

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
OCTOBER 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		
June	-8,470.00	22,300.00	44.60%
July	6,855.00		
August	10,935.00		
September	877.50	18,667.50	37.34%
October	8,810.00		

Entry Date	Currency	Trade Direction	Entry Price	Rule	Exit Date	Exit Price	Points	P/L	Cumulative
11/02/15	A\$	Buy	7111	0	11/02/15	7147	36	360.00	360.00
11/02/15	Pound	Buy	15462	2	11/02/15	15422	40	250.00	110.00
11/02/15	Euro	Buy	11049	2	11/02/15	11009	40	500.00	-390.00
11/02/15	SF	Buy	10171	2	11/03/15	10162	9	112.50	-502.50
11/02/15	C\$	Buy	7640	0	11/03/15	7633	7	70.00	-572.50
11/03/15	Pound	Buy	15412	0	11/03/15	15376	36	225.00	-797.50
11/03/15	Euro	Sell	11018	0	11/03/15	10969	49	612.50	-185.00
11/03/15	A\$	Buy	7104	0	11/03/15	7144	40	400.00	215.00
11/03/15	A\$	Buy	7184	2	11/03/15	7144	40	400.00	-185.00
11/03/15	SF	Sell	10138	0	11/03/15	10110	28	350.00	165.00
11/03/15	C\$	Sell	7632	0	11/03/15	7598	34	340.00	505.00
11/03/15	Yen	Buy	8261	0	11/04/15	8237	24	300.00	205.00
11/03/15	Pound	Buy	15412	3	11/04/15	15391	21	131.25	73.75
11/04/15	Euro	Buy	10967	0	11/04/15	10934	33	412.50	-338.75
11/04/15	A\$	Buy	7166	0	11/04/15	7182	16	160.00	-178.75
11/04/15	SF	Buy	10105	0	11/04/15	10081	24	300.00	-478.75
11/04/15	SF	Buy	10105	0	11/04/15	10081	24	300.00	-778.75
11/04/15	C\$	Buy	7653	0	11/04/15	7635	18	180.00	-958.75
11/04/15	Pound	Sell	15391	0	11/04/15	15360	31	193.75	-765.00

