

**Rockefeller Treasury Services, Inc.**

Daily Cumulative Track Record FUTURES

**SEPTEMBER 2013**

**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.

<b>2007 Track Record</b>	<b>57,413.75</b>	
<b>2008 Track Record</b>	<b>207,640.75</b>	
<b>2009 Track Record</b>	<b>79,993.25</b>	
<b>2010 Track Record</b>	<b>96,785.00</b>	
<b>2011 Track Record</b>	<b>89,146.25</b>	
<b>5-Year Average</b>	<b>106,195.80</b>	212.39%
<b>2012 Track Record</b>	<b>16,683.75</b>	33.37%

<b>2013 Track Record</b>	Cumulative	
January	\$ (1,300.00)	
February	\$ 5,837.50	\$ 4,537.50
March	\$ 1,033.75	\$ 5,571.25
April	10,161.25	\$ 15,732.50
May	\$ 8,676.26	\$ 24,408.76
June	17,826.25	\$ 42,235.01
July	\$(3,593.75)	\$ 38,641.26
August	\$ 780.00	\$ 39,421.26

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
09/04/13	Pound	<b>15557</b>	15596	09/04/13	39	243.75	243.75
09/04/13	A\$	<b>9050</b>	9078	09/04/13	28	280.00	523.75
09/04/13	A\$	<b>9118</b>	9178	09/04/13	60	600.00	1,123.75
09/04/13	C\$	9521	<b>9496</b>	09/04/13	25	250.00	873.75
09/04/13	Euro	13208	<b>13176</b>	09/04/13	32	400.00	473.75
09/04/13	Pound	<b>15636</b>	15666	09/05/13	30	187.50	661.25
09/04/13	Yen	10008	<b>10043</b>	09/05/13	35	437.50	1,098.75
09/04/13	SF	10687	<b>10677</b>	09/05/13	10	125.00	973.75
09/05/13	Euro	<b>13206</b>	13176	09/05/13	30	375.00	598.75
09/05/13	A\$	<b>9149</b>	9117	09/05/13	32	320.00	278.75
09/05/13	A\$	<b>9149</b>	9117	09/05/13	32	320.00	-41.25
09/05/13	SF	<b>10687</b>	10641	09/05/13	46	575.00	-616.25
09/05/13	Pound	15624	<b>15596</b>	09/06/13	28	175.00	-791.25
09/05/13	C\$	<b>9521</b>	9544	09/06/13	23	230.00	-561.25
09/06/13	A\$	<b>9131</b>	9161	09/06/13	30	300.00	-261.25
09/06/13	Yen	10016	<b>9985</b>	09/06/13	31	387.50	-648.75
09/06/13	SF	10622	<b>10581</b>	09/06/13	41	512.50	-1,161.25
09/06/13	Euro	13182	<b>13150</b>	09/09/13	32	400.00	-1,561.25
09/06/13	A\$	<b>9201</b>	<b>9185</b>	09/09/13	16	160.00	-1,721.25
09/06/13	Yen	<b>10096</b>	<b>10078</b>	09/09/13	18	225.00	-1,946.25

