

**Rockefeller Treasury Services, Inc.**

Daily Cumulative Track Record FUTURES

**NOVEMBER 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
September	\$ 1,371.25	\$ 40,792.51
October	\$ 8,612.50	\$ 49,405.01
November	\$ 6,237.50	\$ 55,642.51

<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>
10/31/13	Pound	16013	<b>16032</b>	11/01/13	19	118.75	118.75
10/31/13	A\$	9454	<b>9454</b>	11/01/13	0	0.00	118.75
10/31/13	SF	11014	<b>11049</b>	11/01/13	35	437.50	556.25
11/01/13	Euro	13492	<b>13552</b>	11/01/13	60	750.00	1,306.25
11/01/13	A\$	9412	<b>9454</b>	11/01/13	42	420.00	1,726.25
11/01/13	Yen	10202	<b>10165</b>	11/01/13	<b>37</b>	<b>462.50</b>	1,263.75
11/01/13	Yen	10140	<b>10165</b>	11/01/13	25	312.50	1,576.25
11/01/13	C\$	<b>9574</b>	9556	11/01/13	<b>18</b>	<b>180.00</b>	1,396.25
11/01/13	Pound	15913	<b>15973</b>	11/01/13	60	375.00	1,771.25
11/01/13	SF	<b>10934</b>	<b>10974</b>	11/04/13	40	500.00	2,271.25
11/01/13	C\$	<b>9574</b>	<b>9601</b>	11/04/13	27	270.00	2,541.25
11/04/13	Pound	15959	<b>15920</b>	11/04/13	<b>39</b>	<b>243.75</b>	2,297.50
11/04/13	A\$	9436	<b>9417</b>	11/04/13	<b>19</b>	<b>190.00</b>	2,107.50
11/04/13	Yen	10163	<b>10131</b>	11/05/13	<b>32</b>	<b>400.00</b>	1,707.50
11/05/13	Pound	<b>15961</b>	16013	11/05/13	52	325.00	2,032.50
11/05/13	Euro	<b>13513</b>	13489	11/05/13	<b>24</b>	<b>300.00</b>	1,732.50

