

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
							7,455.00	

OPEN POSITIONS

06/10/15	A\$	Buy	7710
06/10/15	Yen	Buy	8117
06/10/15	C\$	Buy	8169

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

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.