

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

FEBRUARY 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	57,908.76	118.42%
7-Year Average	86,510.22	173.02%

2014 Track Record

January	\$4,965
February	\$ (521.25)

Entry Date	Currency	Buy/Sell	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/30/14	Euro	S	13488	13532	02/03/14	44	550.00	550.00
02/03/14	Pound	S	16394	16426	02/03/14	32	200.00	750.00
02/03/14	A\$	S	8756	8737	02/03/14	19	190.00	560.00
02/03/14	Yen	B	9792	9766	02/03/14	26	325.00	235.00
02/03/14	Yen	B	9792	9820	02/03/14	28	350.00	585.00
02/03/14	SF	S	11056	11033	02/03/14	23	287.50	297.50
02/03/14	C\$	S	9001	8983	02/03/14	18	180.00	117.50
02/03/14	Pound	S	16294	16354	02/03/14	60	375.00	492.50
02/03/14	Yen	B	9860	9920	02/03/14	60	750.00	1,242.50
02/03/14	Euro	S	13530	13504	02/03/14	26	325.00	917.50
02/03/14	A\$	S	8762	8737	02/03/14	25	250.00	667.50
02/04/14	Pound	S	16267	16307	02/04/14	40	250.00	917.50
02/04/14	A\$	B	8842	8890	02/04/14	48	480.00	1,397.50
02/04/14	Yen	B	9902	9871	02/04/14	31	387.50	1,010.00
02/04/14	SF	B	11101	11076	02/04/14	25	312.50	697.50
02/04/14	C\$	B	8991	9032	02/04/14	41	410.00	1,107.50
02/04/14	Yen	B	9902	9871	02/04/14	31	387.50	720.00
02/04/14	SF	B	11101	11076	02/04/14	25	312.50	407.50
02/05/14	Pound	B	16321	16280	02/05/14	41	256.25	151.25
02/05/14	Euro	S	13547	13515	02/05/14	32	400.00	-248.75
02/05/14	A\$	S	8894	8876	02/05/14	18	180.00	-428.75
02/05/14	Yen	S	9872	9842	02/05/14	30	375.00	-803.75
02/05/14	SF	B	11101	11061	02/05/14	40	500.00	-1,303.75
02/05/14	A\$	B	8894	8876	02/05/14	18	180.00	-1,483.75
02/05/14	Yen	S	9872	9842	02/05/14	30	375.00	-1,858.75
02/05/14	C\$	B	9019	8996	02/05/14	23	230.00	-2,088.75