11/04/15	Euro	Sell	10854	0	11/05/15	10903	49	612.50	-1,377.50
11/05/15	Pound	Sell	15383	0	11/05/15	15335	48	300.00	-1,077.50
11/05/15	Pound	Sell	15295	2	11/05/15	15235	60	375.00	-702.50
11/05/15	A\$	Sell	7126	0	11/06/15	7097	29	290.00	-412.50
11/05/15	Yen	Sell	8229	0	11/06/15	8199	30	375.00	-37.50
11/05/15	SF	Sell	10076	0	11/06/15	10036	40	500.00	462.50
11/05/15	C\$	Sell	7603	0	11/06/15	7564	39	390.00	852.50
11/06/15	Pound	Sell	15165	2	11/06/15	15105	60	375.00	1,227.50
11/06/15	Euro	Sell	10887	0	11/06/15	10809	78	975.00	2,202.50
11/06/15	SF	Sell	9996	2	11/06/15	9936	60	750.00	2,952.50
11/06/15	Pound	Sell	15065	2	11/09/15	15050	15	93.75	3,046.25
11/06/15	Euro	Sell	10769	2	11/09/15	10781	12	150.00	2,896.25
11/06/15	A\$	Sell	7057	2	11/09/15	7048	9	90.00	2,986.25
11/06/15	Yen	Sell	8159	2	11/09/15	8111	48	600.00	3,586.25
11/09/15	SF	Sell	9952	0	11/09/15	9978	26	325.00	3,261.25
11/09/15	SF	Sell	9952	3	11/09/15	9978	26	325.00	2,936.25
11/09/15	C\$	Sell	7516	0	11/09/15	7547	31	310.00	2,626.25
11/09/15	Pound	Sell	15082	0	11/09/15	15123	41	256.25	2,370.00
11/09/15	Euro	Sell	10769	3	11/10/15	10758	11	137.50	2,507.50
11/09/15	A\$	Sell	7057	3	11/10/15	7030	27	270.00	2,777.50
11/10/15	Euro	Buy	10758	0	11/10/15	10728	30	375.00	2,402.50
11/10/15	SF	Buy	9973	0	11/10/15	9946	27	337.50	2,065.00
11/10/15	Pound	Buy	15110	0	11/11/15	15137	27	168.75	2,233.75
11/11/15	Euro	Sell	10718	0	11/11/15	10753	35	437.50	1,796.25
11/11/15	Euro	Sell	10718	0	11/11/15	10753	35	437.50	1,358.75
11/11/15	A\$	Sell	7015	0	11/11/15	7036	21	210.00	1,148.75
11/11/15	SF	Sell	9947	0	11/11/15	9972	25	312.50	836.25
11/11/15	SF	Sell	9947	0	11/11/15	9972	25	312.50	523.75
11/11/15	Pound	Buy	15177	2	11/12/15	15238	61	381.25	905.00
11/11/15	C\$	Buy	7529	0	11/12/15	7557	28	280.00	1,185.00
11/12/15	Euro	Buy	10761	0	11/12/15	10733	28	350.00	835.00
11/12/15	Euro	Buy	10761	3	11/12/15	10799	38	475.00	1,310.00
11/12/15	A\$	Buy	7057	0	11/12/15	7091	34	340.00	1,650.00
11/12/15	SF	Buy	9968	0	11/12/15	9927	41	512.50	1,137.50
11/12/15	SF	Buy	9968	3	11/12/15	9986	18	225.00	1,362.50
11/12/15	A\$	Buy	7131	2	11/12/15	7091	40	400.00	962.50
11/13/15	Euro	Buy	10809	0	11/13/15	10758	51	637.50	325.00
11/13/15	Euro	Buy	10809	0	11/13/15	10758	51	637.50	-312.50
11/13/15	SF	Buy	9998	0	11/13/15	9964	34	425.00	-737.50
11/13/15	C\$	Sell	7521	0	11/13/15	7490	31	310.00	-427.50
11/10/15	Yen	Buy	8126	0	11/16/15	8173	47	587.50	160.00
11/13/15	Pound	Buy	15226	0	11/16/15	15179	47	293.75	-133.75
11/13/15	A\$	Buy	7111	0	11/16/15	7092	19	190.00	-323.75
11/16/15	Euro	Buy	10740	0	11/16/15	10710	30	375.00	-698.75
11/16/15	Euro	Sell	10710	0	11/16/15	10736	26	325.00	-1,023.75
11/16/15	Euro	Sell	10710	0	11/16/15	10680	30	375.00	-648.75
11/16/15	C\$	Sell	7522	0	11/16/15	7494	28	280.00	-368.75
11/16/15	SF	Sell	9946	0	11/16/15	9912	34	425.00	56.25
11/16/15	A\$	Buy	7082	0	11/17/15	7082	0	0.00	56.25
11/16/15	Pound	Buy	15226	3	11/17/15	15179	47	293.75	-237.50
11/16/15	Yen	Buy	8116	0	11/17/15	8116	0	0.00	-237.50
11/17/15	Pound	Sell	15174	0	11/17/15	15213	39	243.75	-481.25
11/17/15	Euro	Sell	10687	0	11/17/15	10653	34	425.00	-56.25
11/17/15	A\$	Sell	7082	0	11/17/15	7109	27	270.00	-326.25
11/17/15	SF	Sell	9910	0	11/17/15	9876	34	425.00	98.75

