

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JULY 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

		QTR	YTD
January	4965.00		4,965.00
February	521.25		4,443.75
March	421.25	4865.00	4,865.00
April	917.50		3,947.50
May	200.00		3,461.25
June	486.25	1603.75	2,975.00
July	1828.75		4,803.75

Entry Date	Currency	Entry Position	Buy	Sell	Exit Date	Points	P/L	Cumulative
06/30/14	Pound	B	17066	17132	07/01/14	66	412.50	412.50
06/30/14	Euro	B	13674	13679	07/01/14	5	62.50	475.00
06/30/14	Yen	B	9864	9858	07/01/14	6	75.00	400.00
07/01/14	A\$	B	9373	9382	07/01/14	9	90.00	490.00
07/01/14	A\$	S	9388	9368	07/01/14	20	200.00	290.00
06/30/14	C\$	B	9358	9388	07/01/14	30	300.00	590.00
07/01/14	Yen	B	9864	9835	07/02/14	29	362.50	227.50
07/01/14	SF	B	11285	11249	07/02/14	36	450.00	-222.50
07/02/14	Euro	B	13683	13660	07/02/14	23	287.50	-510.00
07/02/14	A\$	B	9445	9425	07/02/14	20	200.00	-710.00
07/02/14	C\$	B	9387	9365	07/02/14	22	220.00	-930.00
07/02/14	Pound	B	17141	17154	07/03/14	13	81.25	-848.75
07/03/14	Pound	S	17096	17138	07/03/14	42	262.50	-586.25
07/03/14	Euro	S	13631	13661	07/03/14	30	375.00	-211.25
07/03/14	A\$	S	9359	9393	07/03/14	34	340.00	128.75
07/03/14	Yen	S	9801	9830	07/03/14	29	362.50	491.25
07/03/14	SF	S	11224	11255	07/03/14	31	387.50	878.75
07/03/14	C\$	S	9384	9358	07/03/14	26	260.00	618.75
07/07/14	Pound	S	17106	17152	07/07/14	46	287.50	906.25
07/03/14	A\$	S	9342	9319	07/08/14	23	230.00	676.25
07/03/14	SF	S	11200	11184	07/08/14	16	200.00	476.25
07/07/14	Euro	S	13609	13599	07/08/14	10	125.00	351.25
07/07/14	Yen	S	9835	9805	07/08/14	30	375.00	-23.75
07/07/14	C\$	S	9338	9357	07/08/14	19	190.00	166.25
07/08/14	Pound	B	17138	17112	07/08/14	26	162.50	3.75
07/08/14	Euro	B	13609	13632	07/09/14	23	287.50	291.25
07/08/14	A\$	B	9359	9369	07/09/14	10	100.00	391.25
07/09/14	Pound	S	17089	17120	07/09/14	31	193.75	585.00
07/09/14	C\$	S	9369	9350	07/09/14	19	190.00	395.00