11/05/13 A\$	<b>9482</b>	9447	11/05/13	<b>35</b>	<b>350.00</b>	1,382.50
11/05/13 Yen	<b>10168</b>	10144	11/05/13	<b>24</b>	<b>300.00</b>	1,082.50
11/05/13 SF	<b>10992</b>	10974	11/05/13	<b>18</b>	<b>225.00</b>	857.50
11/05/13 C\$	<b>9583</b>	9557	11/05/13	<b>26</b>	<b>260.00</b>	597.50
11/05/13 Pound	<b>16053</b>	16083	11/06/13	<b>30</b>	<b>187.50</b>	785.00
11/06/13 Euro	<b>13505</b>	13536	11/06/13	<b>31</b>	<b>387.50</b>	1,172.50
11/06/13 C\$	9580	<b>9562</b>	11/06/13	<b>18</b>	<b>180.00</b>	992.50
11/06/13 A\$	<b>9507</b>	9479	11/07/13	<b>28</b>	<b>280.00</b>	712.50
11/07/13 Pound	<b>16066</b>	16036	11/07/13	<b>30</b>	<b>187.50</b>	525.00
11/07/13 Euro	<b>13516</b>	13490	11/07/13	<b>26</b>	<b>325.00</b>	200.00
11/07/13 Euro	13362	<b>13410</b>	11/07/13	<b>48</b>	<b>600.00</b>	800.00
11/07/13 Euro	13362	13322	11/07/13	<b>40</b>	<b>500.00</b>	300.00
11/07/13 Yen	<b>10128</b>	10111	11/07/13	<b>17</b>	<b>212.50</b>	87.50
11/07/13 Yen	<b>10128</b>	10152	11/07/13	<b>24</b>	<b>300.00</b>	387.50
11/07/13 SF	<b>10967</b>	10944	11/07/13	<b>23</b>	<b>287.50</b>	100.00
11/07/13 SF	10816	<b>10864</b>	11/07/13	<b>48</b>	<b>600.00</b>	700.00
11/07/13 C\$	<b>9584</b>	9565	11/07/13	<b>19</b>	<b>190.00</b>	510.00
11/07/13 Pound	<b>16066</b>	16102	11/07/13	<b>36</b>	<b>225.00</b>	735.00
11/07/13 Yen	<b>10152</b>	10212	11/07/13	<b>60</b>	<b>750.00</b>	1,485.00
11/07/13 SF	<b>10896</b>	10944	11/07/13	<b>48</b>	<b>600.00</b>	2,085.00
11/07/13 Euro	<b>13342</b>	13417	11/08/13	<b>75</b>	<b>937.50</b>	3,022.50
11/08/13 Pound	<b>16093</b>	16051	11/08/13	<b>42</b>	<b>262.50</b>	2,760.00
11/08/13 Euro	13391	<b>13417</b>	11/08/13	<b>26</b>	<b>325.00</b>	3,085.00
11/08/13 A\$	9406	<b>9434</b>	11/08/13	<b>28</b>	<b>280.00</b>	3,365.00
11/08/13 Yen	<b>10188</b>	10218	11/08/13	<b>30</b>	<b>375.00</b>	3,740.00
11/08/13 SF	10886	<b>10917</b>	11/08/13	<b>31</b>	<b>387.50</b>	4,127.50
11/08/13 Yen	10090	<b>10138</b>	11/08/13	<b>48</b>	<b>600.00</b>	4,727.50
11/08/13 Pound	15949	<b>15971</b>	11/12/13	<b>22</b>	<b>137.50</b>	4,865.00
11/08/13 Euro	13380	<b>13351</b>	11/12/13	<b>29</b>	<b>362.50</b>	4,502.50
11/08/13 A\$	9328	<b>9366</b>	11/12/13	<b>38</b>	<b>380.00</b>	4,882.50
11/08/13 SF	10869	<b>10846</b>	11/12/13	<b>23</b>	<b>287.50</b>	4,595.00
11/12/13 Euro	13450	<b>13410</b>	11/12/13	<b>40</b>	<b>500.00</b>	4,095.00
11/12/13 Yen	10068	<b>10099</b>	11/12/13	<b>31</b>	<b>387.50</b>	4,482.50
11/12/13 SF	10914	<b>10888</b>	11/12/13	<b>26</b>	<b>325.00</b>	4,157.50
11/12/13 Pound	15919	<b>15909</b>	11/13/13	<b>10</b>	<b>62.50</b>	4,095.00
11/12/13 Yen	10065	<b>10028</b>	11/13/13	<b>37</b>	<b>462.50</b>	3,632.50
11/12/13 C\$	9548	<b>9530</b>	11/13/13	<b>18</b>	<b>180.00</b>	3,452.50
11/12/13 A\$	9297	<b>9288</b>	11/13/13	<b>9</b>	<b>90.00</b>	3,362.50
11/13/13 Euro	<b>13435</b>	13396	11/13/13	<b>39</b>	<b>487.50</b>	2,875.00
11/13/13 Euro	<b>13435</b>	13462	11/13/13	<b>27</b>	<b>337.50</b>	3,212.50
11/13/13 SF	10921	<b>10900</b>	11/13/13	<b>21</b>	<b>262.50</b>	2,950.00
11/13/13 Pound	<b>15999</b>	15989	11/14/13	<b>10</b>	<b>62.50</b>	2,887.50
11/14/13 Pound	<b>15999</b>	16060	11/14/13	<b>61</b>	<b>381.25</b>	3,268.75
11/14/13 Euro	<b>13483</b>	13449	11/14/13	<b>34</b>	<b>425.00</b>	2,843.75
11/14/13 A\$	<b>9332</b>	9363	11/14/13	<b>31</b>	<b>310.00</b>	3,153.75
11/14/13 Yen	<b>10072</b>	10036	11/14/13	<b>36</b>	<b>450.00</b>	2,703.75
11/14/13 SF	<b>10941</b>	10898	11/14/13	<b>43</b>	<b>537.50</b>	2,166.25
11/14/13 C\$	<b>9557</b>	9526	11/14/13	<b>31</b>	<b>310.00</b>	1,856.25
11/15/13 Pound	<b>16061</b>	16094	11/15/13	<b>33</b>	<b>206.25</b>	2,062.50
11/15/13 Euro	<b>13459</b>	13495	11/15/13	<b>36</b>	<b>450.00</b>	2,512.50
11/15/13 A\$	<b>9296</b>	9330	11/15/13	<b>34</b>	<b>340.00</b>	2,852.50
11/15/13 SF	<b>10914</b>	10884	11/15/13	<b>30</b>	<b>375.00</b>	2,477.50

