

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
August	\$ 855.00	\$ 39,496.26

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
07/31/13	Euro	13333	13297	08/01/13	36	450.00	-450.00
07/31/13	SF	10834	10807	08/01/13	27	337.50	-787.50
08/01/13	Pound	15154	15198	08/01/13	44	275.00	-512.50
08/01/13	A\$	8953	8924	08/01/13	29	290.00	-802.50
08/01/13	A\$	8890	8924	08/01/13	34	340.00	-462.50
08/01/13	Yen	10212	10182	08/01/13	30	375.00	-837.50
08/01/13	C\$	9730	9697	08/01/13	33	330.00	-1,167.50
08/02/13	Pound	15177	15117	08/02/13	60	375.00	-1,542.50
08/02/13	Euro	13262	13214	08/02/13	48	600.00	-2,142.50
08/02/13	A\$	8868	8911	08/02/13	43	430.00	-1,712.50
08/02/13	Yen	10016	10050	08/02/13	34	425.00	-1,287.50
08/02/13	SF	10728	10678	08/02/13	50	625.00	-1,912.50
08/02/13	C\$	9621	9654	08/02/13	33	330.00	-1,582.50
08/02/13	Yen	10096	10144	08/05/13	48	600.00	-982.50
08/05/13	Pound	15264	15306	08/05/13	42	262.50	-720.00
08/05/13	Euro	13286	13256	08/05/13	30	375.00	-1,095.00
08/05/13	A\$	8884	8844	08/05/13	40	400.00	-1,495.00
08/05/13	SF	10768	10743	08/05/13	25	312.50	-1,807.50
08/05/13	Pound	15346	15394	08/06/13	48	300.00	-1,507.50
08/05/13	SF	10768	10811	08/06/13	43	537.50	-970.00

08/05/13 C\$	9651	9629	08/06/13	22	220.00	-1,190.00
08/06/13 A\$	8970	8936	08/06/13	34	340.00	-1,530.00
08/06/13 Yen	10161	10198	08/06/13	37	462.50	-1,067.50
08/06/13 Euro	13301	13275	08/07/13	26	325.00	-1,392.50
08/06/13 Yen	10238	10280	08/07/13	42	525.00	-867.50
08/06/13 C\$	9577	9629	08/07/13	52	520.00	-347.50
08/07/13 Pound	15347	15318	08/07/13	29	181.25	-528.75
08/07/13 Pound	15272	15318	08/07/13	46	287.50	-241.25
08/07/13 Pound	15272	15232	08/07/13	40	250.00	-491.25
08/07/13 Pound	15351	15385	08/07/13	34	212.50	-278.75
08/07/13 Pound	15425	15485	08/07/13	60	375.00	96.25
08/07/13 A\$	8931	8901	08/07/13	30	300.00	-203.75
08/07/13 A\$	8954	8989	08/07/13	35	350.00	146.25
08/07/13 SF	10802	10779	08/07/13	23	287.50	-141.25
08/07/13 SF	10802	10829	08/07/13	27	337.50	196.25
08/07/13 Euro	13301	13339	08/07/13	38	475.00	671.25
08/07/13 Yen	10320	10380	08/07/13	60	750.00	1,421.25
08/07/13 Pound	15525	15556	08/08/13	31	193.75	1,615.00
08/08/13 A\$	8973	9001	08/08/13	28	280.00	1,895.00
08/08/13 Yen	10358	10319	08/08/13	39	487.50	1,407.50
08/08/13 Yen	10358	10398	08/08/13	40	500.00	1,907.50
08/08/13 Yen	10438	10398	08/08/13	40	500.00	1,407.50
08/08/13 SF	10852	10892	08/08/13	40	500.00	1,907.50
08/08/13 C\$	9613	9587	08/08/13	26	260.00	1,647.50
08/08/13 Euro	13374	13363	08/09/13	11	137.50	1,510.00
08/08/13 C\$	9693	9664	08/09/13	29	290.00	1,220.00
08/09/13 Pound	15531	15505	08/09/13	26	162.50	1,057.50
08/09/13 A\$	9079	9139	08/09/13	60	600.00	1,657.50
08/09/13 Yen	10344	10388	08/09/13	44	550.00	2,207.50
08/09/13 SF	10875	10850	08/09/13	25	312.50	1,895.00
08/09/13 C\$	9693	9713	08/09/13	20	200.00	2,095.00
08/09/13 A\$	9179	9154	08/12/13	25	250.00	1,845.00
08/12/13 Pound	15505	15467	08/12/13	38	237.50	1,607.50
08/12/13 Euro	13341	13311	08/12/13	30	375.00	1,232.50
08/12/13 Yen	10384	10420	08/12/13	36	450.00	1,682.50
08/12/13 SF	10847	10818	08/12/13	29	362.50	1,320.00
08/12/13 Yen	10372	10340	08/13/13	32	400.00	920.00
08/12/13 C\$	9706	9681	08/13/13	25	250.00	670.00
08/13/13 Pound	15423	15460	08/13/13	37	231.25	901.25
08/13/13 Pound	15503	15463	08/13/13	40	250.00	651.25
08/13/13 Euro	13303	13275	08/13/13	28	350.00	301.25
08/13/13 A\$	9104	9122	08/13/13	18	180.00	481.25
08/13/13 Yen	10244	10292	08/13/13	48	600.00	1,081.25
08/13/13 SF	10793	10765	08/13/13	28	350.00	731.25
08/13/13 A\$	9111	9064	08/14/13	47	470.00	261.25
08/13/13 Yen	10214	10204	08/14/13	10	125.00	136.25
08/14/13 Pound	15474	15442	08/14/13	32	200.00	-63.75
08/14/13 Yen	10164	10204	08/14/13	40	500.00	436.25
08/14/13 SF	10682	10719	08/14/13	37	462.50	898.75
08/14/13 C\$	9639	9663	08/14/13	24	240.00	1,138.75
08/14/13 Euro	13266	13273	08/15/13	7	87.50	1,226.25
08/15/13 Pound	15498	15548	08/15/13	50	312.50	1,538.75

