

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

FEBRUARY 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

January	-1300
February	5837.5

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/30/13	Euro	13574	13613	02/01/13	39	487.50	487.50
01/31/13	Pound	15866	15828	02/01/13	38	237.50	250.00
02/01/13	Pound	15796	15767	02/01/13	29	181.25	68.75
02/01/13	Euro	13653	13613	02/01/13	40	500.00	-431.25
02/01/13	A\$	10388	10363	02/01/13	25	250.00	-681.25
02/01/13	A\$	10388	10363	02/01/13	25	250.00	-931.25
02/01/13	Yen	10878	10903	02/01/13	25	312.50	-618.75
02/01/13	SF	10995	11028	02/01/13	33	412.50	-206.25
02/01/13	C\$	10019	9988	02/01/13	31	310.00	-516.25
02/01/13	Euro	13653	13713	02/01/13	60	750.00	233.75
02/01/13	Yen	10778	10838	02/01/13	60	750.00	983.75
02/01/13	SF	11068	11023	02/01/13	45	562.50	421.25
02/01/13	C\$	10019	9988	02/01/13	31	310.00	111.25
02/04/13	Euro	13633	13600	02/04/13	33	412.50	-301.25
02/04/13	A\$	10402	10390	02/04/13	12	120.00	-421.25
02/04/13	Yen	10810	10776	02/04/13	34	425.00	-846.25
02/04/13	Yen	10753	10776	02/04/13	23	287.50	-558.75
02/04/13	SF	10991	11022	02/04/13	31	387.50	-171.25
02/04/13	C\$	10003	10031	02/04/13	28	280.00	108.75
02/04/13	Euro	13494	13520	02/05/13	26	325.00	433.75
02/04/13	Euro	13534	13594	02/05/13	60	750.00	1,183.75
02/04/13	Pound	15753	15787	02/05/13	34	212.50	1,396.25
02/04/13	Pound	15659	15707	02/05/13	48	300.00	1,696.25
02/05/13	A\$	10401	10434	02/05/13	33	330.00	2,026.25
02/05/13	Yen	10858	10825	02/05/13	33	412.50	1,613.75
02/05/13	Yen	10756	10784	02/05/13	28	350.00	1,963.75
02/05/13	SF	10976	11009	02/05/13	33	412.50	2,376.25
02/05/13	C\$	10034	10001	02/05/13	33	330.00	2,046.25

