

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

OCTOBER 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
August	1027.50		3,776.25
September	6098.75		9,875.00

Entry Date	Entry Currency	Entry Position	Buy	Sell	Exit Date	Points	P/L	Cumulative
09/30/14	Pound	S	16160	16197	10/01/14	37	231.25	231.25
09/30/14	SF	S	10453	10484	10/01/14	31	387.50	618.75
09/30/14	C\$	S	8933	8902	10/01/14	31	310.00	308.75
10/01/14	Euro	S	12597	12636	10/01/14	39	487.50	796.25
10/01/14	A\$	S	8697	8657	10/01/14	40	400.00	396.25
10/01/14	Yen	S	9089	9126	10/01/14	37	462.50	858.75
10/02/14	Pound	S	16202	16172	10/02/14	30	187.50	671.25
10/02/14	Pound	S	16124	16172	10/02/14	48	300.00	971.25
10/02/14	Euro	S	12647	12625	10/02/14	22	275.00	696.25
10/02/14	A\$	S	8725	8698	10/02/14	27	270.00	426.25
10/02/14	Yen	S	9209	9181	10/02/14	28	350.00	76.25
10/02/14	SF	S	10489	10460	10/02/14	29	362.50	-286.25
10/02/14	SF	S	10489	10460	10/02/14	29	362.50	-648.75
10/02/14	C\$	S	8986	8958	10/02/14	28	280.00	-928.75
10/02/14	C\$	S	8945	8958	10/03/14	13	130.00	-798.75
10/03/14	Pound	S	16036	16096	10/03/14	60	375.00	-423.75
10/03/14	Euro	B	12679	12654	10/03/14	25	312.50	-736.25
10/03/14	Euro	B	12636	12616	10/03/14	20	250.00	-986.25
10/03/14	A\$	B	8759	8734	10/03/14	25	250.00	-1,236.25
10/03/14	Yen	B	9233	9199	10/03/14	34	425.00	-1,661.25
10/03/14	SF	B	10495	10466	10/03/14	29	362.50	-2,023.75
10/03/14	C\$	B	8945	8922	10/03/14	23	230.00	-2,253.75