02/05/14 Pound	B	16321	16280	02/06/14	41	256.25	-2,345.00
02/05/14 Euro	S	13524	13515	02/06/14	9	112.50	-2,457.50
02/06/14 Euro	B	13544	13573	02/06/14	29	362.50	-2,095.00
02/06/14 Yen	B	9855	9826	02/06/14	29	362.50	-2,457.50
02/06/14 SF	B	11070	11045	02/06/14	25	312.50	-2,770.00
02/06/14 SF	B	11070	11104	02/06/14	34	425.00	-2,345.00
02/06/14 C\$	B	9012	8985	02/06/14	27	270.00	-2,615.00
02/06/14 Pound	B	16268	16310	02/06/14	42	262.50	-2,352.50
02/06/14 SF	B	11144	11104	02/06/14	40	500.00	-2,852.50
02/06/14 Euro	B	13613	13577	02/07/14	36	450.00	-3,302.50
02/06/14 C\$	B	9012	9046	02/07/14	34	340.00	-2,962.50
02/07/14 Pound	B	16316	16350	02/07/14	34	212.50	-2,750.00
02/07/14 Euro	B	13556	13590	02/07/14	34	425.00	-2,325.00
02/07/14 Euro	B	13630	13590	02/07/14	40	500.00	-2,825.00
02/07/14 A\$	B	8930	8914	02/07/14	16	160.00	-2,985.00
02/07/14 Yen	S	9757	9805	02/07/14	48	600.00	-2,385.00
02/07/14 SF	B	11104	11133	02/07/14	29	362.50	-2,022.50
02/07/14 Pound	B	16390	16377	02/10/14	13	81.25	-2,103.75
02/07/14 A\$	B	8930	8932	02/10/14	2	20.00	-2,083.75
02/07/14 C\$	B	9086	9041	02/10/14	45	450.00	-2,533.75
02/10/14 A\$	B	8929	8898	02/10/14	31	310.00	-2,843.75
02/10/14 Yen	S	9782	9751	02/10/14	31	387.50	-3,231.25
02/07/14 Euro	B	13630	13666	02/11/14	36	450.00	-2,781.25
02/10/14 Pound	B	16390	16422	02/11/14	32	200.00	-2,581.25
02/10/14 A\$	B	8929	8923	02/11/14	6	60.00	-2,641.25
02/10/14 SF	S	11134	11172	02/11/14	38	475.00	-2,166.25
02/11/14 Yen	S	9757	9784	02/11/14	27	337.50	-1,828.75
02/11/14 C\$	B	9032	9058	02/11/14	26	260.00	-1,568.75
02/11/14 Pound	B	16462	16425	02/12/14	37	231.25	-1,800.00
02/11/14 A\$	B	8993	9041	02/12/14	48	480.00	-1,320.00
02/12/14 Pound	B	16462	16489	02/12/14	27	168.75	-1,151.25
02/12/14 Euro	B	13622	13597	02/12/14	25	312.50	-1,463.75
02/12/14 Yen	S	9772	9743	02/12/14	29	362.50	-1,826.25
02/12/14 SF	B	11118	11086	02/12/14	32	400.00	-2,226.25
02/12/14 C\$	B	9064	9089	02/12/14	25	250.00	-1,976.25
02/12/14 Pound	B	16529	16589	02/12/14	60	375.00	-1,601.25
02/13/14 Pound	B	16603	16642	02/13/14	39	243.75	-1,357.50
02/13/14 Euro	B	13596	13630	02/13/14	34	425.00	-932.50
02/13/14 A\$	B	8998	8983	02/13/14	15	150.00	-1,082.50
02/13/14 Yen	B	9754	9792	02/13/14	38	475.00	-607.50
02/13/14 Yen	B	9832	9792	02/13/14	40	500.00	-1,107.50
02/13/14 SF	B	11149	11209	02/13/14	60	750.00	-357.50
02/13/14 C\$	B	9085	9066	02/13/14	19	190.00	-547.50
02/13/14 C\$	B	9085	9109	02/13/14	24	240.00	-307.50
02/13/14 Euro	B	13670	13710	02/14/14	40	500.00	192.50
02/14/14 Pound	B	16653	16694	02/14/14	41	256.25	448.75
02/14/14 A\$	S	8986	8956	02/14/14	30	300.00	148.75
02/14/14 Yen	B	9781	9808	02/14/14	27	337.50	486.25
02/14/14 SF	B	11195	11214	02/14/14	19	237.50	723.75
02/14/14 C\$	B	9099	9132	02/14/14	33	330.00	1,053.75
02/14/14 Pound	B	16734	16768	02/17/14	34	212.50	1,266.25
02/17/14 A\$	B	9033	9006	02/17/14	27	270.00	996.25
02/17/14 Yen	B	9831	9846	02/17/14	15	187.50	1,183.75
02/17/14 Euro	B	13702	13730	02/18/14	28	350.00	1,533.75
02/17/14 SF	B	11216	11246	02/18/14	30	375.00	1,908.75

