

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

OCTOBER 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.

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	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
September	\$ 1,371.25	\$ 40,792.51
October	\$ 8,612.50	\$ 49,405.01

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
09/30/13	Euro	13530	13566	10/01/13	36	450.00	450.00
10/01/13	Pound	16175	16223	10/01/13	48	300.00	750.00
10/01/13	A\$	9311	9278	10/01/13	33	330.00	420.00
10/01/13	Yen	10180	10151	10/01/13	29	362.50	57.50
10/01/13	Yen	10180	10216	10/01/13	36	450.00	507.50
10/01/13	SF	11058	11043	10/01/13	15	187.50	320.00
10/01/13	SF	11058	11102	10/01/13	44	550.00	870.00
10/01/13	C\$	9678	9661	10/01/13	17	170.00	700.00
10/02/13	Pound	16184	16157	10/02/13	27	168.75	531.25
10/02/13	Pound	16184	16234	10/02/13	50	312.50	843.75
10/02/13	Euro	13526	13567	10/02/13	41	512.50	1,356.25
10/02/13	A\$	9349	9315	10/02/13	34	340.00	1,016.25
10/02/13	Yen	10207	10240	10/02/13	33	412.50	1,428.75
10/02/13	SF	11047	11091	10/02/13	44	550.00	1,978.75
10/02/13	Euro	13607	13641	10/03/13	34	425.00	2,403.75
10/02/13	Yen	10280	10251	10/03/13	29	362.50	2,041.25
10/03/13	Pound	16220	16169	10/03/13	51	318.75	1,722.50
10/03/13	Yen	10280	10293	10/03/13	13	162.50	1,885.00
10/03/13	SF	11088	11113	10/03/13	25	312.50	2,197.50
10/02/13	C\$	9686	9654	10/04/13	32	320.00	1,877.50

10/03/13 A\$	9341	9392	10/04/13	51	510.00	2,387.50
10/03/13 SF	11153	11094	10/04/13	59	737.50	1,650.00
10/04/13 Pound	16103	16150	10/04/13	47	293.75	1,943.75
10/04/13 Euro	13610	13579	10/04/13	31	387.50	1,556.25
10/04/13 Yen	10287	10315	10/04/13	28	350.00	1,906.25
10/04/13 Pound	16043	16063	10/07/13	20	125.00	2,031.25
10/07/13 A\$	9387	9364	10/07/13	23	230.00	1,801.25
10/07/13 Yen	10278	10298	10/07/13	20	250.00	2,051.25
10/07/13 SF	11034	11060	10/07/13	26	325.00	2,376.25
10/07/13 C\$	9686	9661	10/07/13	25	250.00	2,126.25
10/07/13 C\$	9686	9661	10/08/13	25	250.00	1,876.25
10/07/13 A\$	9387	9424	10/08/13	37	370.00	2,246.25
10/08/13 Yen	10344	10317	10/08/13	27	337.50	1,908.75
10/08/13 SF	11076	11040	10/08/13	36	450.00	1,458.75
10/08/13 Pound	16098	16069	10/08/13	29	181.25	1,277.50
10/08/13 SF	11076	11053	10/09/13	23	287.50	990.00
10/08/13 Euro	13581	13599	10/09/13	18	225.00	1,215.00
10/09/13 Pound	16111	16073	10/09/13	38	237.50	977.50
10/09/13 Pound	15983	16031	10/09/13	48	300.00	1,277.50
10/09/13 Euro	13537	13557	10/09/13	20	250.00	1,527.50
10/09/13 A\$	9376	9388	10/09/13	12	120.00	1,647.50
10/09/13 Yen	10294	10327	10/09/13	33	412.50	2,060.00
10/09/13 SF	11017	11047	10/09/13	30	375.00	2,435.00
10/09/13 C\$	9611	9634	10/09/13	23	230.00	2,665.00
10/10/13 A\$	9408	9378	10/10/13	30	300.00	2,365.00
10/10/13 Yen	10252	10275	10/10/13	23	287.50	2,652.50
10/09/13 Pound	15988	15943	10/11/13	45	281.25	2,371.25
10/09/13 SF	11004	10977	10/11/13	27	337.50	2,033.75
10/10/13 Euro	13555	13529	10/11/13	26	325.00	1,708.75
10/10/13 A\$	9408	9393	10/11/13	15	150.00	1,558.75
10/10/13 Yen	10202	10212	10/11/13	10	125.00	1,683.75
10/10/13 C\$	9601	9604	10/11/13	3	30.00	1,713.75
10/11/13 A\$	9408	9440	10/11/13	32	320.00	2,033.75
10/11/13 Yen	10182	10212	10/11/13	30	375.00	2,408.75
10/11/13 SF	11020	10999	10/11/13	21	262.50	2,146.25
10/11/13 Euro	13555	13531	10/11/13	24	300.00	1,846.25
10/15/13 Pound	15909	15955	10/15/13	46	287.50	2,133.75
10/15/13 Euro	13528	13505	10/15/13	23	287.50	1,846.25
10/15/13 A\$	9398	9420	10/15/13	22	220.00	2,066.25
10/15/13 SF	11003	10979	10/15/13	24	300.00	1,766.25
10/15/13 SF	10949	10979	10/15/13	30	375.00	2,141.25
10/15/13 SF	10949	10909	10/15/13	40	500.00	1,641.25
10/15/13 A\$	9460	9489	10/16/13	29	290.00	1,931.25
10/15/13 C\$	9612	9621	10/16/13	9	90.00	2,021.25
10/15/13 Euro	13528	13551	10/16/13	23	287.50	2,308.75
10/16/13 Pound	15993	16020	10/16/13	27	168.75	2,477.50
10/16/13 Pound	15892	15940	10/16/13	48	300.00	2,777.50
10/16/13 Yen	10188	10148	10/16/13	40	500.00	2,277.50
10/16/13 SF	10951	10981	10/16/13	30	375.00	2,652.50
10/17/13 Pound	16001	15964	10/17/13	37	231.25	2,421.25
10/17/13 Pound	16081	16129	10/17/13	48	300.00	2,721.25
10/17/13 Euro	13518	13551	10/17/13	33	412.50	3,133.75