09/06/13 C\$	<b>9584</b>	<b>9614</b>	09/09/13	30	300.00	-1,646.25
09/09/13 Pound	<b>15623</b>	15658	09/09/13	35	218.75	-1,427.50
09/09/13 Euro	<b>13181</b>	13218	09/09/13	37	462.50	-965.00
09/09/13 Yen	<b>10028</b>	10065	09/09/13	37	462.50	-502.50
09/09/13 SF	<b>10664</b>	10708	09/09/13	44	550.00	47.50
09/09/13 C\$	<b>9580</b>	9606	09/09/13	26	260.00	307.50
09/09/13 A\$	<b>9145</b>	9181	09/09/13	36	360.00	667.50
09/09/13	<b>10748</b>	10717	09/10/13	<b>31</b>	FALSE	667.50
09/10/13 A\$	<b>9166</b>	9206	09/10/13	40	400.00	1,067.50
09/10/13 Yen	<b>10041</b>	10017	09/10/13	<b>24</b>	<b>300.00</b>	767.50
09/10/13 Yen	9977	<b>10009</b>	09/10/13	32	400.00	1,167.50
09/10/13 C\$	<b>9614</b>	9642	09/10/13	28	280.00	1,447.50
09/09/13 Pound	<b>15698</b>	15752	09/11/13	54	337.50	1,785.00
09/09/13 Euro	<b>13258</b>	13301	09/11/13	43	537.50	2,322.50
09/10/13 A\$	<b>9246</b>	9225	09/11/13	<b>21</b>	<b>210.00</b>	2,112.50
09/10/13 SF	<b>10693</b>	10681	09/11/13	<b>12</b>	<b>150.00</b>	1,962.50
09/11/13 Yen	10002	<b>9967</b>	09/11/13	<b>35</b>	<b>437.50</b>	1,525.00
09/11/13 SF	<b>10693</b>	10734	09/11/13	41	512.50	2,037.50
09/11/13 A\$	<b>9246</b>	9279	09/11/13	33	330.00	2,367.50
09/11/13 C\$	<b>9640</b>	9668	09/11/13	28	280.00	2,647.50
09/11/13 Pound	<b>15792</b>	15773	09/12/13	<b>19</b>	<b>118.75</b>	2,528.75
09/12/13 Euro	<b>13314</b>	13279	09/12/13	<b>35</b>	<b>437.50</b>	2,091.25
09/12/13 SF	<b>10755</b>	10729	09/12/13	<b>26</b>	<b>325.00</b>	1,766.25
09/12/13 SF	<b>10755</b>	10792	09/12/13	37	462.50	2,228.75
09/12/13 Pound	<b>15812</b>	15782	09/13/13	<b>30</b>	<b>187.50</b>	2,041.25
09/12/13 Euro	<b>13314</b>	13294	09/13/13	<b>20</b>	<b>250.00</b>	1,791.25
09/12/13 Yen	<b>10090</b>	10044	09/13/13	<b>46</b>	<b>575.00</b>	1,216.25
09/13/13 Pound	<b>15813</b>	15828	09/13/13	15	93.75	1,310.00
09/13/13 SF	<b>10755</b>	10721	09/13/13	<b>34</b>	<b>425.00</b>	885.00
09/13/13 A\$	9218	<b>9195</b>	09/16/13	<b>23</b>	<b>230.00</b>	655.00
09/13/13 C\$	<b>9672</b>	9698	09/16/13	26	260.00	915.00
09/13/13 Euro	<b>13314</b>	13344	09/16/13	30	375.00	1,290.00
09/13/13 Pound	<b>15868</b>	15902	09/16/13	34	212.50	1,502.50
09/13/13 SF	<b>10755</b>	10794	09/16/13	39	487.50	1,990.00
09/16/13 A\$	<b>9228</b>	9258	09/16/13	30	300.00	2,290.00
09/16/13 Pound	<b>15942</b>	15902	07/15/43	<b>40</b>	<b>250.00</b>	2,040.00
09/16/13 A\$	<b>9298</b>	9258	09/16/13	<b>40</b>	<b>400.00</b>	1,640.00
09/16/13 Yen	<b>10119</b>	10089	09/16/13	<b>30</b>	<b>375.00</b>	1,265.00
09/16/13 SF	<b>10834</b>	10787	09/16/13	<b>47</b>	<b>587.50</b>	677.50
09/17/13 Euro	13370	<b>13337</b>	09/17/13	<b>33</b>	<b>412.50</b>	265.00
09/17/13 Yen	<b>10094</b>	10119	09/17/13	25	312.50	577.50
09/17/13 SF	10817	<b>10789</b>	09/17/13	<b>28</b>	<b>350.00</b>	227.50
09/17/13 C\$	9694	<b>9663</b>	09/17/13	<b>31</b>	<b>310.00</b>	-82.50
09/17/13 A\$	<b>9293</b>	<b>9323</b>	09/18/13	30	300.00	217.50
09/18/13 Pound	<b>15910</b>	15946	09/18/13	36	225.00	442.50
09/18/13 Pound	<b>15986</b>	16046	09/18/13	60	375.00	817.50
09/18/13 Euro	<b>13402</b>	13462	09/18/13	60	750.00	1,567.50
09/18/13 A\$	<b>9363</b>	9423	09/18/13	60	600.00	2,167.50
09/18/13 Yen	<b>10092</b>	10123	09/18/13	31	387.50	2,555.00
09/18/13 Yen	<b>10163</b>	10223	09/18/13	60	750.00	3,305.00
09/18/13 SF	<b>10818</b>	10847	09/18/13	29	362.50	3,667.50
09/18/13 SF	<b>10887</b>	10947	09/18/13	60	750.00	4,417.50