07/09/14	Yen	B	9851	9825	07/09/14	26	325.00	70.00
07/09/14	A\$	B	9358	9338	07/09/14	20	200.00	-130.00
07/09/14	SF	S	11228	11218	07/10/14	10	125.00	-255.00
07/09/14	Yen	B	9851	9880	07/10/14	29	362.50	107.50
07/10/14	Pound	B	17147	17117	07/10/14	30	187.50	-80.00
07/10/14	A\$	B	9366	9405	07/10/14	39	390.00	310.00
07/10/14	SF	B	11228	11209	07/10/14	19	237.50	72.50
07/10/14	A\$	B	9366	9325	07/11/14	41	410.00	-337.50
07/10/14	C\$	B	9371	9349	07/11/14	22	220.00	-557.50
07/11/14	Pound	B	17126	17108	07/11/14	18	112.50	-670.00
07/11/14	C\$	B	9337	9364	07/11/14	27	270.00	-400.00
07/11/14	Euro	B	13611	13636	07/14/14	25	312.50	-87.50
07/11/14	Yen	B	9874	9858	07/14/14	16	200.00	-287.50
07/11/14	SF	B	11211	11238	07/14/14	27	337.50	50.00
07/14/14	Pound	S	17078	17110	07/14/14	32	200.00	250.00
07/14/14	A\$	S	9328	9342	07/15/14	14	140.00	390.00
07/14/14	C\$	S	9288	9303	07/15/14	15	150.00	540.00
07/15/14	Pound	S	17096	17077	07/15/14	19	118.75	421.25
07/15/14	Pound	B	17176	17232	07/15/14	56	350.00	771.25
07/15/14	Euro	B	13623	13598	07/15/14	25	312.50	458.75
07/15/14	SF	B	11220	11195	07/15/14	25	312.50	146.25
07/15/14	Euro	B	13623	13598	07/15/14	25	312.50	-166.25
07/15/14	SF	B	11220	11195	07/15/14	25	312.50	-478.75
07/14/14	Yen	S	9838	9852	07/16/14	14	175.00	-303.75
07/16/14	Euro	S	13548	13571	07/16/14	23	287.50	-16.25
07/16/14	A\$	S	9303	9329	07/16/14	26	260.00	243.75
07/16/14	Pound	B	17124	17103	07/17/14	21	131.25	112.50
07/17/14	A\$	S	9352	9330	07/17/14	22	220.00	-107.50
07/17/14	Yen	S	9855	9839	07/17/14	16	200.00	-307.50
07/16/14	Euro	B	13542	13517	07/18/14	25	312.50	-620.00
07/16/14	C\$	S	9315	9295	07/18/14	20	200.00	-820.00
07/17/14	SF	S	11146	11136	07/18/14	10	125.00	-945.00
07/17/14	A\$	S	9306	9330	07/18/14	24	240.00	-705.00
07/18/14	Pound	S	17079	17093	07/18/14	14	87.50	-617.50
07/21/14	Pound	S	17053	17077	07/21/14	24	150.00	-467.50
07/21/14	Euro	S	13508	13531	07/22/14	23	287.50	-180.00
07/21/14	A\$	S	9373	9351	07/22/14	22	220.00	-400.00
07/21/14	SF	S	11113	11141	07/22/14	28	350.00	-50.00
07/22/14	Pound	S	17036	17066	07/22/14	30	187.50	137.50
07/22/14	A\$	B	9383	9361	07/22/14	22	220.00	-82.50
07/22/14	C\$	B	9301	9283	07/22/14	18	180.00	-262.50
07/23/14	Pound	S	17079	17056	07/23/14	23	143.75	-406.25
07/23/14	Pound	S	17023	17056	07/23/14	33	206.25	-200.00
07/23/14	A\$	B	9360	9385	07/23/14	25	250.00	50.00
07/18/14	Yen	B	9876	9840	07/24/14	36	450.00	-400.00
07/22/14	Euro	S	13445	13468	07/24/14	23	287.50	-112.50
07/23/14	SF	S	11097	11075	07/24/14	22	275.00	-387.50
07/24/14	Pound	S	16992	17032	07/24/14	40	250.00	-137.50
07/24/14	A\$	B	9412	9438	07/24/14	26	260.00	122.50
07/23/14	C\$	B	9302	9296	07/25/14	6	60.00	62.50
07/23/14	SF	S	11054	11075	07/25/14	21	262.50	325.00
07/25/14	Pound	S	16995	16981	07/28/14	14	87.50	237.50
07/25/14	A\$	B	9383	9365	07/28/14	18	180.00	57.50

07/28/14	A\$	S	9382	9365	07/28/14	17	170.00	-112.50
07/28/14	Pound	S	16957	16981	07/29/14	24	150.00	37.50
07/25/14	Euro	S	13409	13425	07/29/14	16	200.00	237.50
07/25/14	Yen	S	9804	9824	07/29/14	20	250.00	487.50
07/28/14	SF	S	11046	11057	07/29/14	11	137.50	625.00
07/28/14	C\$	S	9221	9234	07/29/14	13	130.00	755.00
07/29/14	A\$	B	9375	9351	07/29/14	24	240.00	515.00
07/30/14	Pound	S	16910	16936	07/30/14	26	162.50	677.50
07/30/14	Euro	S	13382	13411	07/30/14	29	362.50	1,040.00
07/30/14	A\$	S	9332	9353	07/30/14	21	210.00	1,250.00
07/30/14	Yen	S	9772	9794	07/30/14	22	275.00	1,525.00
07/30/14	SF	S	11006	11029	07/30/14	23	287.50	1,812.50
07/30/14	C\$	S	9177	9204	07/30/14	27	270.00	2,082.50
07/30/14	A\$	S	9268	9292	07/31/14	24	240.00	2,322.50
07/30/14	Yen	S	9752	9732	07/31/14	20	250.00	2,072.50
07/31/14	Pound	S	16881	16906	07/31/14	25	156.25	2,228.75
07/31/14	Euro	S	13421	13396	08/01/14	25	312.50	1,916.25
07/31/14	SF	S	11029	11006	07/31/14	23	287.50	1,628.75
07/31/14	C\$	S	9140	9160	07/31/14	20	200.00	1,828.75
							1,828.75	

OPEN POSITIONS

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.

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%