

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JULY 2013**Bold** is entry position. 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 Average	106,195.80	212.39%
2012 Track Record	16,683.75	33.37%

2013 Track Record		Cumulative
January	\$(1,300.00)	
February	\$ 5,837.50	\$ 4,537.50
March	\$ 1,033.75	\$ 5,571.25
April	10,161.25	\$ 15,732.50
May	\$ 8,676.26	\$ 24,408.76
June	17,826.25	\$ 42,235.01
July	\$(3,593.75)	\$ 38,641.26

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
06/28/13	Yen	10038	10089	07/01/13	51	637.50	637.50
06/28/13	SF	10543	10575	07/01/13	32	400.00	1,037.50
07/01/13	Euro	13061	13014	07/01/13	47	587.50	450.00
07/01/13	A\$	9126	9085	07/01/13	41	410.00	40.00
07/01/13	Pound	15148	15204	07/02/13	56	350.00	390.00
07/01/13	A\$	9176	9185	07/02/13	9	90.00	480.00
07/01/13	C\$	9487	9509	07/02/13	22	220.00	700.00
07/02/13	Euro	13029	13082	07/02/13	53	662.50	1,362.50
07/02/13	Yen	9975	10042	07/02/13	67	837.50	2,200.00
07/02/13	SF	10562	10594	07/02/13	32	400.00	2,600.00
07/02/13	A\$	9085	9145	07/02/13	60	600.00	3,200.00
07/02/13	Yen	9981	9935	07/03/13	46	575.00	2,625.00
07/02/13	SF	10556	10522	07/03/13	34	425.00	2,200.00
07/02/13	Euro	12942	12989	07/03/13	47	587.50	2,787.50
07/03/13	Pound	15193	15146	07/03/13	47	293.75	2,493.75
07/03/13	A\$	9137	9097	07/03/13	40	400.00	2,093.75
07/03/13	A\$	9053	9097	07/03/13	44	440.00	2,533.75
07/03/13	Yen	10036	10006	07/03/13	30	375.00	2,158.75
07/02/13	C\$	9501	9469	07/05/13	32	320.00	1,838.75
07/03/13	Pound	15273	15230	07/05/13	43	268.75	1,570.00