09/18/13 C\$	<b>9690</b>	9672	09/18/13	<b>18</b>	<b>180.00</b>	4,237.50
09/18/13 C\$	9690	<b>9718</b>	09/18/13	28	280.00	4,517.50
09/18/13 Pound	<b>16086</b>	16062	09/19/13	<b>24</b>	<b>150.00</b>	4,367.50
09/18/13 Euro	<b>13502</b>	13544	09/19/13	42	525.00	4,892.50
09/18/13 C\$	<b>9758</b>	<b>9796</b>	09/19/13	38	380.00	5,272.50
09/19/13 A\$	<b>9445</b>	9404	09/19/13	<b>41</b>	<b>410.00</b>	4,862.50
09/19/13 Yen	<b>10192</b>	10151	09/19/13	<b>41</b>	<b>512.50</b>	4,350.00
09/19/13 SF	<b>10959</b>	10996	09/19/13	37	462.50	4,812.50
09/19/13 Pound	<b>16038</b>	16052	09/20/13	14	87.50	4,900.00
09/19/13 C\$	<b>9724</b>	9707	09/20/13	<b>17</b>	<b>170.00</b>	4,730.00
09/20/13 Euro	<b>13533</b>	13505	09/20/13	<b>28</b>	<b>350.00</b>	4,380.00
09/20/13 A\$	<b>9389</b>	9351	09/20/13	<b>38</b>	<b>380.00</b>	4,000.00
09/20/13 SF	<b>10989</b>	10964	09/20/13	<b>25</b>	<b>312.50</b>	3,687.50
09/19/13 Yen	10101	<b>10071</b>	09/23/13	<b>30</b>	<b>375.00</b>	3,312.50
09/20/13 SF	<b>10989</b>	10962	09/23/13	<b>27</b>	<b>337.50</b>	2,975.00
09/20/13 Euro	<b>13533</b>	13496	09/23/13	<b>37</b>	<b>462.50</b>	2,512.50
09/23/13 Pound	16035	<b>15994</b>	09/23/13	<b>41</b>	<b>256.25</b>	2,256.25
09/23/13 A\$	<b>9375</b>	9342	09/23/13	<b>33</b>	<b>330.00</b>	1,926.25
09/23/13 A\$	<b>9375</b>	9354	09/24/13	<b>21</b>	<b>210.00</b>	1,716.25
09/20/13 SF	<b>10989</b>	10962	09/24/13	<b>27</b>	<b>337.50</b>	1,378.75
09/24/13 Pound	<b>16032</b>	160006	09/24/13	<b>26</b>	<b>162.50</b>	1,541.25
09/24/13 Yen	<b>10125</b>	10099	09/24/13	<b>26</b>	<b>325.00</b>	1,216.25
09/24/13 Yen	<b>10125</b>	10148	09/24/13	23	287.50	1,503.75
09/24/13 C\$	<b>9707</b>	9688	09/24/13	<b>19</b>	<b>190.00</b>	1,313.75
09/24/13 C\$	<b>9707</b>	9688	09/24/13	<b>19</b>	<b>190.00</b>	1,123.75
09/24/13 C\$	<b>9707</b>	9688	09/24/13	<b>19</b>	<b>190.00</b>	933.75
09/24/13 Euro	<b>13485</b>	13474	09/25/13	<b>11</b>	<b>137.50</b>	796.25
09/25/13 Pound	16034	<b>15994</b>	09/25/13	<b>40</b>	<b>250.00</b>	546.25
09/25/13 Euro	13509	<b>13474</b>	09/25/13	<b>35</b>	<b>437.50</b>	108.75
09/25/13 A\$	9307	<b>9337</b>	09/25/13	30	300.00	408.75
09/25/13 Yen	<b>10130</b>	10164	09/25/13	34	425.00	833.75
09/25/13 SF	10991	<b>10960</b>	09/25/13	<b>31</b>	<b>387.50</b>	446.25
09/26/13 Pound	<b>16052</b>	16020	09/26/13	<b>32</b>	<b>200.00</b>	246.25
09/26/13 A\$	9345	<b>9322</b>	09/26/13	<b>23</b>	<b>230.00</b>	16.25
09/26/13 Yen	<b>10162</b>	10132	09/26/13	<b>30</b>	<b>375.00</b>	-358.75
09/25/13 C\$	9662	<b>9686</b>	09/26/13	24	240.00	-118.75
09/26/13 Euro	<b>13514</b>	13486	09/26/13	<b>28</b>	<b>350.00</b>	-468.75
09/26/13 A\$	9296	<b>9322</b>	09/26/13	26	260.00	-208.75
09/26/13 SF	<b>10994</b>	11018	09/27/13	24	300.00	91.25
09/27/13 Pound	<b>16026</b>	16076	09/27/13	50	312.50	403.75
09/27/13 A\$	9290	<b>9316</b>	09/27/13	26	260.00	663.75
09/27/13 Yen	<b>10110</b>	10152	09/27/13	42	525.00	1,188.75
					1,188.75	

#### OPEN POSITIONS

09/27/13 Pound	<b>16116</b>	
09/27/13 A\$		<b>9250</b>
09/27/13 Euro	<b>13530</b>	
09/27/13 Yen	<b>10192</b>	

**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, 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.