08/15/13 Euro	13313	13273	08/15/13	40	500.00	1,038.75
08/15/13 Euro	13266	13233	08/15/13	33	412.50	626.25
08/15/13 A\$	9106	9138	08/15/13	32	320.00	946.25
08/15/13 Yen	10203	10224	08/15/13	21	262.50	1,208.75
08/15/13 Yen	10188	10144	08/15/13	44	550.00	658.75
08/15/13 SF	10762	10710	08/15/13	52	650.00	8.75
08/15/13 C\$	9665	9696	08/15/13	31	310.00	318.75
08/15/13 A\$	9102	9058	08/15/13	44	440.00	-121.25
08/15/13 SF	10712	10760	08/15/13	48	600.00	478.75
08/15/13 Yen	10268	10240	08/16/13	28	350.00	128.75
08/15/13 SF	10800	10776	08/16/13	24	300.00	-171.25
08/15/13 Pound	15598	15637	08/16/13	39	243.75	72.50
08/15/13 Euro	13346	13379	08/16/13	33	412.50	485.00
08/16/13 C\$	9686	9656	08/16/13	30	300.00	185.00
08/16/13 Pound	15608	15664	08/19/13	56	350.00	535.00
08/16/13 A\$	9162	9208	08/19/13	46	460.00	995.00
08/19/13 Yen	10217	10244	08/19/13	27	337.50	1,332.50
08/19/13 Euro	13339	13380	08/20/13	41	512.50	1,845.00
08/19/13 A\$	9086	9128	08/20/13	42	420.00	2,265.00
08/20/13 Pound	15645	15625	08/20/13	20	125.00	2,140.00
08/20/13 Pound	15645	15686	08/20/13	41	256.25	2,396.25
08/20/13 Yen	10281	10246	08/20/13	35	437.50	1,958.75
08/20/13 SF	10825	10844	08/20/13	19	237.50	2,196.25
08/20/13 C\$	9641	9624	08/20/13	17	170.00	2,026.25
08/20/13 Euro	13420	13392	08/21/13	28	350.00	1,676.25
08/20/13 A\$	9040	9046	08/21/13	6	60.00	1,736.25
08/20/13 SF	10884	10881	08/21/13	3	37.50	1,698.75
08/21/13 Pound	15649	15686	08/21/13	37	231.25	1,930.00
08/21/13 Yen	10278	10256	08/21/13	22	275.00	1,655.00
08/21/13 C\$	9524	9580	08/22/13	56	560.00	2,215.00
08/22/13 Pound	15664	15642	08/22/13	22	137.50	2,077.50
08/22/13 Euro	13359	13315	08/22/13	44	550.00	1,527.50
08/22/13 A\$	9010	8970	08/22/13	40	400.00	1,127.50
08/22/13 Yen	10195	10238	08/22/13	43	537.50	1,665.00
08/22/13 SF	10821	10846	08/22/13	25	312.50	1,977.50
08/22/13 SF	10821	10781	08/22/13	40	500.00	1,477.50
08/22/13 A\$	8986	9026	08/22/13	40	400.00	1,877.50
08/22/13 Pound	15608	15562	08/23/13	46	287.50	1,590.00
08/22/13 Euro	13359	13357	08/23/13	2	25.00	1,565.00
08/23/13 A\$	9018	9003	08/23/13	15	150.00	1,415.00
08/23/13 C\$	9468	9502	08/23/13	34	340.00	1,755.00
08/23/13 A\$	9018	9003	08/23/13	15	150.00	1,605.00
08/23/13 SF	10856	10831	08/23/13	25	312.50	1,292.50
08/23/13 Euro	13398	13357	08/23/13	41	512.50	780.00
08/22/13 Yen	10143	10155	08/26/13	12	150.00	930.00
08/23/13 Pound	15574	15562	08/26/13	12	75.00	855.00
					855.00	

OPEN POSITIONS

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 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

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