

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

APRIL 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)
April	\$	421.25

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
03/31/14	A\$	9203	9249	04/01/14	46	460.00	460.00
04/01/14	Pound	16626	16662	04/01/14	36	225.00	685.00
04/01/14	Yen	9659	9690	04/01/14	31	387.50	1,072.50
04/01/14	SF	11308	11336	04/01/14	28	350.00	1,422.50
03/27/14	C\$	9048	9052	04/02/14	4	40.00	1,462.50
04/02/14	Pound	16648	16622	04/02/14	26	162.50	1,300.00
04/02/14	SF	11325	11298	04/02/14	27	337.50	962.50
03/31/14	Euro	13802	13765	04/02/14	37	462.50	500.00
04/02/14	A\$	9182	9208	04/02/14	26	260.00	760.00
04/02/14	Pound	16638	16622	04/03/14	16	100.00	660.00
04/02/14	Yen	9604	9648	04/03/14	44	550.00	1,210.00
04/02/14	Euro	13740	13756	04/03/14	16	200.00	1,410.00
04/03/14	Pound	16640	16618	04/03/14	22	137.50	1,272.50
04/03/14	A\$	9171	9204	04/03/14	33	330.00	1,602.50
04/03/14	Euro	13682	13700	04/04/14	18	225.00	1,827.50
04/03/14	C\$	9042	9066	04/04/14	24	240.00	2,067.50
04/04/14	A\$	9202	9184	04/04/14	18	180.00	1,887.50
04/04/14	Yen	9666	9637	04/04/14	29	362.50	1,525.00
04/04/14	SF	11193	11226	04/04/14	33	412.50	1,937.50
04/04/14	Pound	16602	16584	04/07/14	18	112.50	1,825.00
04/07/14	Euro	13732	13698	04/07/14	34	425.00	1,400.00

04/07/14 A\$	9241	9212	04/07/14	29	290.00	1,110.00
04/07/14 SF	11243	11216	04/07/14	27	337.50	772.50
04/04/14 C\$	9106	9069	04/07/14	37	370.00	402.50
04/07/14 Yen	9681	9728	04/08/14	47	587.50	990.00
04/08/14 Pound	16599	16635	04/08/14	36	225.00	1,215.00
04/08/14 Pound	16675	16735	04/08/14	60	375.00	1,590.00
04/08/14 Euro	13789	13760	04/08/14	29	362.50	1,227.50
04/08/14 A\$	9224	9258	04/08/14	34	340.00	1,567.50
04/08/14 SF	11270	11294	04/08/14	24	300.00	1,867.50
04/08/14 Yen	9768	9828	04/08/14	60	750.00	2,617.50
04/08/14 A\$	9298	9336	04/09/14	38	380.00	2,997.50
04/08/14 SF	11334	11362	04/09/14	28	350.00	3,347.50
04/08/14 C\$	9141	9164	04/09/14	23	230.00	3,577.50
04/09/14 Yen	9823	9796	04/09/14	27	337.50	3,240.00
04/09/14 Pound	16742	16775	04/09/14	33	206.25	3,446.25
04/09/14 Euro	13795	13836	04/09/14	41	512.50	3,958.75
04/09/14 Yen	9823	9809	04/10/14	14	175.00	3,783.75
04/10/14 Yen	9823	9846	04/10/14	23	287.50	4,071.25
04/10/14 Pound	16782	16746	04/10/14	36	225.00	3,846.25
04/10/14 Euro	13851	13881	04/10/14	30	375.00	4,221.25
04/10/14 A\$	9342	9379	04/10/14	37	370.00	4,591.25
04/10/14 A\$	9419	9379	04/10/14	40	400.00	4,191.25
04/10/14 SF	11372	11404	04/10/14	32	400.00	4,591.25
04/10/14 C\$	9176	9150	04/10/14	26	260.00	4,331.25
04/10/14 Pound	16782	16763	04/11/14	19	118.75	4,212.50
04/11/14 Pound	16745	16712	04/11/14	33	206.25	4,006.25
04/11/14 Euro	13885	13863	04/11/14	22	275.00	3,731.25
04/11/14 A\$	9361	9329	04/11/14	32	320.00	3,411.25
04/11/14 Yen	9860	9831	04/11/14	29	362.50	3,048.75
04/11/14 C\$	9126	9101	04/11/14	25	250.00	2,798.75
04/11/14 Euro	13885	13866	04/14/14	19	237.50	2,561.25
04/11/14 SF	11417	11410	04/14/14	7	87.50	2,473.75
04/11/14 Yen	9860	9845	04/14/14	15	187.50	2,286.25
04/14/14 Pound	16705	16729	04/14/14	24	150.00	2,436.25
04/14/14 Euro	13851	13823	04/14/14	28	350.00	2,086.25
04/14/14 Yen	9815	9845	04/14/14	30	375.00	2,461.25
04/11/14 A\$	9361	9378	04/15/14	17	170.00	2,631.25
04/14/14 C\$	9102	9100	04/15/14	2	20.00	2,611.25
04/15/14 Pound	16690	16717	04/15/14	27	168.75	2,780.00
04/15/14 Pound	16690	16650	04/15/14	40	250.00	2,530.00
04/15/14 Euro	13817	13789	04/15/14	28	350.00	2,180.00
04/15/14 A\$	9344	9315	04/15/14	29	290.00	1,890.00
04/15/14 C\$	9107	9083	04/15/14	24	240.00	1,650.00
04/15/14 Euro	13817	13811	04/16/14	6	75.00	1,575.00
04/15/14 Yen	9796	9821	04/16/14	25	312.50	1,887.50
04/15/14 SF	11390	11369	04/16/14	21	262.50	1,625.00
04/16/14 Pound	16743	16720	04/16/14	23	143.75	1,481.25
04/16/14 Euro	13838	13811	04/16/14	27	337.50	1,143.75
04/16/14 A\$	9341	9320	04/16/14	21	210.00	933.75
04/16/14 A\$	9341	9320	04/16/14	21	210.00	723.75

