

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

MARCH 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	Exit Date	Points	P/L	Cumulative
02/28/14	Pound	16723	16718	03/03/14	5	31.25	-31.25
02/28/14	Euro	13819	13791	03/03/14	28	350.00	-381.25
02/28/14	SF	11267	11252	03/03/14	15	187.50	-568.75
03/03/14	Pound	16723	16718	03/03/14	5	31.25	-600.00
03/03/14	Pound	16723	16718	03/03/14	5	31.25	-631.25
03/03/14	A\$	8929	8900	03/03/14	29	290.00	-921.25
03/03/14	Yen	9840	9870	03/03/14	30	375.00	-546.25
03/03/14	C\$	9023	9005	03/03/14	18	180.00	-726.25
03/03/14	Euro	13769	13741	03/03/14	28	350.00	-1,076.25
03/03/14	A\$	8929	8900	03/03/14	29	290.00	-1,366.25
03/03/14	C\$	9023	9005	03/03/14	18	180.00	-1,546.25
03/03/14	SF	11326	11294	03/04/14	32	400.00	-1,946.25
03/03/14	C\$	9023	8997	03/04/14	26	260.00	-2,206.25
03/04/14	Pound	16680	16643	03/04/14	37	231.25	-2,437.50
03/04/14	Euro	13749	13723	03/04/14	26	325.00	-2,762.50
03/04/14	A\$	8948	8925	03/04/14	23	230.00	-2,992.50
03/04/14	A\$	8948	8925	03/04/14	23	230.00	-3,222.50
03/04/14	Yen	9859	9826	03/04/14	33	412.50	-3,635.00
03/05/14	Pound	16659	16713	03/05/14	54	337.50	-3,297.50
03/05/14	A\$	8945	8964	03/05/14	19	190.00	-3,107.50
03/05/14	C\$	9034	9005	03/05/14	29	290.00	-3,397.50