02/05/13 A\$	10341	10354	02/06/13	13	130.00	2,176.25
02/05/13 Yen	10669	10716	02/06/13	47	587.50	2,763.75
02/06/13 Euro	13587	13558	02/06/13	29	362.50	2,401.25
02/06/13 Euro	13512	13548	02/06/13	36	450.00	2,851.25
02/06/13 SF	11045	11016	02/06/13	29	362.50	2,488.75
02/06/13 SF	10978	11016	02/06/13	38	475.00	2,963.75
02/06/13 SF	10978	10938	02/06/13	40	500.00	2,463.75
02/06/13 Pound	15695	15657	02/07/13	38	237.50	2,226.25
02/06/13 A\$	10283	10301	02/07/13	18	180.00	2,406.25
02/06/13 C\$	10043	10014	02/07/13	29	290.00	2,116.25
02/07/13 Euro	13564	13523	02/07/13	41	512.50	1,603.75
02/07/13 Euro	13492	13523	02/07/13	31	387.50	1,991.25
02/07/13 Yen	10667	10694	02/07/13	27	337.50	2,328.75
02/07/13 SF	11031	10991	02/07/13	40	500.00	1,828.75
02/07/13 SF	10959	10991	02/07/13	32	400.00	2,228.75
02/07/13 C\$	10001	10014	02/07/13	13	130.00	2,358.75
02/07/13 Yen	10747	10703	02/07/13	44	550.00	1,808.75
02/07/13 SF	10923	10919	02/08/13	4	50.00	1,758.75
02/08/13 Pound	15778	15747	02/08/13	31	193.75	1,565.00
02/08/13 Euro	13374	13407	02/08/13	33	412.50	1,977.50
02/08/13 A\$	10228	10260	02/08/13	32	320.00	2,297.50
02/08/13 Yen	10704	10675	02/08/13	29	362.50	1,935.00
02/08/13 Yen	10784	10832	02/08/13	48	600.00	2,535.00
02/08/13 SF	10900	10919	02/11/13	19	237.50	2,772.50
02/08/13 C\$	9944	9971	02/11/13	27	270.00	3,042.50
02/11/13 Pound	15787	15760	02/11/13	27	168.75	2,873.75
02/11/13 Euro	13430	13400	02/11/13	30	375.00	2,498.75
02/11/13 A\$	10284	10260	02/11/13	24	240.00	2,258.75
02/11/13 Yen	10804	10768	02/11/13	36	450.00	1,808.75
02/11/13 Pound	15649	15680	02/12/13	31	193.75	2,002.50
02/11/13 SF	10900	10878	02/12/13	22	275.00	1,727.50
02/12/13 Pound	15649	15609	02/12/13	40	250.00	1,477.50
02/12/13 Euro	13404	13369	02/12/13	35	437.50	1,040.00
02/12/13 Euro	13404	13419	02/12/13	15	187.50	1,227.50
02/12/13 Yen	10636	10612	02/12/13	24	300.00	927.50
02/12/13 Yen	10636	10612	02/12/13	24	300.00	627.50
02/12/13 Yen	10716	10764	02/12/13	48	600.00	1,227.50
02/12/13 SF	10900	10913	02/12/13	13	162.50	1,390.00
02/12/13 C\$	9966	9946	02/12/13	20	200.00	1,190.00
02/12/13 Euro	13459	13492	02/13/13	33	412.50	1,602.50
02/13/13 Pound	15630	15680	02/13/13	50	312.50	1,915.00
02/13/13 Pound	15530	15590	02/13/13	60	375.00	2,290.00
02/13/13 A\$	10283	10306	02/13/13	23	230.00	2,520.00
02/13/13 Yen	10760	10726	02/13/13	34	425.00	2,095.00
02/13/13 Yen	10736	10726	02/14/13	10	125.00	1,970.00
02/13/13 SF	10908	10881	02/14/13	27	337.50	1,632.50
02/14/13 Pound	15495	15537	02/14/13	42	262.50	1,895.00
02/14/13 Euro	13452	13421	02/14/13	31	387.50	1,507.50
02/14/13 SF	10858	10876	02/14/13	18	225.00	1,732.50
02/13/13 C\$	9973	9958	02/15/13	15	150.00	1,582.50
02/14/13 Euro	13387	13341	02/15/13	46	575.00	1,007.50
02/14/13 A\$	10337	10348	02/15/13	11	110.00	1,117.50

