

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.

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	
November	\$ 6,237.50	\$ 55,642.51	
Decembr	\$ 2,266.25	\$ 57,908.76	115.82%

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
12/03/13	Pound	16353	16389	12/03/13	36	225.00	225.00
12/03/13	Euro	13556	13541	12/03/13	15	187.50	37.50
12/03/13	A\$	9051	9096	12/03/13	45	450.00	487.50
12/03/13	Yen	9728	9714	12/03/13	14	175.00	312.50
12/03/13	SF	11040	11002	12/03/13	38	475.00	-162.50
12/03/13	Pound	16429	16389	12/03/13	40	250.00	-412.50
12/03/13	C\$	9373	9393	12/03/13	20	200.00	-212.50
12/03/13	A\$	9131	9110	12/04/13	21	210.00	-422.50
12/04/13	Pound	16386	16348	12/04/13	38	237.50	-660.00
12/04/13	Euro	13563	13590	12/04/13	27	337.50	-322.50
12/04/13	A\$	9010	9070	12/04/13	60	600.00	277.50
12/04/13	Yen	9746	9780	12/04/13	34	425.00	702.50
12/04/13	SF	11058	11083	12/04/13	25	312.50	1,015.00
12/04/13	C\$	9366	9392	12/04/13	26	260.00	1,275.00
12/05/13	Pound	16381	16347	12/05/13	34	212.50	1,062.50
12/05/13	Euro	13621	13591	12/05/13	30	375.00	687.50

12/05/13 Euro	13554	13591	12/05/13	37	462.50	1,150.00
12/05/13 A\$	9052	9025	12/05/13	27	270.00	880.00
12/05/13 Yen	9774	9807	12/05/13	33	412.50	1,292.50
12/05/13 SF	11083	11106	12/05/13	23	287.50	1,580.00
12/05/13 C\$	9376	9362	12/05/13	14	140.00	1,440.00
12/05/13 C\$	9376	9362	12/05/13	14	140.00	1,300.00
12/05/13 A\$	9052	9025	12/05/13	27	270.00	1,030.00
12/05/13 Euro	13634	13672	12/06/13	38	475.00	1,505.00
12/05/13 SF	11146	11147	12/06/13	1	12.50	1,517.50
12/06/13 Pound	16368	16339	12/06/13	29	181.25	1,336.25
12/06/13 Pound	16311	16339	12/06/13	28	175.00	1,511.25
12/06/13 Euro	13644	13617	12/06/13	27	337.50	1,173.75
12/06/13 Euro	13644	13680	12/06/13	36	450.00	1,623.75
12/06/13 A\$	9057	9035	12/06/13	22	220.00	1,403.75
12/06/13 A\$	9057	9089	12/06/13	32	320.00	1,723.75
12/06/13 Yen	9819	9785	12/06/13	34	425.00	1,298.75
12/06/13 C\$	9383	9358	12/06/13	25	250.00	1,048.75
12/06/13 C\$	9383	9377	12/09/13	6	60.00	988.75
12/06/13 SF	11187	11206	12/09/13	19	237.50	1,226.25
12/09/13 Pound	16334	16370	12/09/13	36	225.00	1,451.25
12/09/13 A\$	9055	9028	12/09/13	27	270.00	1,181.25
12/09/13 C\$	9352	9376	12/09/13	24	240.00	1,421.25
12/09/13 Euro	13711	13744	12/09/13	33	412.50	1,833.75
12/09/13 Yen	9727	9705	12/10/13	22	275.00	1,558.75
12/09/13 A\$	9055	9083	12/10/13	28	280.00	1,838.75
12/10/13 Euro	13736	13780	12/10/13	44	550.00	2,388.75
12/10/13 Euro	11244	11272	12/10/13	28	350.00	2,738.75
12/10/13 C\$	9377	9405	12/10/13	28	280.00	3,018.75
12/10/13 Pound	16459	16398	12/11/13	61	381.25	2,637.50
12/10/13 Yen	9762	9744	12/11/13	18	225.00	2,412.50
12/10/13 SF	11311	11267	12/11/13	44	550.00	1,862.50
12/11/13 Euro	13758	13792	12/11/13	34	425.00	2,287.50
12/11/13 A\$	9084	9068	12/11/13	16	160.00	2,127.50
12/11/13 Yen	9762	9744	12/11/13	18	225.00	1,902.50
12/11/13 SF	11311	11318	12/11/13	7	87.50	1,990.00
12/11/13 C\$	9405	9434	12/12/13	29	290.00	2,280.00
12/12/13 Pound	16402	16366	12/12/13	36	225.00	2,055.00
12/12/13 Pound	16336	16366	12/12/13	30	187.50	2,242.50
12/12/13 Euro	13782	13766	12/12/13	16	200.00	2,042.50
12/12/13 A\$	9012	8984	12/12/13	28	280.00	1,762.50
12/12/13 A\$	8954	8984	12/12/13	30	300.00	2,062.50
12/12/13 SF	11294	11272	12/12/13	22	275.00	1,787.50
12/12/13 A\$	8901	8914	12/13/13	13	130.00	1,917.50
12/12/13 Yen	9661	9714	12/13/13	53	662.50	2,580.00
12/13/13 Pound	16301	16334	12/13/13	33	206.25	2,786.25
12/13/13 Euro	13708	13748	12/13/13	40	500.00	3,286.25
12/13/13 SF	11225	11252	12/13/13	27	337.50	3,623.75
12/13/13 C\$	9401	9371	12/13/13	30	300.00	3,323.75
12/13/13 Pound	16293	16261	12/16/13	32	200.00	3,123.75
12/13/13 A\$	8868	8914	12/16/13	46	460.00	3,583.75
12/16/13 Euro	13761	13737	12/16/13	24	300.00	3,283.75
12/16/13 Yen	9726	9701	12/16/13	25	312.50	2,971.25

