

Rockefeller Treasury Services, Inc.
Daily Cumulative Track Record FUTURES
AUGUST 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		

Entry Date	Currency	Trade Direction	Entry Price	Rule	Exit Date	Exit Price	Points	P/L	Cumulative
07/31/15	A\$	Sell	7295	3	08/03/15	7290	5	50.00	50.00
08/03/15	Pound	Buy	15568	0	08/03/15	15623	55	343.75	393.75
08/03/15	SF	Sell	10352	0	08/03/15	10380	28	350.00	43.75
07/31/15	Euro	Sell	10978	4	08/04/15	10919	59	737.50	781.25
08/03/15	Yen	Sell	8074	0	08/04/15	8032	42	525.00	1,306.25
08/03/15	C\$	Sell	7596	2	08/06/15	7636	40	400.00	906.25
08/11/15	Pound	Buy	15585	0	08/11/15	15552	33	206.25	700.00
08/11/15	Euro	Buy	11022	0	08/11/15	10985	37	462.50	237.50
08/11/15	Euro	Buy	11022	3	08/11/15	11066	44	550.00	787.50
08/11/15	A\$	Buy	7397	0	08/11/15	7426	29	290.00	1,077.50
08/11/15	A\$	Sell	7346	4	08/11/15	7298	48	480.00	1,557.50
08/11/15	SF	Sell	10187	0	08/11/15	10157	30	375.00	1,932.50
08/11/15	C\$	Buy	7683	0	08/11/15	7652	31	310.00	1,622.50
08/11/15	Pound	Buy	15585	3	08/11/15	15552	33	206.25	1,416.25
08/11/15	SF	Sell	10117	2	08/12/15	10155	38	475.00	941.25
08/12/15	Pound	Buy	15570	0	08/12/15	15606	36	225.00	1,166.25
08/12/15	Pound	Buy	15646		08/12/15	15606	40	250.00	916.25
08/12/15	Euro	Buy	11075	2	08/12/15	11135	60	750.00	1,666.25
08/12/15	A\$	Sell	7292	0	08/12/15	7252	40	400.00	2,066.25
08/12/15	A\$	Sell	7212	2	08/12/15	7252	40	400.00	1,666.25
08/12/15	Yen	Sell	7994	0	08/12/15	8025	31	387.50	1,278.75