10/17/13 Euro	13591	13651	10/17/13	60	750.00	3,883.75
10/17/13 A\$	9521	9545	10/17/13	24	240.00	4,123.75
10/17/13 Yen	10156	10127	10/17/13	29	362.50	3,761.25
10/17/13 SF	10976	10952	10/17/13	24	300.00	3,461.25
10/17/13 SF	11056	11104	10/17/13	48	600.00	4,061.25
10/17/13 Pound	16169	16212	10/18/13	43	268.75	4,330.00
10/17/13 A\$	9585	9569	10/18/13	16	160.00	4,170.00
10/17/13 Yen	10236	10199	10/18/13	37	462.50	3,707.50
10/18/13 Euro	13568	13605	10/18/13	37	462.50	4,170.00
10/18/13 A\$	9585	9633	10/18/13	48	480.00	4,650.00
10/17/02 Euro	13691	13659	10/17/02	32	400.00	4,250.00
10/17/13 C\$	9708	9710	10/22/13	2	20.00	4,270.00
10/18/13 SF	11084	11118	10/22/13	34	425.00	4,695.00
10/17/02 Pound	16163	16126	10/22/13	37	231.25	4,463.75
10/17/02 A\$	9623	9646	10/22/13	23	230.00	4,693.75
10/17/02 Yen	10206	10177	10/22/13	29	362.50	4,331.25
10/22/13 Pound	16118	16156	10/22/13	38	237.50	4,568.75
10/22/13 Euro	13720	13780	10/22/13	60	750.00	5,318.75
10/22/13 Yen	10206	10218	10/22/13	12	150.00	5,468.75
10/22/13 Pound	16196	16214	10/23/13	18	112.50	5,581.25
10/22/13 A\$	9686	9712	10/23/13	26	260.00	5,841.25
10/22/13 SF	11158	11162	10/23/13	4	50.00	5,891.25
10/23/13 Pound	16198	16168	10/23/13	30	187.50	5,703.75
10/23/13 Euro	13779	13747	10/23/13	32	400.00	5,303.75
10/23/13 A\$	9584	9632	10/23/13	48	480.00	5,783.75
10/23/13 SF	11158	11197	10/23/13	39	487.50	6,271.25
10/23/13 C\$	9681	9706	10/23/13	25	250.00	6,521.25
10/23/13 C\$	9601	9641	10/23/13	40	400.00	6,921.25
10/23/13 Euro	13779	13778	10/24/13	1	12.50	6,908.75
10/23/13 Yen	10298	10252	10/24/13	46	575.00	6,333.75
10/24/13 Pound	16198	16159	10/24/13	39	243.75	6,090.00
10/24/13 A\$	9620	9583	10/24/13	37	370.00	5,720.00
10/24/13 A\$	9548	9583	10/24/13	35	350.00	6,070.00
10/24/13 SF	11215	11244	10/24/13	29	362.50	6,432.50
10/24/13 C\$	9576	9616	10/24/13	40	400.00	6,832.50
10/24/13 Euro	13818	13778	10/25/13	40	500.00	6,332.50
10/25/13 Pound	16195	16228	10/25/13	33	206.25	6,538.75
10/25/13 A\$	9584	9553	10/25/13	31	310.00	6,228.75
10/25/13 Yen	10280	10306	10/25/13	26	325.00	6,553.75
10/25/13 SF	11210	11249	10/25/13	39	487.50	7,041.25
10/25/13 C\$	9551	9582	10/25/13	31	310.00	7,351.25
10/25/13 SF	11213	11169	10/25/13	44	550.00	6,801.25
10/25/13 Pound	16166	16148	10/28/13	18	112.50	6,688.75
10/28/13 Pound	16188	16166	10/28/13	22	137.50	6,551.25
10/28/13 Euro	13809	13779	10/28/13	30	375.00	6,176.25
10/28/13 A\$	9592	9552	10/28/13	40	400.00	5,776.25
10/28/13 Yen	10247	10214	10/29/13	33	412.50	5,363.75
10/28/13 Euro	13809	13789	10/29/13	20	250.00	5,113.75
10/29/13 Pound	16095	16134	10/29/13	39	243.75	5,357.50
10/29/13 Euro	13756	13789	10/29/13	33	412.50	5,770.00
10/29/13 A\$	9516	9542	10/29/13	26	260.00	6,030.00
10/29/13 SF	11140	11170	10/29/13	30	375.00	6,405.00