11/15/13 SF	<b>10914</b>	10946	11/15/13	32	400.00	2,877.50
11/15/13 C\$	<b>9550</b>	9581	11/18/13	31	310.00	3,187.50
11/18/13 Pound	<b>16115</b>	16130	11/18/13	15	93.75	3,281.25
11/18/13 Euro	<b>13483</b>	13522	11/18/13	39	487.50	3,768.75
11/18/13 A\$	<b>9357</b>	9371	11/18/13	14	140.00	3,908.75
11/18/13 Yen	10006	<b>9974</b>	11/18/13	<b>32</b>	<b>400.00</b>	3,508.75
11/18/13 SF	<b>10930</b>	10957	11/18/13	27	337.50	3,846.25
11/18/13 SF	<b>10997</b>	10957	11/18/13	<b>40</b>	<b>500.00</b>	3,346.25
11/19/13 Pound	<b>16061</b>	16094	11/19/13	33	206.25	3,552.50
11/19/13 Euro	<b>13494</b>	13520	11/19/13	26	325.00	3,877.50
11/19/13 A\$	<b>9368</b>	9341	11/19/13	<b>27</b>	<b>270.00</b>	3,607.50
11/19/13 A\$	<b>9368</b>	9396	11/19/13	28	280.00	3,887.50
11/19/13 Yen	<b>10006</b>	10024	11/19/13	18	225.00	4,112.50
11/19/13 SF	<b>10954</b>	10977	11/19/13	23	287.50	4,400.00
11/19/13 C\$	<b>9569</b>	9594	11/19/13	25	250.00	4,650.00
11/20/13 Pound	16146	<b>16111</b>	11/20/13	<b>35</b>	<b>218.75</b>	4,431.25
11/20/13 Euro	<b>13535</b>	13566	11/20/13	31	387.50	4,818.75
11/20/13 A\$	<b>9410</b>	9376	11/20/13	<b>34</b>	<b>340.00</b>	4,478.75
11/20/13 Yen	10006	<b>9983</b>	11/20/13	<b>23</b>	<b>287.50</b>	4,191.25
11/20/13 SF	<b>10981</b>	11003	11/20/13	22	275.00	4,466.25
11/20/13 Euro	13438	<b>13486</b>	11/20/13	48	600.00	5,066.25
11/20/13 Yen	9995	<b>9983</b>	11/21/13	<b>12</b>	<b>150.00</b>	4,916.25
11/20/13 C\$	<b>9559</b>	9538	11/21/13	<b>21</b>	<b>210.00</b>	4,706.25
11/21/13 Euro	13404	<b>13431</b>	11/21/13	27	337.50	5,043.75
11/21/13 A\$	9282	<b>9314</b>	11/21/13	32	320.00	5,363.75
11/21/13 Yen	9895	<b>9955</b>	11/21/13	60	750.00	6,113.75
11/20/13 Pound	16120	<b>16111</b>	11/21/13	<b>9</b>	<b>56.25</b>	6,057.50
11/21/13 C\$	9515	<b>9538</b>	11/21/13	23	230.00	6,287.50
11/21/13 SF	10948	<b>10913</b>	11/22/13	<b>35</b>	<b>437.50</b>	5,850.00
11/21/13 A\$	9216	<b>9242</b>	11/22/13	26	260.00	6,110.00
11/22/13 Euro	13499	<b>13477</b>	11/22/13	<b>22</b>	<b>275.00</b>	5,835.00
11/22/13 A\$	9205	<b>9230</b>	11/22/13	25	250.00	6,085.00
11/22/13 Yen	9876	<b>9903</b>	11/22/13	27	337.50	6,422.50
11/22/13 A\$	9464	<b>9501</b>	11/22/13	37	370.00	6,792.50
11/22/13 Pound	<b>16200</b>	<b>16169</b>	11/25/13	<b>31</b>	<b>193.75</b>	6,598.75
11/22/13 A\$	9121	<b>9165</b>	11/25/13	44	440.00	7,038.75
11/22/13 SF	<b>11028</b>	<b>10988</b>	11/25/13	<b>40</b>	<b>500.00</b>	6,538.75
11/25/13 Euro	<b>13554</b>	13525	11/25/13	<b>29</b>	<b>362.50</b>	6,176.25
11/25/13 Yen	9844	<b>9875</b>	11/25/13	31	387.50	6,563.75
11/25/13 C\$	9466	<b>9497</b>	11/25/13	31	310.00	6,873.75
11/25/13 Yen	9844	<b>9804</b>	11/25/13	<b>40</b>	<b>500.00</b>	6,373.75
11/26/13 Pound	<b>16159</b>	16190	11/26/13	31	193.75	6,567.50
11/26/13 A\$	9193	<b>9165</b>	11/26/13	<b>28</b>	<b>280.00</b>	6,287.50
11/26/13 A\$	9135	<b>9165</b>	11/26/13	30	300.00	6,587.50
11/26/13 SF	<b>10972</b>	10998	11/26/13	26	325.00	6,912.50
11/26/13 C\$	9496	<b>9474</b>	11/26/13	<b>22</b>	<b>220.00</b>	6,692.50
11/26/13 C\$	9496	<b>9474</b>	11/26/13	<b>22</b>	<b>220.00</b>	6,472.50
11/26/13 C\$	9496	<b>9474</b>	11/26/13	<b>22</b>	<b>220.00</b>	6,252.50
11/26/13 Yen	9883	<b>9855</b>	11/26/13	<b>28</b>	<b>350.00</b>	5,902.50
11/26/13 Euro	<b>13556</b>	<b>13592</b>	11/27/13	36	450.00	6,352.50
11/27/13 Pound	16211	<b>16250</b>	11/27/13	39	243.75	6,596.25
11/27/13 Yen	<b>9873</b>	9853	11/27/13	<b>20</b>	<b>250.00</b>	6,346.25

11/26/13 SF	<b>11038</b>	<b>11004</b>	11/27/13	<b>34</b>	<b>425.00</b>	5,921.25
11/27/13 A\$	9067	<b>9083</b>	11/29/13	16	160.00	6,081.25
11/27/13 Pound	<b>16290</b>	16315	11/29/13	25	156.25	6,237.50
					6,237.50	

## 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

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.