08/12/15	SF	Sell	10188	0	08/12/15	10215	27	337.50	941.25
08/12/15	C\$	Sell	7625	0	08/12/15	7648	23	230.00	711.25
08/12/15	SF	Buy	10295	4	08/12/15	10343	48	600.00	1,311.25
08/12/15	Euro	Buy	11175	2	08/13/15	11155	20	250.00	1,061.25
08/12/15	A\$	Buy	7332	4	08/13/15	7369	37	370.00	1,431.25
08/13/15	Euro	Buy	11123	0	08/13/15	11084	39	487.50	943.75
08/13/15	A\$	Sell	7371	0	08/13/15	7338	33	330.00	1,273.75
08/13/15	SF	Buy	10267	0	08/13/15	10234	33	412.50	861.25
08/13/15	C\$	Buy	7705	0	08/13/15	7670	35	350.00	511.25
08/13/15	Pound	Buy	15611	0	08/14/15	15630	19	118.75	630.00
08/13/15	Euro	Buy	11123	3	08/14/15	11163	40	500.00	1,130.00
08/13/15	SF	Buy	10267	3	08/14/15	10226	41	512.50	617.50
08/14/15	SF	Sell	10226	0	08/14/15	10252	26	325.00	292.50
08/14/15	A\$	Sell	7363	0	08/17/15	7366	3	30.00	262.50
08/14/15	C\$	Sell	7665	0	08/17/15	7636	29	290.00	552.50
08/17/15	Pound	Buy	15617	0	08/17/15	15582	35	218.75	333.75
08/17/15	Euro	Buy	11119	0	08/17/15	11079	40	500.00	-166.25
08/17/15	Euro	Buy	11119	0	08/17/15	11079	40	500.00	-666.25
08/17/15	SF	Buy	10243	0	08/17/15	10216	27	337.50	-1,003.75
08/17/15	SF	Buy	10243	3	08/17/15	10216	27	337.50	-1,341.25
08/17/15	A\$	Buy	7366	0	08/18/15	7343	23	230.00	-1,571.25
08/18/15	Pound	Buy	15562	0	08/18/15	15598	36	225.00	-1,346.25
08/18/15	Pound	Buy	15638	2	08/18/15	15698	60	375.00	-971.25
08/18/15	Euro	Sell	11084	0	08/18/15	11047	37	462.50	-508.75
08/18/15	C\$	Buy	7628	0	08/18/15	7661	33	330.00	-178.75
08/13/15	Yen	Buy	8046	0	08/19/15	8043	3	37.50	-216.25
08/18/15	SF	Sell	10227	0	08/19/15	10266	39	487.50	-703.75
08/19/15	Pound	Buy	15654	0	08/19/15	15694	40	250.00	-453.75
08/19/15	Euro	Sell	11033	0	08/19/15	11067	34	425.00	-878.75
08/19/15	A\$	Sell	7338	0	08/19/15	7310	28	280.00	-598.75
08/19/15	SF	Sell	10278	0	08/19/15	10312	34	425.00	-1,023.75
08/19/15	Pound	Sell	15634	4	08/19/15	15678	44	275.00	-1,298.75
08/19/15	Euro	Sell	11033	3	08/19/15	11067	34	425.00	-1,723.75
08/19/15	SF	Sell	10278	3	08/19/15	10312	34	425.00	-2,148.75
08/19/15	C\$	Buy	7655	0	08/19/15	7623	32	320.00	-2,468.75
08/20/15	Pound	Buy	15679	0	08/20/15	15656	23	143.75	-2,612.50
08/20/15	Euro	Buy	11126	0	08/20/15	11171	45	562.50	-2,050.00
08/20/15	SF	Buy	10369	0	08/20/15	10405	36	450.00	-1,600.00
08/20/15	Pound	Buy	15679	3	08/21/15	15706	27	168.75	-1,431.25
08/20/15	Euro	Buy	11211	2	08/21/15	11234	23	287.50	-1,143.75
08/20/15	Yen	Buy	8076	0	08/21/15	8116	40	500.00	-643.75
08/21/15	A\$	Sell	7342	0	08/21/15	7318	24	240.00	-403.75
08/21/15	Euro	Buy	11274	2	08/21/15	11334	60	750.00	346.25
08/21/15	SF	Buy	10446	2	8/21/15	10506	60	750.00	1,096.25
08/21/15	Yen	Buy	8156	2	08/24/15	8203	47	587.50	1,683.75
08/24/15	Pound	Buy	15684	0	08/24/15	15654	30	187.50	1,496.25
08/24/15	Pound	Buy	15684	3	08/24/15	15728	44	275.00	1,771.25
08/24/15	Pound	Buy	15753	2	08/24/15	15713	40	250.00	1,521.25
08/24/15	Euro	Buy	11383	2	08/24/15	11443	60	750.00	2,271.25
08/24/15	Euro	Buy	11468	2	08/24/15	11528	60	750.00	3,021.25
08/24/15	Euro	Buy	11553	2	08/24/15	11613	60	750.00	3,771.25
08/24/15	Euro	Buy	11638	2	08/24/15	11698	60	750.00	4,521.25
08/24/15	A\$	Sell	7294	2	08/24/15	7234	60	600.00	5,121.25
08/24/15	A\$	Sell	7209	2	08/24/15	7194	15	150.00	5,271.25
08/24/15	A\$	Sell	7169	2	08/24/15	7109	60	600.00	5,871.25