07/03/13 Euro	13022	12989	07/05/13	33	412.50	1,157.50
07/03/13 A\$	9066	9013	07/05/13	53	530.00	627.50
07/03/13 Yen	9983	10006	07/05/13	23	287.50	915.00
07/08/13 A\$	9055	9006	07/08/13	49	490.00	425.00
07/08/13 Euro	12833	12873	07/09/13	40	500.00	925.00
07/08/13 SF	10320	10361	07/09/13	41	512.50	1,437.50
07/08/13 C\$	9466	9437	07/09/13	29	290.00	1,147.50
07/09/13 Pound	14842	14902	07/09/13	60	375.00	1,522.50
07/09/13 A\$	9152	9116	07/09/13	36	360.00	1,162.50
07/08/13 Yen	9941	9897	07/10/13	44	550.00	612.50
07/09/13 Euro	12829	12793	07/10/13	36	450.00	162.50
07/09/13 SF	10312	10280	07/10/13	32	400.00	-237.50
07/09/13 C\$	9482	9479	07/10/13	3	30.00	-267.50
07/10/13 Pound	14908	14860	07/10/13	48	300.00	-567.50
07/10/13 C\$	9537	9505	07/10/13	32	320.00	-887.50
07/10/13 A\$	9145	9105	07/10/13	40	400.00	-1,287.50
07/10/13 A\$	9145	9105	07/10/13	40	400.00	-1,687.50
07/10/13 A\$	9176	9105	07/11/13	71	710.00	-2,397.50
07/10/13 Yen	10021	10042	07/11/13	21	262.50	-2,135.00
07/10/13 C\$	9564	9505	07/11/13	59	590.00	-2,725.00
07/11/13 Pound	15053	15116	07/11/13	63	393.75	-2,331.25
07/11/13 Euro	13016	13062	07/11/13	46	575.00	-1,756.25
07/11/13 Euro	13102	13162	07/11/13	60	750.00	-1,006.25
07/11/13 Euro	13202	13162	07/11/13	40	500.00	-1,506.25
07/11/13 Yen	10082	10142	07/11/13	60	750.00	-756.25
07/11/13 SF	10489	10529	07/11/13	40	500.00	-256.25
07/11/13 SF	10569	10629	07/11/13	60	750.00	493.75
07/11/13 C\$	9564	9599	07/11/13	35	350.00	843.75
07/11/13 Pound	15156	15216	07/11/13	60	375.00	1,218.75
07/11/13 Euro	13048	13082	07/11/13	34	425.00	1,643.75
07/11/13 A\$	9133	9105	07/12/13	28	280.00	1,363.75
07/11/13 SF	10565	10549	07/12/13	16	200.00	1,163.75
07/12/13 Pound	15179	15130	07/12/13	49	306.25	857.50
07/12/13 Euro	13099	13065	07/12/13	34	425.00	432.50
07/12/13 A\$	9133	9094	07/12/13	39	390.00	42.50
07/12/13 Yen	10104	10049	07/12/13	55	687.50	-645.00
07/12/13 SF	10565	10529	07/12/13	36	450.00	-1,095.00
07/11/13 C\$	9639	9588	07/15/13	51	510.00	-1,605.00
07/12/13 A\$	9044	9014	07/15/13	30	300.00	-1,905.00
07/12/13 SF	10565	10539	07/15/13	26	325.00	-2,230.00
07/15/13 Pound	15099	15058	07/15/13	41	256.25	-2,486.25
07/15/13 Yen	10038	9998	07/15/13	40	500.00	-2,986.25
07/12/13 A\$	9044	9014	07/15/13	30	300.00	-3,286.25
07/15/13 Pound	15099	15078	07/16/13	21	131.25	-3,417.50
07/16/13 Pound	15078	15038	07/16/13	40	250.00	-3,667.50
07/16/13 A\$	9118	9088	07/16/13	30	300.00	-3,967.50
07/16/13 Yen	10064	10034	07/16/13	30	375.00	-4,342.50
07/16/13 C\$	9570	9593	07/16/13	23	230.00	-4,112.50
07/16/13 Euro	13099	13148	07/16/13	49	612.50	-3,500.00
07/16/13 A\$	9198	9171	07/17/13	27	270.00	-3,770.00
07/16/13 SF	10594	10681	07/17/13	87	1,087.50	-2,682.50
07/16/13 Pound	15118	15108	07/17/13	10	62.50	-2,745.00