12/16/13 SF	11266	11249	12/16/13	17	212.50	2,758.75
12/16/13 Pound	16314	16315	12/17/13	1	6.25	2,765.00
12/17/13 Pound	16267	16315	12/17/13	48	300.00	3,065.00
12/17/13 Euro	13757	13732	12/17/13	25	312.50	2,752.50
12/17/13 A\$	8865	8886	12/17/13	21	210.00	2,962.50
12/17/13 Yen	9707	9745	12/17/13	38	475.00	3,437.50
12/17/13 SF	11281	11255	12/17/13	26	325.00	3,112.50
12/17/13 SF	11281	11310	12/17/13	29	362.50	3,475.00
12/17/13 C\$	9418	9399	12/17/13	19	190.00	3,285.00
12/17/13 Euro	13757	13731	12/18/13	26	325.00	2,960.00
12/18/13 Pound	16282	16262	12/18/13	20	125.00	2,835.00
12/18/13 Pound	16337	16385	12/18/13	48	300.00	3,135.00
12/18/13 Yen	9712	9754	12/18/13	42	525.00	3,660.00
12/18/13 SF	11311	11280	12/18/13	31	387.50	3,272.50
12/18/13 C\$	9408	9371	12/18/13	37	370.00	2,902.50
12/17/13 Euro	13808	13768	12/18/13	40	500.00	2,402.50
12/17/13 A\$	8815	8845	12/18/13	30	300.00	2,702.50
12/17/13 A\$	8815	8775	02/18/13	40	400.00	2,302.50
12/18/13 SF	11320	11280	12/18/13	40	500.00	1,802.50
12/18/13 Pound	16425	16382	12/19/13	43	268.75	1,533.75
12/18/13 A\$	8804	8837	12/19/13	33	330.00	1,863.75
12/18/13 Yen	9631	9672	12/19/13	41	512.50	2,376.25
12/19/13 SF	11136	11181	12/19/13	45	562.50	2,938.75
12/19/13 C\$	9349	9312	12/19/13	37	370.00	2,568.75
12/19/13 Euro	13640	13674	12/20/13	34	425.00	2,993.75
12/19/13 Yen	9562	9591	12/20/13	29	362.50	3,356.25
12/20/13 A\$	8827	8807	12/20/13	20	200.00	3,156.25
12/20/13 SF	11173	11148	12/20/13	25	312.50	2,843.75
12/20/13 C\$	9358	9318	12/20/13	40	400.00	2,443.75
12/23/13 Pound	16355	16322	12/23/13	33	206.25	2,237.50
12/23/13 Euro	13670	13699	12/23/13	29	362.50	2,600.00
12/23/13 A\$	8873	8896	12/23/13	23	230.00	2,830.00
12/23/13 SF	11170	11198	12/23/13	28	350.00	3,180.00
12/23/13 C\$	9376	9406	12/23/13	30	300.00	3,480.00
12/23/13 Yen	9612	9596	12/24/13	16	200.00	3,280.00
12/24/13 Pound	16321	16356	12/24/13	35	218.75	3,498.75
12/24/13 Euro	13696	13664	12/24/13	32	400.00	3,098.75
12/24/13 SF	11196	11166	12/24/13	30	375.00	2,723.75
12/24/13 A\$	8880	8855	12/26/13	25	250.00	2,473.75
12/24/13 C\$	9402	9381	12/26/13	21	210.00	2,263.75
12/26/13 Pound	16406	16407	12/27/13	1	6.25	2,270.00
12/26/13 A\$	8838	8835	12/27/13	3	30.00	2,240.00
12/30/13 Euro	13757	13800	12/30/13	43	537.50	2,777.50
12/30/13 A\$	8852	8806	12/30/13	46	460.00	2,317.50
12/30/13 SF	11229	11262	12/30/13	33	412.50	2,730.00
12/30/13 C\$	9350	9328	12/30/13	22	220.00	2,510.00
12/30/13 Pound	16480	16485	12/31/13	5	31.25	2,541.25
12/31/13 Pound	16490	16530	12/31/13	40	250.00	2,791.25
12/31/13 Euro	13796	13771	12/31/13	25	312.50	2,478.75
12/31/13 SF	11266	11249	12/31/13	17	212.50	2,266.25
					2,266.25	

OPEN POSITIONS

12/30/13 Yen		9502
12/31/13 Pound	16570	
12/31/13 A\$		8859
12/31/13 C\$		9394

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 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.