10/03/14	SF	S	10338	10386	10/03/14	48	600.00	-1,653.75
10/03/14	Pound	S	15955	15996	10/06/14	41	256.25	-1,397.50
10/03/14	Euro	S	12542	12536	10/06/14	6	75.00	-1,472.50
10/03/14	A\$	S	8658	8654	10/06/14	4	40.00	-1,512.50
10/03/14	Yen	S	9136	9119	10/06/14	17	212.50	-1,725.00
10/06/14	SF	S	10369	10346	10/06/14	23	287.50	-2,012.50
10/06/14	C\$		8893	8871	10/06/14	22	220.00	-2,232.50
10/06/14	Pound	S	16001	15971	10/06/14	30	187.50	-2,420.00
10/06/14	A\$	S	8708	8686	10/06/14	22	220.00	-2,640.00
10/06/14	Euro	B	12622	12662	10/07/14	40	500.00	-2,140.00
10/07/14	Pound	B	16041	16075	10/07/14	34	212.50	-1,927.50
10/07/14	Euro	S	12539	12569	10/07/14	30	375.00	-1,552.50
10/07/14	A\$	B	8718	8732	10/07/14	14	140.00	-1,412.50
10/07/14	Yen	S	9176	9208	10/07/14	32	400.00	-1,012.50
10/07/14	SF	S	10413	10443	10/07/14	30	375.00	-637.50
10/07/14	Pound	B	16115	16055	10/08/14	60	375.00	-1,012.50
10/07/14	A\$	B	8772	8746	10/08/14	26	260.00	-1,272.50
10/07/14	Yen	B	9256	9227	10/08/14	29	362.50	-1,635.00
10/08/14	Pound	B	16034	16070	10/08/14	36	225.00	-1,410.00
10/08/14	Euro	B	12657	12629	10/08/14	28	350.00	-1,760.00
10/08/14	Euro	B	12657	12687	10/08/14	30	375.00	-1,385.00
10/08/14	A\$	B	8732	8758	10/08/14	26	260.00	-1,125.00
10/08/14	Yen	B	9256	9227	10/08/14	29	362.50	-1,487.50
10/08/14	SF	B	10458	10427	10/08/14	31	387.50	-1,875.00
10/08/14	C\$	S	8923	8948	10/08/14	25	250.00	-1,625.00
10/08/14	SF	B	10458	10481	10/08/14	23	287.50	-1,337.50
10/08/14	Pound	B	16110	16201	10/09/14	91	568.75	-768.75
10/08/14	Euro	B	12727	12776	10/09/14	49	612.50	-156.25
10/08/14	A\$	B	8798	8764	10/09/14	34	340.00	-496.25
10/08/14	Yen	B	9256	9289	10/09/14	33	412.50	-83.75
10/09/14	SF	B	10505	10539	10/09/14	34	425.00	341.25
10/09/14	C\$	B	8985	8959	10/09/14	26	260.00	81.25
10/09/14	Pound	S	16111	16121	10/10/14	10	62.50	143.75
10/09/14	Euro	S	12717	12696	10/10/14	21	262.50	-118.75
10/10/14	Pound	B	16098	16069	10/10/14	29	181.25	-300.00
10/10/14	Euro	S	12675	12696	10/10/14	21	262.50	-37.50
10/10/14	SF	B	10483	10449	10/10/14	34	425.00	-462.50
10/10/14	C\$	B	8927	8918	10/10/14	9	90.00	-552.50
10/10/14	C\$	B	8927	8918	10/10/14	9	90.00	-642.50
10/10/14	C\$	B	8927	8918	10/10/14	9	90.00	-732.50
10/10/14	Euro	S	12646	12635	10/13/14	11	137.50	-870.00
10/10/14	A\$	S	8636	8652	10/13/14	16	160.00	-710.00
10/10/14	Yen	B	9268	9310	10/13/14	42	525.00	-185.00
10/13/14	Pound	S	16086	16061	10/13/14	25	156.25	-341.25
10/13/14	C\$	S	8928	8910	10/13/14	18	180.00	-521.25
10/13/14	Pound	S	16028	16061	10/14/14	33	206.25	-315.00
10/13/14	C\$	S	8878	8910	10/14/14	32	320.00	5.00