04/16/14 SF	11341	11369	04/16/14	28	350.00	1,073.75
04/16/14 C\$	9067	9092	04/16/14	25	250.00	1,323.75
04/15/14 Euro	13840	13811	04/17/14	29	362.50	961.25
04/17/14 Pound	16790	16821	04/17/14	31	193.75	1,155.00
04/17/14 Yen	9807	9784	04/17/14	23	287.50	867.50
04/17/14 SF	11375	11345	04/17/14	30	375.00	492.50
04/17/14 C\$	9088	9066	04/17/14	22	220.00	272.50
04/17/14 Yen	9747	9784	04/21/14	37	462.50	735.00
04/17/14 SF	11312	11345	04/21/14	33	412.50	1,147.50
04/21/14 Euro	13791	13822	04/21/14	31	387.50	1,535.00
04/21/14 Pound	16797	16824	04/22/14	27	168.75	1,703.75
04/21/14 A\$	9321	9296	04/22/14	25	250.00	1,453.75
04/22/14 Euro	13823	13792	04/22/14	31	387.50	1,066.25
04/22/14 A\$	9321	9289	04/22/14	32	320.00	746.25
04/22/14 Euro	13826	13792	04/23/14	34	425.00	321.25
04/22/14 Yen	9773	9746	04/23/14	27	337.50	-16.25
04/22/14 SF	11324	11304	04/23/14	20	250.00	-266.25
04/23/14 SF	11324	11304	04/23/14	20	250.00	-516.25
04/23/14 Pound	16819	16788	04/23/14	31	193.75	-710.00
04/23/14 A\$	9330	9298	04/23/14	32	320.00	-1,030.00
04/24/14 Euro	13794	13826	04/24/14	32	400.00	-630.00
04/24/14 A\$	9222	9257	04/24/14	35	350.00	-280.00
04/24/14 Yen	9751	9777	04/24/14	26	325.00	45.00
04/24/14 SF	11309	11337	04/24/14	28	350.00	395.00
04/21/14 C\$	9058	9059	04/25/14	1	10.00	405.00
04/24/14 Pound	16806	16773	04/25/14	33	206.25	198.75
04/25/14 A\$	9256	9230	04/25/14	26	260.00	-61.25
04/25/14 Yen	9779	9799	04/25/14	20	250.00	188.75
04/25/14 Pound	16812	16790	04/25/14	22	137.50	51.25
04/25/14 Euro	13831	13854	04/28/14	23	287.50	338.75
04/25/14 SF	11345	11376	04/28/14	31	387.50	726.25
04/28/14 A\$	9282	9256	04/28/14	26	260.00	466.25
04/28/14 Yen	9794	9764	04/28/14	30	375.00	91.25
04/28/14 Pound	16834	16794	04/28/14	40	250.00	-158.75
04/25/14 C\$	9058	9076	04/29/14	18	180.00	21.25
04/29/14 Pound	16802	16836	04/29/14	34	212.50	233.75
04/29/14 Euro	13848	13817	04/29/14	31	387.50	-153.75
04/29/14 A\$	9251	9229	04/29/14	22	220.00	-373.75
04/29/14 Yen	9740	9758	04/29/14	18	225.00	-148.75
04/30/14 Pound	16820	16799	04/30/14	21	131.25	-280.00
04/30/14 Pound	16820	16852	04/30/14	32	200.00	-80.00
04/30/14 Euro	13810	13786	04/30/14	24	300.00	-380.00
04/30/14 Euro	13810	13834	04/30/14	24	300.00	-80.00
04/30/14 Yen	9780	9745	04/30/14	35	437.50	-517.50
04/30/14 SF	11351	11319	04/30/14	32	400.00	-917.50
						-\$917.50

OPEN POSITIONS

04/30/14 Pound	16892	
04/30/14 Euro	13874	
04/30/14 A\$		9237
04/30/14 C\$	9124	

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.

