

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JANUARY 2014**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	\$ 780.00	\$ 39,421.26	
September	\$ 1,371.25	\$ 40,792.51	
October	\$ 8,612.50	\$ 49,405.01	
November	\$ 6,237.50	\$ 55,642.51	
Decembr	\$ 2,266.25	\$ 57,908.76	115.82%

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
12/30/13	Yen	9474	9502	01/02/14	28	350.00	350.00
12/31/13	Pound	16570	16529	01/02/14	41	256.25	93.75
12/31/13	A\$	8855	8859	01/02/14	4	40.00	133.75
12/31/13	C\$	9385	9394	01/02/14	9	90.00	223.75
01/02/14	Pound	16514	16485	01/02/14	29	181.25	42.50
01/02/14	Euro	13687	13726	01/02/14	39	487.50	530.00
01/02/14	SF	11130	11155	01/02/14	25	312.50	842.50
01/02/14	Pound	16437	16405	01/03/14	32	200.00	642.50
01/02/14	Euro	13618	13647	01/03/14	29	362.50	1,005.00
01/02/14	Yen	9554	9587	01/03/14	33	412.50	1,417.50
01/02/14	SF	11064	11090	01/03/14	26	325.00	1,742.50
01/03/14	A\$	8865	8892	01/03/14	27	270.00	2,012.50
01/03/14	C\$	9391	9357	01/03/14	34	340.00	1,672.50
01/03/14	Pound	16384	16405	01/06/14	21	131.25	1,803.75
01/03/14	A\$	8932	8896	01/06/14	36	360.00	1,443.75
01/06/14	Euro	13642	13610	01/06/14	32	400.00	1,043.75
01/06/14	Yen	9540	9573	01/06/14	33	412.50	1,456.25
01/06/14	SF	11042	11068	01/06/14	26	325.00	1,781.25
01/06/14	C\$	9392	9362	01/06/14	30	300.00	1,481.25

01/06/14 Pound	16384	16344	01/06/14	40	250.00	1,231.25
01/06/14 A\$	8932	8899	01/07/14	33	330.00	901.25
01/06/14 Yen	9613	9577	01/07/14	36	450.00	451.25
01/07/14 Euro	13602	13634	01/07/14	32	400.00	851.25
01/07/14 SF	11070	11043	01/07/14	27	337.50	513.75
01/07/14 Pound	16406	16436	01/08/14	30	187.50	701.25
01/07/14 Yen	9546	9577	01/08/14	31	387.50	1,088.75
01/07/14 C\$	9272	9329	01/08/14	57	570.00	1,658.75
01/08/14 Euro	13605	13577	01/08/14	28	350.00	1,308.75
01/08/14 A\$	8903	8872	01/08/14	31	310.00	998.75
01/08/14 SF	10988	11004	01/08/14	16	200.00	1,198.75
01/08/14 Euro	13605	13577	01/08/14	28	350.00	848.75
01/08/14 C\$	9201	9232	01/09/14	31	310.00	1,158.75
01/08/14 A\$	8838	8872	01/09/14	34	340.00	1,498.75
01/09/14 Pound	16434	16479	01/09/14	45	281.25	1,780.00
01/09/14 Euro	13576	13609	01/09/14	33	412.50	2,192.50
01/09/14 Euro	13576	13554	01/09/14	22	275.00	1,917.50
01/09/14 SF	11014	10977	01/09/14	37	462.50	1,455.00
01/09/14 SF	11014	10977	01/09/14	37	462.50	992.50
01/09/14 Yen	9514	9539	01/10/14	25	312.50	1,305.00
01/10/14 Pound	16467	16431	01/10/14	36	225.00	1,080.00
01/10/14 Pound	16467	16498	01/10/14	31	193.75	1,273.75
01/10/14 Euro	13634	13605	01/10/14	29	362.50	911.25
01/10/14 Euro	13634	13605	01/10/14	29	362.50	548.75
01/10/14 A\$	8878	8855	01/10/14	23	230.00	318.75
01/10/14 A\$	8878	8855	01/10/14	23	230.00	88.75
01/10/14 Yen	9616	9514	01/10/14	102	1,275.00	-1,186.25
01/10/14 SF	11055	11020	01/10/14	35	437.50	-1,623.75
01/10/14 SF	11055	11020	01/10/14	35	437.50	-2,061.25
01/10/14 C\$	9180	9208	01/10/14	28	280.00	-1,781.25
01/10/14 A\$	8958	8988	01/13/14	30	300.00	-1,481.25
01/10/14 C\$	9150	9140	01/13/14	10	100.00	-1,581.25
01/13/14 Pound	16465	16434	01/13/14	31	193.75	-1,775.00
01/13/14 Yen	9610	9644	01/13/14	34	425.00	-1,350.00
01/13/14 SF	11090	11109	01/13/14	19	237.50	-1,112.50
01/13/14 Pound	16412	16354	01/14/14	58	362.50	-1,475.00
01/13/14 Euro	13666	13698	01/14/14	32	400.00	-1,075.00
01/13/14 A\$	9028	8997	01/14/14	31	310.00	-1,385.00
01/13/14 Yen	9684	9708	01/14/14	24	300.00	-1,085.00
01/13/14 C\$	9180	9172	01/14/14	8	80.00	-1,165.00
01/14/14 A\$	8983	8956	01/14/14	27	270.00	-1,435.00
01/14/14 Yen	9707	9678	01/14/14	29	362.50	-1,797.50
01/14/14 SF	11124	11102	01/14/14	22	275.00	-2,072.50
01/14/14 C\$	9144	9172	01/14/14	28	280.00	-1,792.50
01/14/14 Pound	16412	16448	01/14/14	36	225.00	-1,567.50
01/14/14 Yen	9572	9598	01/15/14	26	325.00	-1,242.50
01/15/14 Pound	16392	16431	01/15/14	39	243.75	-998.75
01/15/14 Euro	13628	13656	01/15/14	28	350.00	-648.75
01/15/14 A\$	8920	8894	01/15/14	26	260.00	-908.75
01/15/14 SF	11056	11082	01/15/14	26	325.00	-583.75
01/15/14 C\$	9091	9117	01/15/14	26	260.00	-323.75
01/15/14 Pound	16324	16352	01/16/14	28	175.00	-148.75