11/18/15	Euro	Sell	10648	0	11/18/15	10694	46	575.00	-476.25
11/18/15	SF	Sell	9873	0	11/18/15	9828	45	562.50	86.25
11/17/15	Yen	Sell	8116	0	11/18/15	8085	31	387.50	473.75
11/17/15	C\$	Sell	7497	0	11/18/15	7478	19	190.00	663.75
11/18/15	Pound	Sell	15229	0	11/19/15	15227	2	12.50	676.25
11/18/15	Euro	Sell	10648	3	11/19/15	10694	46	575.00	101.25
11/18/15	A\$	Sell	7070	2	11/19/15	7097	27	270.00	-168.75
11/19/15	Pound	Sell	15346	0	11/19/15	15277	69	431.25	262.50
11/19/15	A\$	Sell	7112	0	11/19/15	7136	24	240.00	22.50
11/19/15	Yen	Sell	8104	0	11/19/15	8137	33	412.50	-390.00
11/19/15	Euro	Sell	10724	0	11/19/15	10764	40	500.00	-890.00
11/19/15	SF	Sell	9828	0	11/19/15	9867	39	487.50	-1,377.50
11/19/15	C\$	Sell	7521	0	11/20/15	7496	25	250.00	-1,127.50
11/20/15	Pound	Buy	15282	0	11/20/15	15247	35	218.75	-1,346.25
11/20/15	Euro	Buy	10731	0	11/20/15	10701	30	375.00	-1,721.25
11/20/15	Euro	Buy	10731	0	11/20/15	10701	30	375.00	-2,096.25
11/20/15	A\$	Buy	7181	0	11/20/15	7222	41	410.00	-1,686.25
11/20/15	SF	Buy	9874	0	11/20/15	9840	34	425.00	-2,111.25
11/20/15	Euro	Sell	10682	0	11/23/15	10644	38	475.00	-1,636.25
11/20/15	Yen	Buy	8136	0	11/23/15	8128	8	100.00	-1,736.25
11/23/15	Pound	Sell	15184	0	11/23/15	15144	40	250.00	-1,486.25
11/23/15	A\$	Buy	7222	0	11/23/15	7198	24	240.00	-1,726.25
11/23/15	SF	Sell	9816	0	11/23/15	9786	30	375.00	-1,351.25
11/23/15	C\$	Sell	7491	0	11/23/15	7464	27	270.00	-1,081.25
11/23/15	Yen	Sell	8124	0	11/24/15	8169	45	562.50	-1,643.75
11/23/15	Euro	Sell	10604	2	11/24/15	10651	47	587.50	-2,231.25
11/24/15	Pound	Sell	15121	0	11/24/15	15149	28	175.00	-2,406.25
11/24/15	Pound	Sell	15121	3	11/24/15	15068	53	331.25	-2,075.00
11/24/15	A\$	Sell	7206	0	11/24/15	7232	26	260.00	-2,335.00
11/24/15	SF	Sell	9823	0	11/24/15	9855	32	400.00	-2,735.00
11/24/15	C\$	Sell	7481	0	11/24/15	7507	26	260.00	-2,995.00
11/24/15	Euro	Sell	10671	0	11/25/15	10647	24	300.00	-2,695.00
11/25/15	Pound	Sell	15108	0	11/25/15	15070	38	237.50	-2,457.50
11/25/15	SF	Buy	9839	0	11/25/15	9809	30	375.00	-2,832.50
11/25/15	A\$	Buy	7226	0	11/25/15	7263	37	370.00	-2,462.50
11/25/15	Euro	Sell	10619	2	11/27/15	10583	36	450.00	-2,012.50
11/25/15	C\$	Buy	7506	0	11/27/15	7497	9	90.00	-2,102.50
11/27/15	Pound	Buy	15098	0	11/27/15	15072	26	162.50	-2,265.00
11/27/15	Pound	Buy	15098	3	11/27/15	15072	26	162.50	-2,427.50
11/27/15	A\$	Buy	7228	0	11/27/15	7197	31	310.00	-2,737.50
11/27/15	SF	Sell	9753	2	11/27/15	9693	60	750.00	-1,987.50
11/25/15	Yen	Buy	8161	0	11/30/15	8152	9	112.50	-2,100.00
11/30/15	Pound	Sell	15009	0	11/30/15	15049	40	250.00	-2,350.00
11/30/15	A\$	Sell	7199	0	11/30/15	7233	34	340.00	-2,690.00
11/30/15	SF	Sell	9711	0	11/30/15	9753	42	525.00	-3,215.00
								3,215.00	

OPEN POSITIONS

11/27/15	C\$	Sell	7485	0
11/30/15	Euro	Sell	10592	0
11/30/15	Yen	Sell	8126	0

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.

If the discrepancy between the close and ensuing open is 40 points or more, do not apply proportionality rule. The move has already happened and the probability of a gain is very low. Do nothing.

Rule 1. Gap Rule: If the open gaps beyond the Recommended Entry by at least 15 points, apply the stop and target proportionately to the actual Open. This applies even if there was a guerilla entry, i.e., some price other than the Open.

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. You can also apply Rule 2 to the last trade if it's stopped out (stop level + 40) when Rule 3 is disabled.

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