10/14/14 Pound	S	15928	15988	10/14/14	60	375.00	380.00
10/15/14 Pound	S	15938	15908	10/15/14	30	187.50	192.50
10/15/14 Pound	B	16018	15974	10/15/14	44	275.00	-82.50
10/15/14 Euro	S	12685	12662	10/15/14	23	287.50	-370.00
10/15/14 Euro	B	12765	12813	10/15/14	48	600.00	230.00
10/15/14 Euro	B	12853	12813	10/15/14	40	500.00	-270.00
10/15/14 A\$	S	8697	8681	10/15/14	16	160.00	-430.00
10/15/14 A\$	B	8777	8733	10/15/14	44	440.00	-870.00
10/15/14 Yen	B	9339	9310	10/15/14	29	362.50	-1,232.50
10/15/14 Yen	B	9339	9371	10/15/14	32	400.00	-832.50
10/15/14 Yen	B	9411	9471	10/15/14	60	750.00	-82.50
10/15/14 SF	S	10511	10486	10/15/14	25	312.50	-395.00
10/15/14 SF	B	10591	10639	10/15/14	48	600.00	205.00
10/15/14 SF	B	10679	10639	10/15/14	40	500.00	-295.00
10/15/14 C\$	S	8811	8840	10/15/14	29	290.00	-5.00
10/15/14 C\$	S	8863	8871	10/16/14	8	80.00	75.00
10/16/14 Pound	S	15961	15997	10/16/14	36	225.00	300.00
10/16/14 Euro	B	12825	12799	10/16/14	26	325.00	-25.00
10/16/14 A\$	B	8775	8747	10/16/14	28	280.00	-305.00
10/16/14 Yen	B	9427	9461	10/16/14	34	425.00	120.00
10/16/14 SF	B	10625	10598	10/16/14	27	337.50	-217.50
10/16/14 C\$	B	8863	8835	10/16/14	28	280.00	-497.50
10/16/14 Pound	B	16001	16061	10/16/14	60	375.00	-122.50
10/16/14 Euro	S	1.2763	1.2719	10/16/14	0	0.05	-122.56
10/16/14 Euro	B	12843	12799	10/16/14	44	550.00	-672.56
10/16/14 A\$	S	8711	8667	10/16/14	44	440.00	-1,112.56
10/16/14 SF	B	10625	10598	10/16/14	27	337.50	-1,450.06
10/16/14 C\$	B	8863	8881	10/16/14	18	180.00	-1,270.06
10/17/14 Pound	B	16069	16038	10/17/14	31	193.75	-1,463.81
10/17/14 Pound	B	16069	16110	10/17/14	41	256.25	-1,207.56
10/17/14 Euro	B	12810	12780	10/17/14	30	375.00	-1,582.56
10/17/14 A\$	B	8716	8765	10/17/14	49	490.00	-1,092.56
10/17/14 Yen	B	9404	9369	10/17/14	35	437.50	-1,530.06
10/17/14 SF	B	10610	10577	10/17/14	33	412.50	-1,942.56
10/17/14 C\$	B	8865	8906	10/17/14	41	410.00	-1,532.56
10/20/14 Pound	B	16086	16122	10/20/14	36	225.00	-1,307.56
10/20/14 Euro	S	12742	12764	10/20/14	22	275.00	-1,032.56
10/20/14 A\$	S	8761	8730	10/20/14	31	310.00	-1,342.56
10/20/14 SF	S	10612	10569	10/20/14	43	537.50	-1,880.06
10/20/14 Pound	B	16162	16127	10/21/14	35	218.75	-2,098.81
10/20/14 Yen	S	9388	9347	10/21/14	41	512.50	-2,611.31
10/20/14 C\$	S	8869	8847	10/21/14	22	220.00	-2,831.31
10/21/14 Euro	B	12800	12845	10/21/14	45	562.50	-2,268.81
10/21/14 A\$	B	8747	8726	10/21/14	21	210.00	-2,478.81
10/21/14 A\$	B	8747	8788	10/21/14	41	410.00	-2,068.81
10/21/14 Yen	S	9384	9414	10/21/14	30	375.00	-1,693.81
10/21/14 SF	B	10607	10593	10/21/14	14	175.00	-1,868.81

