy	14938	04/22/15	14918	20	125.00	9,620.00
04/22/15	Pound	Sell	14918	04/22/15	14948	30	187.50	9,432.50
04/22/15	Euro	Sell	10744	04/22/15	10774	30	375.00	9,057.50
04/22/15	A\$	Sell	7688	04/22/15	7714	26	260.00	8,797.50
04/22/15	SF	Sell	10483	04/22/15	10523	40	500.00	8,297.50
04/22/15	SF	Sell	10483	04/22/15	10452	31	387.50	8,685.00
04/22/15	C\$	Sell	8138	04/22/15	8161	23	230.00	8,455.00
04/22/15	SF	Sell	10412	04/22/15	10353	59	737.50	9,192.50
04/22/15	Pound	Buy	15028	04/23/15	15002	26	162.50	9,030.00
04/22/15	Euro	Sell	10744	04/23/15	10717	27	337.50	9,367.50
04/22/15	Yen	Sell	8369	04/23/15	8340	29	362.50	9,730.00
04/23/15	Euro	Sell	10677	04/23/15	10717	40	500.00	9,230.00
04/23/15	Euro	Buy	10768	04/23/15	10798	30	375.00	9,605.00
04/23/15	A\$	Sell	7730	04/23/15	7701	29	290.00	9,895.00
04/23/15	SF	Sell	10358	04/23/15	10388	30	375.00	9,520.00
04/23/15	SF	Sell	10358	04/23/15	10326	32	400.00	9,920.00
04/23/15	SF	Buy	10406	04/23/15	10454	48	600.00	10,520.00
04/23/15	C\$	Sell	8162	04/23/15	8194	32	320.00	10,200.00
04/23/15	SF	Buy	10494	04/24/15	10535	41	512.50	10,712.50
04/24/15	Pound	Buy	15089	04/24/15	15149	60	375.00	11,087.50
04/24/15	Euro	Buy	10822	04/24/15	10866	44	550.00	11,637.50
04/24/15	Euro	Buy	10906	04/24/15	10866	40	500.00	11,137.50
04/24/15	A\$	Buy	7748	04/24/15	7778	30	300.00	11,437.50
04/24/15	Yen	Buy	8366	04/24/15	8409	43	537.50	11,975.00
04/24/15	C\$	Buy	8227	04/24/15	8204	23	230.00	11,745.00
04/27/15	Pound	Buy	15142	04/27/15	15107	35	218.75	11,526.25
04/27/15	Euro	Buy	10874	04/27/15	10843	31	387.50	11,138.75
04/27/15	SF	Buy	10497	04/27/15	10468	29	362.50	10,776.25
04/27/15	C\$	Buy	8203	04/27/15	8242	39	390.00	11,166.25
04/27/15	Pound	Buy	15142	04/27/15	15178	36	225.00	11,391.25
04/27/15	Euro	Buy	10874	04/27/15	10909	35	437.50	11,828.75
04/27/15	A\$	Buy	7789	04/27/15	7822	33	330.00	12,158.75
04/27/15	SF	Buy	10497	04/27/15	10545	48	600.00	12,758.75
04/27/15	Pound	Buy	15218	04/28/15	15181	37	231.25	12,527.50
04/28/15	Pound	Buy	15218	04/28/15	15266	48	300.00	12,827.50
04/28/15	Euro	Buy	10892	04/28/15	10921	29	362.50	13,190.00
04/28/15	A\$	Buy	7818	04/28/15	7848	30	300.00	13,490.00
04/28/15	A\$	Buy	7888	04/28/15	7948	60	600.00	14,090.00
04/28/15	SF	Sell	10479	04/28/15	10446	33	412.50	14,502.50
04/28/15	C\$	Buy	8267	04/28/15	8303	36	360.00	14,862.50
04/27/15	Yen	Buy	8406	04/29/15	8421	15	187.50	15,050.00
04/28/15	Pound	Buy	15306	04/29/15	15382	76	475.00	15,525.00
04/28/15	Euro	Buy	10961	04/29/15	11012	51	637.50	16,162.50
04/28/15	A\$	Buy	7988	04/29/15	8004	16	160.00	16,322.50
04/28/15	SF	Buy	10526	04/29/15	10484	42	525.00	15,797.50
04/29/15	Euro	Buy	11052	04/29/15	11112	60	750.00	16,547.50
04/29/15	A\$	Buy	7956	04/29/15	7987	31	310.00	16,857.50
04/29/15	Yen	Sell	8398	04/29/15	8426	28	350.00	16,507.50
04/29/15	SF	Sell	10484	04/29/15	10515	31	387.50	16,120.00
04/29/15	SF	Buy	10595	04/29/15	10643	48	600.00	16,720.00
04/29/15	C\$	Buy	8311	04/29/15	8342	31	310.00	17,030.00

04/29/15	Pound	Buy	15422	04/29/15	15482	60	375.00	17,405.00
04/29/15	Euro	Buy	11152	04/29/15	11112	40	500.00	16,905.00
04/29/15	A\$	Buy	8027	04/29/15	7987	40	400.00	16,505.00
04/30/15	Pound	Buy	15466	04/29/15	15426	40	250.00	16,255.00
04/30/15	Pound	Buy	15379	04/30/15	15345	34	212.50	16,042.50
04/30/15	Euro	Buy	11092	04/30/15	11128	36	450.00	16,492.50
04/30/15	Euro	Buy	11168	04/30/15	11228	60	750.00	17,242.50
04/30/15	Euro	Sell	11148	04/30/15	11192	44	550.00	16,692.50
04/30/15	A\$	Buy	7984	04/30/15	7952	32	320.00	16,372.50
04/30/15	Yen	Buy	8402	04/30/15	8436	34	425.00	16,797.50
04/30/15	SF	Buy	10654	04/30/15	10698	44	550.00	17,347.50
04/30/15	SF	Sell	10618	04/30/15	10662	44	550.00	16,797.50
04/30/15	C\$	Buy	8318	04/30/15	8290	28	280.00	16,517.50
04/30/15	C\$	Buy	8318	04/30/15	8290	28	280.00	16,237.50
							16,237.50	

#### Open Positions

04/30/15	Euro	BUY	11272
04/30/15	SF	BUY	10742
04/30/15	A\$	Sell	7822
04/30/15	Yen	Sell	8356

#### 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