01/15/14 Euro	13628	13588	01/16/14	40	500.00	-648.75
01/15/14 SF	11034	11016	01/16/14	18	225.00	-873.75
01/16/14 A\$	8839	8870	01/16/14	31	310.00	-563.75
01/16/14 Yen	9536	9563	01/16/14	27	337.50	-226.25
01/16/14 C\$	9135	9125	01/16/14	10	100.00	-326.25
01/16/14 A\$	8756	8799	01/17/14	43	430.00	103.75
01/17/14 Pound	16402	16364	01/17/14	38	237.50	-133.75
01/17/14 Euro	13581	13615	01/17/14	34	425.00	291.25
01/17/14 SF	11032	11057	01/17/14	25	312.50	603.75
01/17/14 C\$	9135	9119	01/17/14	16	160.00	443.75
01/17/14 Euro	13511	13541	01/20/14	30	375.00	818.75
01/17/14 Yen	9616	9580	01/20/14	36	450.00	368.75
01/20/14 Pound	16438	16405	01/20/14	33	206.25	162.50
01/20/14 A\$	8766	8740	01/20/14	26	260.00	-97.50
01/20/14 C\$	9133	9103	01/20/14	30	300.00	-397.50
01/17/14 SF	10980	10992	01/21/14	12	150.00	-247.50
01/20/14 C\$	9103	9103	01/21/14	0	0.00	-247.50
01/21/14 Pound	16404	16436	01/21/14	32	200.00	-47.50
01/21/14 Euro	13510	13544	01/21/14	34	425.00	377.50
01/21/14 A\$	8781	8757	01/21/14	24	240.00	137.50
01/21/14 Yen	9591	9562	01/21/14	29	362.50	-225.00
01/21/14 SF	10989	10964	01/21/14	25	312.50	-537.50
01/21/14 C\$	9112	9083	01/21/14	29	290.00	-827.50
01/21/14 A\$	8781	8757	01/21/14	24	240.00	-1,067.50
01/21/14 Yen	9591	9618	01/22/14	27	337.50	-730.00
01/22/14 Pound	16469	16509	01/22/14	40	250.00	-480.00
01/22/14 A\$	8771	8794	01/22/14	23	230.00	-250.00
01/22/14 C\$	9082	9106	01/22/14	24	240.00	-10.00
01/21/14 SF	10989	10975	01/23/14	14	175.00	-185.00
01/22/14 Pound	16549	16586	01/23/14	37	231.25	46.25
01/22/14 Euro	13575	13559	01/23/14	16	200.00	-153.75
01/22/14 A\$	8834	8798	01/23/14	36	360.00	-513.75
01/22/14 C\$	8980	9042	01/23/14	62	620.00	106.25
01/23/14 Yen	9559	9581	01/23/14	22	275.00	381.25
01/23/14 SF	11001	10970	01/23/14	31	387.50	-6.25
01/23/14 SF	11081	11129	01/23/14	48	600.00	593.75
01/23/14 Yen	9621	9681	01/23/14	60	750.00	1,343.75
01/23/14 C\$	8980	8940	01/23/14	40	400.00	943.75
01/23/14 Pound	16626	16656	01/24/14	30	187.50	1,131.25
01/23/14 Euro	13655	13692	01/24/14	37	462.50	1,593.75
01/24/14 Pound	16528	16576	01/24/14	48	300.00	1,893.75
01/24/14 Euro	13684	13714	01/24/14	30	375.00	2,268.75
01/24/14 A\$	8699	8728	01/24/14	29	290.00	2,558.75
01/24/14 Yen	9680	9710	01/24/14	30	375.00	2,933.75
01/24/14 SF	11147	11178	01/24/14	31	387.50	3,321.25
01/24/14 SF	11218	11178	01/24/14	40	500.00	2,821.25
01/24/14 C\$	9030	8994	01/24/14	36	360.00	2,461.25
01/24/14 Pound	16533	16488	01/27/14	45	281.25	2,180.00
01/24/14 A\$	8707	8659	01/27/14	48	480.00	1,700.00
01/24/14 Yen	9750	9807	01/27/14	57	712.50	2,412.50
01/27/14 Euro	13696	13667	01/27/14	29	362.50	2,050.00
01/27/14 SF	11168	11139	01/27/14	29	362.50	1,687.50