02/17/14 C\$	B	9103	9126	02/18/14	23	230.00	2,138.75
02/18/14 Pound	B	16674	16711	02/18/14	37	231.25	2,370.00
02/19/14 Pound	B	16679	16726	02/19/14	47	293.75	2,663.75
02/19/14 A\$	B	9002	8977	02/19/14	25	250.00	2,413.75
02/19/14 Yen	S	9809	9768	02/19/14	41	512.50	1,901.25
02/19/14 C\$	B	9120	9146	02/19/14	26	260.00	2,161.25
02/19/14 Pound	S	16690	16646	02/19/14	44	275.00	1,886.25
02/18/14 Euro	B	13770	13737	02/19/14	33	412.50	1,473.75
02/19/14 SF	B	11266	11288	02/19/14	22	275.00	1,748.75
02/19/14 C\$	S	9018	9066	02/19/14	48	480.00	2,228.75
02/18/14 Euro	B	13770	13734	02/20/14	36	450.00	1,778.75
02/19/14 A\$	B	9002	8984	02/20/14	18	180.00	1,598.75
02/19/14 Yen	S	9793	9768	02/20/14	25	312.50	1,286.25
02/20/14 Pound	S	16632	16678	02/20/14	46	287.50	1,573.75
02/20/14 Euro	S	13704	13734	02/20/14	30	375.00	1,948.75
02/20/14 A\$	S	8956	8984	02/20/14	28	280.00	2,228.75
02/20/14 SF	B	11255	11233	02/20/14	22	275.00	1,953.75
02/20/14 C\$	S	9005	9022	02/21/14	17	170.00	2,123.75
02/19/14 Yen	S	9741	9768	02/21/14	27	337.50	2,461.25
02/20/14 SF	B	11255	11230	02/21/14	25	312.50	2,148.75
02/21/14 Pound	S	16621	16649	02/21/14	28	175.00	2,323.75
02/21/14 A\$	S	8952	8996	02/21/14	44	440.00	2,763.75
02/21/14 SF	S	11257	11230	02/21/14	27	337.50	2,426.25
02/21/14 Pound	S	16701	16657	02/21/14	44	275.00	2,151.25
02/21/14 Euro	B	13732	13772	02/24/14	40	500.00	2,651.25
02/24/14 Pound	S	16608	16630	02/24/14	22	137.50	2,788.75
02/24/14 A\$	S	8938	8966	02/24/14	28	280.00	3,068.75
02/24/14 Yen	S	9781	9752	02/24/14	29	362.50	2,706.25
02/24/14 SF	B	11272	11250	02/24/14	22	275.00	2,431.25
02/24/14 C\$	S	9034	9000	02/24/14	34	340.00	2,091.25
02/24/14 SF	B	11272	11250	02/24/14	22	275.00	1,816.25
02/24/14 Yen	S	9760	9752	02/25/14	8	100.00	1,716.25
02/24/14 A\$	B	9018	8995	02/25/14	23	230.00	1,486.25
02/25/14 Pound	B	16653	16693	02/25/14	40	250.00	1,736.25
02/25/14 Euro	B	13735	13763	02/25/14	28	350.00	2,086.25
02/25/14 Yen	S	9760	9752	02/25/14	8	100.00	1,986.25
02/25/14 C\$	B	9035	9010	02/25/14	25	250.00	1,736.25
02/25/14 SF	B	11291	11251	02/25/14	40	500.00	1,236.25
02/25/14 A\$	B	9018	8990	02/26/14	28	280.00	956.25
02/26/14 Pound	B	16676	16641	02/26/14	35	218.75	737.50
02/26/14 Euro	B	13746	13713	02/26/14	33	412.50	325.00
02/26/14 A\$	S	8969	8990	02/26/14	21	210.00	535.00
02/26/14 Yen	B	9785	9764	02/26/14	21	262.50	272.50
02/26/14 SF	B	11276	11245	02/26/14	31	387.50	-115.00
02/26/14 C\$	B	9002	8972	02/26/14	30	300.00	-415.00
02/27/14 Pound	S	16634	16663	02/27/14	29	181.25	-233.75
02/27/14 Euro	S	13645	13683	02/27/14	38	475.00	241.25
02/27/14 A\$	S	8921	8950	02/27/14	29	290.00	531.25
02/27/14 Yen	S	9785	9769	02/27/14	16	200.00	331.25
02/27/14 SF	S	11251	11226	02/27/14	25	312.50	18.75
02/27/14 C\$	S	8991	8981	02/28/14	10	100.00	-81.25
02/27/14 Euro	B	13725	13708	02/28/14	17	212.50	-293.75
02/28/14 Euro	S	13739	13708	02/28/14	31	387.50	-681.25
02/28/14 A\$	S	8935	8961	02/28/14	26	260.00	-421.25
02/28/14 Yen	B	9787	9830	02/28/14	43	537.50	116.25

02/28/14 SF	S	11287	11256	02/28/14	31	387.50	-271.25
02/28/14 Pound	B	16723	16683	02/28/14	40	250.00	-521.25
						521.25	

OPEN POSITIONS

02/28/14 Pound	16723
02/28/14 Euro	13819
02/28/14 SF	11367

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 from 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 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.