03/05/14 A\$	9004	8964	03/05/14	40	400.00	-3,797.50
03/05/14 C\$	9034	9005	03/05/14	29	290.00	-4,087.50
03/05/14 Euro	13740	13766	03/06/14	26	325.00	-3,762.50
03/05/14 Yen	9745	9781	03/06/14	36	450.00	-3,312.50
03/05/14 SF	11302	11269	03/06/14	33	412.50	-3,725.00
03/06/14 Pound	16719	16749	03/06/14	30	187.50	-3,537.50
03/06/14 A\$	8975	9006	03/06/14	31	310.00	-3,227.50
03/06/14 SF	11302	11328	03/06/14	26	325.00	-2,902.50
03/06/14 C\$	9061	9085	03/06/14	24	240.00	-2,662.50
03/06/14 Euro	13806	13866	03/06/14	60	750.00	-1,912.50
03/06/14 A\$	9046	9106	03/06/14	60	600.00	-1,312.50
03/06/14 Yen	9702	9705	03/07/14	3	37.50	-1,275.00
03/06/14 C\$	9125	9099	03/07/14	26	260.00	-1,535.00
03/07/14 Pound	16730	16758	03/07/14	28	175.00	-1,360.00
03/07/14 Euro	13861	13889	03/07/14	28	350.00	-1,010.00
03/07/14 A\$	9026	9055	03/07/14	29	290.00	-720.00
03/07/14 Yen	9676	9704	03/07/14	28	350.00	-370.00
03/07/14 SF	11371	11398	03/07/14	27	337.50	-32.50
03/07/14 SF	11438	11398	03/07/14	40	500.00	-532.50
03/07/14 C\$	9079	9055	03/07/14	24	240.00	-772.50
03/10/14 Pound	16704	16669	03/10/14	35	218.75	-991.25
03/10/14 A\$	8989	8958	03/10/14	31	310.00	-1,301.25
03/10/14 Euro	13862	13846	03/11/14	16	200.00	-1,501.25
03/10/14 Yen	9688	9695	03/11/14	7	87.50	-1,413.75
03/10/14 SF	11396	11372	03/11/14	24	300.00	-1,713.75
03/11/14 Pound	16585	16632	03/11/14	47	293.75	-1,420.00
03/11/14 Euro	13870	13846	03/11/14	24	300.00	-1,720.00
03/11/14 A\$	8981	8963	03/11/14	18	180.00	-1,900.00
03/11/14 SF	11394	11372	03/11/14	22	275.00	-2,175.00
03/11/14 A\$	8939	8963	03/11/14	24	240.00	-1,935.00
03/11/14 Yen	9688	9727	03/11/14	39	487.50	-1,447.50
03/10/14 C\$	8996	8957	03/12/14	39	390.00	-1,837.50
03/12/14 Pound	16583	16602	03/12/14	19	118.75	-1,718.75
03/12/14 Euro	13898	13859	03/12/14	39	487.50	-2,206.25
03/12/14 A\$	8886	8917	03/12/14	31	310.00	-1,896.25
03/12/14 Yen	9715	9753	03/12/14	38	475.00	-1,421.25
03/12/14 SF	11397	11434	03/12/14	37	462.50	-958.75
03/12/14 C\$	8996	9024	03/13/14	28	280.00	-678.75
03/13/14 Pound	16650	16610	03/13/14	40	250.00	-928.75
03/13/14 Euro	13901	13933	03/13/14	32	400.00	-528.75
03/13/14 A\$	8932	8959	03/13/14	27	270.00	-258.75
03/13/14 SF	11451	11470	03/13/14	19	237.50	-21.25
03/13/14 A\$	8999	8959	03/13/14	40	400.00	-421.25
03/13/14 Yen	9737	9773	03/13/14	36	450.00	28.75
03/13/14 Yen	9813	9822	03/14/14	9	112.50	141.25
03/13/14 Pound	16577	16610	03/14/14	33	206.25	347.50
03/13/14 Euro	13870	13853	03/14/14	17	212.50	135.00
03/14/14 Euro	13870	13887	03/14/14	17	212.50	347.50
03/14/14 A\$	8977	8951	03/14/14	26	260.00	87.50
03/14/14 SF	11443	11459	03/14/14	16	200.00	287.50