07/17/13 Pound	15118	15187	07/17/13	69	431.25	-2,313.75
07/17/13 Pound	15227	15187	07/17/13	40	250.00	-2,563.75
07/17/13 Euro	13159	13130	07/17/13	29	362.50	-2,926.25
07/17/13 Euro	13159	13130	07/17/13	29	362.50	-3,288.75
07/17/13 A\$	9188	9243	07/17/13	55	550.00	-2,738.75
07/17/13 Yen	10089	10048	07/17/13	41	512.50	-3,251.25
07/17/13 C\$	9621	9604	07/17/13	17	170.00	-3,421.25
07/18/13 Pound	15206	15168	07/18/13	38	237.50	-3,658.75
07/18/13 Pound	15206	15168	07/18/13	38	237.50	-3,896.25
07/18/13 A\$	9114	9153	07/18/13	39	390.00	-3,506.25
07/18/13 Yen	10028	9994	07/18/13	34	425.00	-3,931.25
07/18/13 SF	10617	10585	07/18/13	32	400.00	-4,331.25
07/18/13 Pound	15206	15244	07/19/13	38	237.50	-4,093.75
07/18/13 Euro	13094	13144	07/19/13	50	625.00	-3,468.75
07/18/13 C\$	9632	9598	07/19/13	34	340.00	-3,808.75
07/19/13 Yen	10013	9977	07/19/13	36	450.00	-4,258.75
07/19/13 A\$	9157	9175	07/22/13	18	180.00	-4,078.75
07/19/13 SF	10625	10672	07/22/13	47	587.50	-3,491.25
07/22/13 Pound	15259	15298	07/22/13	39	243.75	-3,247.50
07/22/13 Yen	10003	9963	07/22/13	40	500.00	-3,747.50
07/22/13 Euro	13179	13225	07/23/13	46	575.00	-3,172.50
07/22/13 SF	10712	10663	07/23/13	49	612.50	-3,785.00
07/23/13 A\$	9210	9236	07/23/13	26	260.00	-3,525.00
07/23/13 C\$	9659	9691	07/23/13	32	320.00	-3,205.00
07/22/13 Pound	15338	15369	07/24/13	31	193.75	-3,011.25
07/23/13 SF	10712	10677	07/24/13	35	437.50	-3,448.75
07/24/13 Pound	15334	15370	07/24/13	36	225.00	-3,223.75
07/24/13 Euro	13227	13202	07/24/13	25	312.50	-3,536.25
07/24/13 A\$	9255	9230	07/24/13	25	250.00	-3,786.25
07/24/13 A\$	9255	9230	07/24/13	25	250.00	-4,036.25
07/24/13 A\$	9255	9230	07/24/13	25	250.00	-4,286.25
07/24/13 Yen	10055	10029	07/24/13	26	325.00	-4,611.25
07/24/13 C\$	9706	9687	07/24/13	19	190.00	-4,801.25
07/24/13 Euro	13227	13202	07/24/13	25	312.50	-5,113.75
07/24/13 C\$	9706	9687	07/24/13	19	190.00	-5,303.75
07/24/13 Pound	15335	15290	07/25/13	45	281.25	-5,585.00
07/24/13 C\$	9706	9687	07/25/13	19	190.00	-5,775.00
07/24/13 A\$	9136	9150	07/25/13	14	140.00	-5,635.00
07/25/13 Pound	15375	15335	07/25/13	40	250.00	-5,885.00
07/25/13 Euro	13237	13197	07/25/13	40	500.00	-6,385.00
07/25/13 A\$	9104	9136	07/25/13	32	320.00	-6,065.00
07/25/13 SF	10701	10673	07/25/13	28	350.00	-6,415.00
07/25/13 Yen	10024	10085	07/26/13	61	762.50	-5,652.50
07/25/13 C\$	9720	9689	07/26/13	31	310.00	-5,962.50
07/26/13 A\$	9246	9219	07/26/13	27	270.00	-6,232.50
07/26/13 Yen	10115	10175	07/26/13	60	750.00	-5,482.50
07/26/13 SF	10758	10784	07/26/13	26	325.00	-5,157.50
07/26/13 Pound	15412	15343	07/29/13	69	431.25	-5,588.75
07/29/13 A\$	9227	9256	07/29/13	29	290.00	-5,298.75
07/29/13 SF	10773	10745	07/29/13	28	350.00	-5,648.75
07/26/13 Pound	15380	15343	07/29/13	37	231.25	-5,880.00
07/26/13 Euro	13276	13293	07/30/13	17	212.50	-5,667.50

07/26/13 C\$	9720	9730	07/30/13	10	100.00	-5,567.50
07/29/13 Yen	10222	10196	07/30/13	26	325.00	-5,892.50
07/30/13 A\$	9043	9091	07/30/13	48	480.00	-5,412.50
07/30/13 SF	10747	10778	07/30/13	31	387.50	-5,025.00
07/30/13 Pound	15224	15272	07/30/13	48	300.00	-4,725.00
07/31/13 Pound	15199	15236	07/31/13	37	231.25	-4,493.75
07/31/13 Euro	13258	13293	07/31/13	35	437.50	-4,056.25
07/31/13 Euro	13253	13213	07/31/13	40	-500.00	-4,556.25
07/31/13 A\$	9004	9046	07/31/13	42	420.00	-4,136.25
07/31/13 A\$	8904	8964	07/31/13	60	600.00	-3,536.25
07/31/13 Yen	10202	10246	07/31/13	44	550.00	-2,986.25
07/31/13 SF	10757	10794	07/31/13	37	462.50	-2,523.75
07/31/13 SF	10754	10714	07/31/13	40	-500.00	-3,023.75
07/31/13 C\$	9675	9698	07/31/13	23	230.00	-2,793.75
07/31/13 Pound	15199	15159	07/31/13	40	-250.00	-3,043.75
07/31/13 Yen	10210	10166	07/31/13	44	-550.00	-3,593.75
						-\$3,593.75

OPEN POSITIONS

07/31/13 Euro	13333
07/31/13 SF	10834

Revised Contingency "Footnote" Rules:

Proportionality: If price has moved from CME close to Globex open by 15 POINTS or more, resulting in stop or target being a stupid number, apply the number of points from the original stop and target to the new entry level.

Rule 1. Disabled.

Rule 2: Runaway Move: If the move continues in same direction by 40 points after taking profit, 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.

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 the Page1 commentary box.

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT

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.