01/27/14 C\$	8990	9024	01/27/14	34	340.00	2,027.50
01/27/14 Yen	9771	9729	01/27/14	42	525.00	1,502.50
01/27/14 SF	11168	11161	01/28/14	7	87.50	1,415.00
01/28/14 Pound	16574	16610	01/28/14	36	225.00	1,640.00
01/28/14 Euro	13638	13674	01/28/14	36	450.00	2,090.00
01/28/14 A\$	8734	8706	01/28/14	28	280.00	1,810.00
01/28/14 Yen	9721	9747	01/28/14	26	325.00	2,135.00
01/28/14 SF	11119	11161	01/28/14	42	525.00	2,660.00
01/28/14 C\$	8970	8986	01/28/14	16	160.00	2,820.00
01/29/14 Pound	16554	16591	01/29/14	37	231.25	3,051.25
01/29/14 Euro	13628	13655	01/29/14	27	337.50	3,388.75
01/29/14 A\$	8763	8794	01/29/14	31	310.00	3,698.75
01/29/14 Yen	9703	9673	01/29/14	30	375.00	3,323.75
01/29/14 SF	11148	11117	01/29/14	31	387.50	2,936.25
01/29/14 C\$	8988	8954	01/29/14	34	340.00	2,596.25
01/29/14 A\$	8686	8714	01/30/14	28	280.00	2,876.25
01/29/14 Yen	9783	9776	01/30/14	7	87.50	2,788.75
01/29/14 C\$	8931	8954	01/30/14	23	230.00	3,018.75
01/30/14 Pound	16555	16525	01/30/14	30	187.50	2,831.25
01/30/14 Pound	16489	16445	01/30/14	44	275.00	2,556.25
01/30/14 Euro	13627	13663	01/30/14	36	450.00	3,006.25
01/30/14 Yen	9764	9794	01/30/14	30	375.00	3,381.25
01/30/14 SF	11057	11105	01/30/14	48	600.00	3,981.25
01/30/14 Euro	13572	13587	01/31/14	15	187.50	4,168.75
01/30/14 A\$	8766	8780	01/31/14	14	140.00	4,308.75
01/31/14 Pound	16457	16488	01/31/14	31	193.75	4,502.50
01/31/14 A\$	8697	8727	01/31/14	30	300.00	4,802.50
01/31/14 Yen	9763	9731	01/31/14	32	400.00	4,402.50
01/31/14 SF	11098	11083	01/31/14	15	187.50	4,215.00
01/31/14 SF	11051	11083	01/31/14	32	400.00	4,615.00
01/31/14 C\$	8912	8947	01/31/14	35	350.00	4,965.00
						4,965.00

OPEN POSITIONS

01/30/14 Euro **13532**

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 or form the last close, 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

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