10/29/13 C\$	9565	9538	10/29/13	27	270.00	6,135.00
10/29/13 Yen	10188	10214	10/29/13	26	325.00	6,460.00
10/29/13 Pound	16005	16055	10/30/13	50	312.50	6,772.50
10/29/13 A\$	9483	9476	10/30/13	7	70.00	6,702.50
10/30/13 Euro	13779	13747	10/30/13	32	400.00	6,302.50
10/30/13 Euro	13716	13747	10/30/13	31	387.50	6,690.00
10/30/13 A\$	9434	9476	10/30/13	42	420.00	7,110.00
10/30/13 Yen	10164	10187	10/30/13	23	287.50	7,397.50
10/30/13 SF	11156	11132	10/30/13	24	300.00	7,097.50
10/30/13 SF	11106	11132	10/30/13	26	325.00	7,422.50
10/30/13 C\$	9523	9541	10/30/13	18	180.00	7,602.50
10/31/13 Euro	13690	13739	10/31/13	49	612.50	8,215.00
10/31/13 Euro	13590	13650	10/31/13	60	750.00	8,965.00
10/31/13 A\$	9482	9454	10/31/13	28	280.00	8,685.00
10/31/13 Yen	10176	10159	10/31/13	17	212.50	8,472.50
10/31/13 SF	11089	11121	10/31/13	32	400.00	8,872.50
10/31/13 C\$	9559	9533	10/31/13	26	260.00	8,612.50
					8,612.50	

OPEN POSITIONS

10/31/13 Pound	16032
10/31/13 A\$	9454
10/31/13 SF	11049

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

number of points to use in the Reversal Rule changes from time to time as A I R 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.