03/14/14 C\$	9015	8997	03/14/14	18	180.00	107.50
03/14/14 Euro	13927	13947	03/17/14	20	250.00	357.50
03/14/14 A\$	8977	8999	03/17/14	22	220.00	577.50
03/14/14 Yen	9862	9853	03/17/14	9	112.50	465.00
03/17/14 Pound	16633	16654	03/17/14	21	131.25	596.25
03/17/14 SF	11468	11443	03/17/14	25	312.50	283.75
03/17/14 A\$	9039	9033	03/18/14	6	60.00	223.75
03/17/14 SF	11468	11441	03/18/14	27	337.50	-113.75
03/17/14 C\$	9030	9046	03/18/14	16	160.00	46.25
03/18/14 Pound	16606	16580	03/18/14	26	162.50	-116.25
03/18/14 Euro	13901	13929	03/18/14	28	350.00	233.75
03/18/14 A\$	9012	9038	03/18/14	26	260.00	493.75
03/18/14 Yen	9862	9828	03/18/14	34	425.00	68.75
03/18/14 Pound	16608	16580	03/18/14	28	175.00	-106.25
03/18/14 SF	11469	11441	03/19/14	28	350.00	-456.25
03/19/14 SF	11458	11431	03/19/14	27	337.50	-793.75
03/19/14 C\$	8925	8958	03/19/14	33	330.00	-463.75
03/18/14 A\$	9078	9039	03/19/14	39	390.00	-853.75
03/19/14 Pound	16606	16568	03/19/14	38	237.50	-1,091.25
03/19/14 Euro	13910	13886	03/19/14	24	300.00	-1,391.25
03/19/14 Yen	9821	9863	03/19/14	42	525.00	-866.25
03/19/14 C\$	8851	8885	03/20/14	34	340.00	-526.25
03/20/14 Euro	13772	13818	03/20/14	46	575.00	48.75
03/20/14 A\$	8957	8981	03/20/14	24	240.00	288.75
03/20/14 SF	11308	11346	03/20/14	38	475.00	763.75
03/19/14 Yen	9794	9781	03/21/14	13	162.50	601.25
03/20/14 Pound	16474	16522	03/21/14	48	300.00	901.25
03/21/14 A\$	8984	9012	03/21/14	28	280.00	1,181.25
03/21/14 C\$	8926	8897	03/21/14	29	290.00	891.25
03/21/14 Euro	13816	13789	03/24/14	27	337.50	553.75
03/21/14 Yen	9785	9781	03/24/14	4	50.00	503.75
03/21/14 SF	11323	11324	03/24/14	1	12.50	516.25
03/21/14 C\$	8878	8897	03/24/14	19	190.00	706.25
03/24/14 Euro	13816	13795	03/24/14	21	262.50	443.75
03/24/14 A\$	9045	9065	03/24/14	20	200.00	643.75
03/24/14 Yen	9785	9764	03/24/14	21	262.50	381.25
03/24/14 SF	11356	11324	03/24/14	32	400.00	-18.75
03/24/14 Pound	16504	16466	03/24/14	38	237.50	-256.25
03/24/14 Yen	9785	9762	03/25/14	23	287.50	-543.75
03/25/14 Pound	16485	16534	03/25/14	49	306.25	-237.50
03/25/14 Euro	13837	13810	03/25/14	27	337.50	-575.00
03/25/14 A\$	9076	9103	03/25/14	27	270.00	-305.00
03/24/14 C\$	8918	8918	03/25/14	0	0.00	-305.00
03/25/14 Euro	13837	13795	03/26/14	42	525.00	-830.00
03/26/14 Pound	16523	16558	03/26/14	35	218.75	-611.25
03/26/14 A\$	9109	9140	03/26/14	31	310.00	-301.25
03/26/14 Yen	9783	9760	03/26/14	23	287.50	-588.75
03/26/14 SF	11318	11292	03/26/14	26	325.00	-913.75
03/26/14 A\$	9180	9194	03/27/14	14	140.00	-773.75
03/26/14 SF	11318	11306	03/27/14	12	150.00	-923.75

03/26/14 C\$	8978	9008	03/27/14	30	300.00	-623.75
03/27/14 Pound	16568	16596	03/27/14	28	175.00	-448.75
03/27/14 Euro	13749	13782	03/27/14	33	412.50	-36.25
03/27/14 Yen	9803	9828	03/27/14	25	312.50	276.25
03/27/14 SF	11284	11306	03/27/14	22	275.00	551.25
03/28/14 Euro	13710	13741	03/28/14	31	387.50	938.75
03/28/14 A\$	9213	9238	03/28/14	25	250.00	1,188.75
03/28/14 Yen	9785	9762	03/28/14	23	287.50	901.25
03/28/14 SF	11263	11283	03/28/14	20	250.00	1,151.25
03/27/14 Pound	16636	16612	03/31/14	24	150.00	1,001.25
03/31/14 Pound	16636	16660	03/31/14	24	150.00	1,151.25
03/31/14 Euro	13751	13722	03/31/14	29	362.50	788.75
03/31/14 A\$	9203	9175	03/31/14	28	280.00	508.75
03/31/14 Yen	9701	9725	03/31/14	24	300.00	808.75
03/31/14 SF	11313	11282	03/31/14	31	387.50	421.25
					421.25	

OPEN POSITIONS

03/27/14 C\$	9048
03/31/14 Euro	13802
03/31/14 A\$	9203

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

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.