02/15/13 Pound	15515	15493	02/15/13	22	137.50	980.00
02/15/13 Yen	10769	10791	02/15/13	22	275.00	1,255.00
02/15/13 C\$	9935	9958	02/15/13	23	230.00	1,485.00
02/15/13 Pound	15515	15493	02/15/13	22	137.50	1,347.50
02/15/13 A\$	10294	10268	02/15/13	26	260.00	1,087.50
02/15/13 Yen	10663	10711	02/15/13	48	600.00	1,687.50
02/15/13 Euro	13378	13341	02/18/13	37	462.50	1,225.00
02/15/13 SF	10827	10853	02/18/13	26	325.00	1,550.00
02/18/13 Pound	15451	15487	02/18/13	36	225.00	1,775.00
02/18/13 A\$	10265	10291	02/18/13	26	260.00	2,035.00
02/18/13 C\$	9901	9918	02/18/13	17	170.00	2,205.00
02/18/13 Euro	13333	13341	02/19/13	8	100.00	2,305.00
02/18/13 Yen	10689	10654	02/19/13	35	437.50	1,867.50
02/19/13 C\$	9888	9918	02/19/13	30	300.00	2,167.50
02/19/13 Pound	15394	15428	02/20/13	34	212.50	2,380.00
02/19/13 Euro	13391	13424	02/20/13	33	412.50	2,792.50
02/20/13 A\$	10330	10311	02/20/13	19	190.00	2,602.50
02/20/13 Yen	10691	10721	02/20/13	30	375.00	2,977.50
02/20/13 SF	10875	10846	02/20/13	29	362.50	2,615.00
02/20/13 SF	10814	10846	02/20/13	32	400.00	3,015.00
02/20/13 Pound	15294	15344	02/20/13	50	312.50	3,327.50
02/20/13 Euro	13296	13344	02/20/13	48	600.00	3,927.50
02/20/13 C\$	9798	9835	02/21/13	37	370.00	4,297.50
02/20/13 Pound	15202	15254	02/21/13	52	325.00	4,622.50
02/20/13 A\$	10264	10231	02/21/13	33	330.00	4,292.50
02/20/13 Yen	10686	10661	02/21/13	25	312.50	3,980.00
02/21/13 Pound	15202	15162	02/21/13	40	250.00	3,730.00
02/21/13 Euro	13254	13288	02/21/13	34	425.00	4,155.00
02/21/13 A\$	10207	10231	02/21/13	24	240.00	4,395.00
02/21/13 Yen	10729	10699	02/21/13	30	375.00	4,020.00
02/20/13 SF	10744	10774	02/22/13	30	375.00	4,395.00
02/21/13 Euro	13192	13214	02/22/13	22	275.00	4,670.00
02/22/13 Pound	15266	15248	02/22/13	18	112.50	4,557.50
02/22/13 Euro	13156	13214	02/22/13	58	725.00	5,282.50
02/22/13 A\$	10255	10231	02/22/13	24	240.00	5,042.50
02/22/13 Yen	10752	10714	02/22/13	38	475.00	4,567.50
02/22/13 SF	10774	10751	02/22/13	23	287.50	4,280.00
02/22/13 SF	10724	10751	02/22/13	27	337.50	4,617.50
02/22/13 C\$	9782	9814	02/22/13	32	320.00	4,937.50
02/25/13 Pound	15151	15112	02/25/13	39	243.75	4,693.75
02/25/13 Euro	13240	13208	02/25/13	32	400.00	4,293.75
02/25/13 Euro	13220	13280	02/25/13	60	750.00	5,043.75
02/25/13 Yen	10632	10671	02/25/13	39	487.50	5,531.25
02/25/13 SF	10759	10792	02/25/13	33	412.50	5,943.75
02/25/13 SF	10832	10792	02/25/13	40	500.00	5,443.75
02/25/13 C\$	9777	9754	02/25/13	23	230.00	5,213.75
02/25/13 Pound	15152	15112	02/25/13	40	250.00	4,963.75
02/25/13 Euro	13152	13200	02/25/13	48	600.00	5,563.75
02/25/13 Yen	10711	10771	02/25/13	60	750.00	6,313.75
02/25/13 Euro	13063	13112	02/26/13	49	612.50	6,926.25
02/26/13 Pound	15206	15166	02/26/13	40	250.00	6,676.25
02/26/13 Euro	13063	13023	02/26/13	40	500.00	6,176.25

02/26/13 Yen	10853	10822	02/26/13	31	387.50	5,788.75
02/26/13 Yen	10853	10913	02/26/13	60	750.00	6,538.75
02/26/13 SF	10758	10730	02/26/13	28	350.00	6,188.75
02/26/13 Yen	10953	10913	02/26/13	40	500.00	5,688.75
02/26/13 Pound	15087	15166	02/27/13	79	493.75	6,182.50
02/26/13 A\$	10192	10227	02/27/13	35	350.00	6,532.50
02/26/13 SF	10733	10730	02/27/13	3	37.50	6,495.00
02/27/13 Euro	13126	13086	02/27/13	40	500.00	5,995.00
02/27/13 Euro	13126	13086	02/27/13	40	500.00	5,495.00
02/27/13 Yen	10862	10919	02/27/13	57	712.50	6,207.50
02/27/13 Yen	10959	10919	02/27/13	40	500.00	5,707.50
02/27/13 C\$	9730	9765	02/27/13	35	350.00	6,057.50
02/27/13 Yen	10809	10839	02/28/13	30	375.00	6,432.50
02/28/13 Pound	15202	15162	02/28/13	40	250.00	6,182.50
02/28/13 Euro	13115	13149	02/28/13	34	425.00	6,607.50
02/28/13 A\$	10209	10186	02/28/13	23	230.00	6,377.50
02/28/13 A\$	10211	10186	02/28/13	25	250.00	6,127.50
02/28/13 C\$	9767	9738	02/28/13	29	290.00	5,837.50
					\$5,837.50	

OPEN POSITIONS

02/28/13 Euro	13069
02/28/13 SF	10700

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.