10/21/14 Euro	S	12711	12765	10/22/14	54	675.00	-1,193.81
10/22/14 Pound	B	16093	16059	10/22/14	34	212.50	-1,406.31
10/22/14 A\$	B	8732	8762	10/22/14	30	300.00	-1,106.31
10/22/14 SF	S	10516	10538	10/22/14	22	275.00	-831.31
10/22/14 C\$	B	8897	8870	10/22/14	27	270.00	-1,101.31
10/22/14 Euro	S	12679	12671	10/23/14	8	100.00	-1,201.31
10/22/14 Yen	S	9311	9344	10/23/14	33	412.50	-788.81
10/23/14 Pound	S	15999	16037	10/23/14	38	237.50	-551.31
10/23/14 A\$	S	8773	8733	10/23/14	40	400.00	-951.31
10/23/14 Euro	S	12679	12671	10/24/14	8	100.00	-1,051.31
10/23/14 A\$	S	8713	8733	10/24/14	20	200.00	-851.31
10/23/14 SF	S	10514	10488	10/24/14	26	325.00	-1,176.31
10/23/14 C\$	S	8919	8883	10/24/14	36	360.00	-1,536.31
10/24/14 Pound	S	16008	16040	10/24/14	32	200.00	-1,336.31
10/23/14 Yen	S	9285	9271	10/27/14	14	175.00	-1,511.31
10/24/14 Pound	B	16088	16100	10/27/14	12	75.00	-1,436.31
10/24/14 Euro	S	12693	12698	10/27/14	5	62.50	-1,373.81
10/27/14 Yen	S	9285	9271	10/27/14	14	175.00	-1,548.81
10/27/14 SF	S	10547	10523	10/27/14	24	300.00	-1,848.81
10/24/14 A\$	B	8793	8814	10/28/14	21	210.00	-1,638.81
10/23/14 C\$	S	8877	8883	10/28/14	6	60.00	-1,578.81
10/27/14 Pound	B	16140	16106	10/28/14	34	212.50	-1,791.31
10/28/14 Pound	B	16140	16158	10/28/14	18	112.50	-1,678.81
10/28/14 Euro	B	12702	12744	10/28/14	42	525.00	-1,153.81
10/28/14 Yen	B	9276	9256	10/28/14	20	250.00	-1,403.81
10/28/14 SF	B	10533	10518	10/28/14	15	187.50	-1,591.31
10/28/14 SF	B	10533	10573	10/28/14	40	500.00	-1,091.31
10/28/14 C\$	B	8877	8898	10/28/14	21	210.00	-881.31
10/28/14 C\$	B	8938	8957	10/29/14	19	190.00	-691.31
10/29/14 Euro	B	12739	12774	10/29/14	35	437.50	-253.81
10/29/14 A\$	B	8824	8856	10/29/14	32	320.00	66.20
10/29/14 Pound	B	16125	16086	10/29/14	39	243.75	-177.56
10/29/14 Euro	S	12646	12694	10/29/14	48	600.00	422.45
10/29/14 Yen	S	9217	9251	10/29/14	34	425.00	847.45
10/29/14 SF	B	10561	10536	10/29/14	25	312.50	534.95
10/29/14 Pound	S	15970	16006	10/30/14	36	225.00	759.95
10/29/14 A\$	S	8751	8776	10/30/14	25	250.00	1,009.95
10/30/14 Euro	S	12608	12639	10/30/14	31	387.50	1,397.45
10/30/14 Euro	S	12608	12568	10/30/14	40	500.00	897.45
10/30/14 Yen	S	9155	9191	10/30/14	36	450.00	1,347.45
10/30/14 SF	S	10456	10481	10/30/14	25	312.50	1,659.95
10/30/14 SF	S	10456	10416	10/30/14	40	500.00	1,159.95
10/30/14 C\$	S	8908	8929	10/31/14	21	210.00	1,369.95
10/31/14 A\$	B	8803	8769	10/31/14	34	340.00	1,029.95
10/31/14 Yen	S	9049	9109	10/31/14	60	750.00	1,779.95
10/31/14 Yen	S	8949	9009	10/31/14	60	750.00	2,529.95
10/31/14 SF	S	10422	10463	10/31/14	41	512.50	3,042.45

10/31/14 Euro	S	12516	12576	10/31/14	60	750.00	3,792.45
							3,792.45

Open Positions

10/31/14 Pound	S		15957
10/31/14 SF	S		10382
10/31/14 C\$	S		8868
10/31/14 Yen	S		8909

Contingency "Footnote" Rules

Proportionality Rule: The recommendation to enter at the close obviously cannot be met. It means enter at the next open. In spot, normally the close and open are only a few points apart. But, if the open is 15 points or more away from the close, apply the number of points in the stop and target to the actual open. This prevents stupid stops and wrong targets. A version of the proportionality rule is used in Rule 3 below.

Rule 1. Disabled.

Rule 2: Runaway Move: If the move continues in same direction by 40 points after taking profit or from last close if re-entry is not hit, 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.

As a general rule, don't use Rule 3 more than three times.

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 this 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%