08/24/15	A\$	Sell	7084	2	08/24/15	7124	40	400.00	5,471.25
08/24/15	A\$	Buy	7204	4	08/24/15	7164	40	400.00	5,071.25
08/24/15	Yen	Buy	8228	2	08/24/15	8288	60	750.00	5,821.25
08/24/15	Yen	Buy	8313	2	08/24/15	8373	60	750.00	6,571.25
08/24/15	Yen	Buy	8398	2	08/24/15	8458	60	750.00	7,321.25
08/24/15	Yen	Buy	8515	2	08/24/15	8578	63	787.50	8,108.75
08/24/15	Yen	Sell	8498	4	08/24/15	8450	48	600.00	8,708.75
08/24/15	SF	Buy	10579	2	08/24/15	10639	60	750.00	9,458.75
08/24/15	SF	Buy	10664	2	08/24/15	10724	60	750.00	10,208.75
08/24/15	SF	Buy	10749	2	8/24/15	10809	60	750.00	10,958.75
08/24/15	C\$	Sell	7598	0	08/24/15	7630	32	320.00	10,638.75
08/24/15	C\$	Sell	7598	3	08/24/15	7565	33	330.00	10,968.75
08/24/15	Euro	Sell	11619	4	08/25/15	11585	34	425.00	11,393.75
08/24/15	SF	Sell	10729	4	08/25/15	10749	20	250.00	11,143.75
08/24/15	Pound	Buy	15753	3	08/25/15	15810	57	356.25	11,500.00
08/25/15	Euro	Buy	11562	0	08/25/15	11532	30	375.00	11,125.00
08/25/15	Euro	Sell	11452	4	08/25/15	11404	48	600.00	11,725.00
08/25/15	A\$	Sell	7181	0	08/25/15	7210	29	290.00	11,435.00
08/25/15	Yen	Buy	8405	0	08/25/15	8370	35	437.50	10,997.50
08/25/15	SF	Buy	10707	0	08/25/15	10674	33	412.50	10,585.00
08/25/15	SF	Sell	10594	4	08/25/15	10546	48	600.00	11,185.00
08/25/15	C\$	Sell	7555	0	08/25/15	7583	28	280.00	10,905.00
08/25/15	C\$	Sell	7555	3	08/25/15	7521	34	340.00	11,245.00
08/25/15	Pound	Buy	15718	0	08/25/15	15683	35	218.75	11,026.25
08/25/15	A\$	Sell	7181	3	08/26/15	7134	47	470.00	11,496.25
08/26/15	Pound	Buy	15658	0	08/26/15	15632	26	162.50	11,333.75
08/26/15	Pound	Sell	15552	4	08/26/15	15504	48	300.00	11,633.75
08/26/15	Euro	Buy	11520	0	08/26/15	11483	37	462.50	11,171.25
08/26/15	Euro	Sell	11403	4	08/26/15	11355	48	600.00	11,771.25
08/26/15	A\$	Sell	7094	2	08/26/15	7134	40	400.00	11,371.25
08/26/15	Yen	Buy	8414	0	08/26/15	8376	38	475.00	10,896.25
08/26/15	Yen	Buy	8414	0	08/26/15	8376	38	475.00	10,421.25
08/26/15	SF	Sell	10628	0	08/26/15	10589	39	487.50	10,908.75
08/26/15	C\$	Sell	7503	0	08/26/15	7539	36	360.00	10,548.75
08/26/15	Pound	Sell	15464	2	08/27/15	15501	37	231.25	10,317.50
08/26/15	A\$	Sell	7094	3	08/27/15	7112	18	180.00	10,137.50
08/26/15	SF	Sell	10549	2	08/27/15	10486	63	787.50	10,925.00
08/26/15	C\$	Sell	7503	3	08/27/15	7527	24	240.00	10,685.00
08/27/15	Pound	Sell	15464	3	08/27/15	15424	40	250.00	10,935.00
									10,935.00

OPEN POSITIONS

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.

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Rule 1. Gap Rule: If the open gaps beyond the Recommended Entry by at least 20 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.

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 PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.