

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JUNE 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.

Scroll to end for annual track records starting 2007. 7-year AVERAGE gain 173.02%.

2014 Track Record

January	4965.00
February	-521.25
March	421.25
April	-917.50
May	\$ (200.00)

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
05/30/14	A\$	9296	9272	06/02/14	24	240.00	-240.00
05/30/14	Yen	9820	9809	06/02/14	11	137.50	-377.50
06/02/14	Pound	16759	16738	06/02/14	21	131.25	-508.75
06/02/14	Euro	13628	13605	06/02/14	23	287.50	-796.25
06/02/14	SF	11170	11150	06/02/14	20	250.00	-1,046.25
06/02/14	C\$	9206	9183	06/02/14	23	230.00	-1,276.25
06/02/14	Pound	16759	16738	06/02/14	21	131.25	-1,407.50
06/02/14	Euro	13623	13605	06/03/14	18	225.00	-1,632.50
06/03/14	Pound	16771	16745	06/03/14	26	162.50	-1,795.00
06/03/14	A\$	9270	9243	06/03/14	27	270.00	-2,065.00
06/03/14	SF	11146	11128	06/03/14	18	225.00	-2,290.00
06/03/14	Pound	16730	16745	06/04/14	15	93.75	-2,196.25
06/03/14	A\$	9272	9243	06/04/14	29	290.00	-2,486.25
06/03/14	C\$	9136	9172	06/04/14	36	360.00	-2,126.25
06/03/14	Yen	9734	9767	06/05/14	33	412.50	-1,713.75
06/04/14	Euro	13633	13626	06/05/14	7	87.50	-1,801.25
06/04/14	SF	11168	11155	06/05/14	13	162.50	-1,963.75
06/05/14	Pound	16736	16779	06/05/14	43	268.75	-1,695.00
06/05/14	Euro	13568	13626	06/05/14	58	725.00	-970.00
06/05/14	A\$	9296	9271	06/05/14	25	250.00	-1,220.00
06/05/14	SF	11125	11155	06/05/14	30	375.00	-845.00
06/05/14	Euro	13568	13528	06/05/14	40	500.00	-1,345.00
06/05/14	Yen	9772	9746	06/05/14	26	325.00	-1,670.00
06/05/14	SF	11125	11085	06/05/14	40	500.00	-2,170.00
06/05/14	Pound	16819	16814	06/06/14	5	31.25	-2,201.25
06/05/14	SF	11205	11218	06/06/14	13	162.50	-2,038.75
06/05/14	C\$	9151	9137	06/06/14	14	140.00	-2,178.75
06/05/14	Euro	13648	13662	06/06/14	14	175.00	-2,003.75
06/06/14	Pound	16801	16834	06/06/14	33	206.25	-1,797.50
06/06/14	Euro	13664	13637	06/06/14	27	337.50	-2,135.00

06/06/14 SF	11228	11220	06/06/14	8	100.00	-2,235.00
06/06/14 Euro	13664	13637	06/06/14	27	337.50	-2,572.50
06/06/14 Yen	9769	9796	06/06/14	27	337.50	-2,235.00
06/06/14 SF	11228	11220	06/06/14	8	100.00	-2,335.00
06/06/14 C\$	9146	9133	06/09/14	13	130.00	-2,465.00
06/09/14 Euro	13639	13613	06/09/14	26	325.00	-2,790.00
06/09/14 SF	11204	11176	06/09/14	28	350.00	-3,140.00
06/06/14 A\$	9270	9300	06/10/14	30	300.00	-2,840.00
06/09/14 Pound	16795	16758	06/10/14	37	231.25	-3,071.25
06/10/14 Euro	13563	13596	06/10/14	33	412.50	-2,658.75
06/10/14 SF	11139	11162	06/10/14	23	287.50	-2,371.25
06/10/14 C\$	9147	9160	06/10/14	13	130.00	-2,241.25
06/10/14 Pound	16738	16729	06/11/14	9	56.25	-2,297.50
06/11/14 Pound	16738	16768	06/11/14	30	187.50	-2,110.00
06/11/14 C\$	9150	9165	06/11/14	15	150.00	-1,960.00
06/11/14 Euro	13561	13547	06/12/14	14	175.00	-2,135.00
06/11/14 Yen	9815	9835	06/12/14	20	250.00	-1,885.00
06/11/14 SF	11142	11134	06/12/14	8	100.00	-1,985.00
06/12/14 Pound	16780	16811	06/12/14	31	193.75	-1,791.25
06/12/14 A\$	9314	9290	06/12/14	24	240.00	-2,031.25
06/12/14 A\$	9314	9338	06/12/14	24	240.00	-1,791.25
06/12/14 C\$	9182	9200	06/12/14	18	180.00	-1,611.25
06/12/14 Euro	13561	13547	06/12/14	14	175.00	-1,786.25
06/12/14 SF	11142	11134	06/12/14	8	100.00	-1,886.25
06/13/14 Pound	16913	16860	06/13/14	53	331.25	-2,217.50
06/13/14 Euro	13555	13542	06/13/14	13	162.50	-2,380.00
06/13/14 A\$	9362	9342	06/13/14	20	200.00	-2,580.00
06/13/14 Yen	9818	9837	06/13/14	19	237.50	-2,342.50
06/13/14 SF	11140	11122	06/13/14	18	225.00	-2,567.50
06/13/14 C\$	9191	9175	06/16/14	16	160.00	-2,727.50
06/16/14 Pound	16964	16992	06/16/14	28	175.00	-2,552.50
06/16/14 Euro	13555	13531	06/16/14	24	300.00	-2,852.50
06/16/14 Yen	9806	9832	06/16/14	26	325.00	-2,527.50
06/16/14 SF	11135	11118	06/16/14	17	212.50	-2,740.00
06/16/14 C\$	9191	9186	06/17/14	5	50.00	-2,790.00
06/16/14 A\$	9345	9341	06/17/14	4	40.00	-2,830.00
06/17/14 Pound	16942	16975	06/17/14	33	206.25	-2,623.75
06/17/14 Euro	13578	13548	06/17/14	30	375.00	-2,998.75
06/17/14 A\$	9310	9341	06/17/14	31	310.00	-2,688.75
06/17/14 Yen	9828	9799	06/17/14	29	362.50	-3,051.25
06/17/14 SF	11155	11125	06/17/14	30	375.00	-3,426.25
06/18/14 Pound	16976	16948	06/18/14	28	175.00	-3,601.25
06/18/14 Euro	13551	13573	06/18/14	22	275.00	-3,326.25
06/18/14 SF	11127	11150	06/18/14	23	287.50	-3,038.75
06/18/14 Pound	16909	16948	06/18/14	39	243.75	-2,795.00
06/18/14 A\$	9304	9277	06/18/14	27	270.00	-3,065.00
06/18/14 Yen	9768	9793	06/18/14	25	312.50	-2,752.50
06/18/14 C\$	9161	9187	06/18/14	26	260.00	-2,492.50
06/19/14 Pound	16981	17027	06/19/14	46	287.50	-2,205.00
06/19/14 Euro	13591	13616	06/19/14	25	312.50	-1,892.50

06/19/14 A\$	9346	9323	06/19/14	23	230.00	-2,122.50
06/19/14 SF	11165	11193	06/19/14	28	350.00	-1,772.50
06/19/14 C\$	9230	9207	06/19/14	23	230.00	-2,002.50
06/20/14 Euro	13611	13582	06/20/14	29	362.50	-2,365.00
06/20/14 SF	11190	11161	06/20/14	29	362.50	-2,727.50
06/20/14 C\$	9222	9247	06/20/14	25	250.00	-2,477.50
06/19/14 Yen	9817	9826	06/23/14	9	112.50	-2,365.00
06/20/14 Pound	17017	17018	06/23/14	1	6.25	-2,358.75
06/20/14 A\$	9335	9326	06/23/14	9	90.00	-2,448.75
06/23/14 A\$	9354	9326	06/23/14	28	280.00	-2,728.75
06/23/14 SF	11159	11187	06/23/14	28	350.00	-2,378.75
06/23/14 Pound	17018	16991	06/24/14	27	168.75	-2,547.50
06/23/14 Euro	13597	13626	06/24/14	29	362.50	-2,185.00
06/24/14 Pound	17022	16996	06/24/14	26	162.50	-2,347.50
06/24/14 A\$	9367	9335	06/24/14	32	320.00	-2,667.50
06/24/14 SF	11191	11170	06/24/14	21	262.50	-2,930.00
06/24/14 Yen	9808	9833	06/25/14	25	312.50	-2,617.50
06/24/14 SF	11191	11218	06/25/14	27	337.50	-2,280.00
06/25/14 A\$	9312	9340	06/25/14	28	280.00	-2,000.00
06/25/14 Yen	9873	9933	06/25/14	60	750.00	-1,250.00
06/25/14 Pound	16995	16972	06/26/14	23	143.75	-1,393.75
06/25/14 Euro	13646	13603	06/26/14	43	537.50	-1,931.25
06/26/14 Yen	9823	9843	06/26/14	20	250.00	-1,681.25
06/26/14 SF	11209	11183	06/26/14	26	325.00	-2,006.25
06/24/14 C\$	9302	9324	06/26/14	22	220.00	-1,786.25
06/26/14 A\$	9349	9380	06/27/14	31	310.00	-1,476.25
06/26/14 SF	11209	11226	06/27/14	17	212.50	-1,263.75
06/27/14 Pound	17015	17042	06/27/14	27	168.75	-1,095.00
06/27/14 Euro	13616	13641	06/27/14	25	312.50	-782.50
06/27/14 Yen	9838	9863	06/27/14	25	312.50	-470.00
06/30/14 Pound	16999	17026	06/30/14	27	168.75	-301.25
06/30/14 A\$	9373	9347	06/30/14	26	260.00	-561.25
06/30/14 SF	11232	11254	06/30/14	22	275.00	-286.25
06/30/14 C\$	9358	9338	06/30/14	20	200.00	-486.25
					486.25	

OPEN POSITIONS

06/30/14 Pound	17066
06/30/14 Euro	13674
06/30/14 Yen	9864
06/30/14 C\$	9358
06/30/14 A\$	9373

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.