

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

MARCH 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
02/28/13	Euro	13094	13069	03/01/13	25	312.50	-312.50
02/28/13	SF	10658	10700	03/01/13	42	525.00	212.50
03/01/13	Pound	15129	15166	03/01/13	37	231.25	443.75
03/01/13	Pound	15029	15089	03/01/13	60	375.00	818.75
03/01/13	Euro	13034	13069	03/01/13	35	437.50	1,256.25
03/01/13	Yen	10756	10798	03/01/13	42	FALSE	1,256.25
03/01/13	Pound	15029	14989	03/01/13	40	250.00	1,006.25
03/01/13	Euro	13034	12994	03/01/13	40	500.00	506.25
03/01/13	C\$	9689	9723	03/04/13	34	340.00	846.25
03/01/13	Yen	10710	10716	03/04/13	6	75.00	921.25
03/01/13	A\$	10162	10207	03/04/13	45	450.00	1,371.25
03/01/13	SF	10621	10618	03/04/13	3	37.50	1,333.75
03/04/13	Pound	15066	15028	03/04/13	38	237.50	1,096.25
03/04/13	Euro	12988	13032	03/04/13	44	550.00	1,646.25
03/04/13	A\$	10162	10122	03/04/13	40	400.00	1,246.25
03/04/13	C\$	9742	9726	03/05/13	16	160.00	1,086.25
03/05/13	Pound	15187	15153	03/05/13	34	212.50	873.75
03/05/13	A\$	10234	10210	03/05/13	24	240.00	633.75
03/05/13	Yen	10741	10698	03/05/13	43	537.50	96.25
03/05/13	Pound	15100	15153	03/05/13	53	331.25	427.50
03/05/13	A\$	10234	10210	03/05/13	24	240.00	187.50
03/05/13	Euro	13045	13041	03/06/13	4	50.00	137.50
03/05/13	Yen	10712	10698	03/06/13	14	175.00	-37.50
03/05/13	C\$	9730	9726	03/06/13	4	40.00	-77.50
03/06/13	Pound	15127	15093	03/06/13	34	212.50	-290.00
03/06/13	Euro	13056	13015	03/06/13	41	512.50	-802.50
03/06/13	A\$	10182	10215	03/06/13	33	330.00	-472.50
03/06/13	Yen	10756	10721	03/06/13	35	437.50	-910.00

03/06/13 Yen	10690	10721	03/06/13	31	387.50	-522.50
03/06/13 SF	10636	10596	03/06/13	40	500.00	-1,022.50
03/06/13 C\$	9715	9685	03/06/13	30	300.00	-1,322.50
03/06/13 Yen	10660	10650	03/07/13	10	125.00	-1,197.50
03/07/13 Pound	15016	14978	03/07/13	38	237.50	-1,435.00
03/07/13 Pound	15016	15066	03/07/13	50	312.50	-1,122.50
03/07/13 Euro	13011	12979	03/07/13	32	400.00	-1,522.50
03/07/13 Euro	13011	13054	03/07/13	43	537.50	-985.00
03/07/13 A\$	10150	10184	03/07/13	34	340.00	-645.00
03/07/13 Yen	10602	10650	03/07/13	48	600.00	-45.00
03/07/13 SF	10574	10549	03/07/13	25	312.50	-357.50
03/07/13 Euro	13094	13079	03/08/13	15	187.50	-545.00
03/07/13 C\$	9721	9684	03/08/13	37	370.00	-915.00
03/07/13 Yen	10526	10562	03/08/13	36	450.00	-465.00
03/08/13 Pound	15038	15015	03/08/13	23	143.75	-608.75
03/08/13 Pound	14963	15015	03/08/13	52	325.00	-283.75
03/08/13 A\$	10197	10173	03/08/13	24	240.00	-523.75
03/08/13 Yen	10426	10486	03/08/13	60	750.00	226.25
03/08/13 Yen	10426	10386	03/08/13	40	500.00	-273.75
03/08/13 SF	10520	10580	03/08/13	60	750.00	476.25
03/08/13 SF	10520	10480	03/08/13	40	500.00	-23.75
03/08/13 C\$	9721	9697	03/08/13	24	240.00	-263.75
03/08/13 Euro	13032	12999	03/11/13	33	412.50	-676.25
03/08/13 Pound	14858	14923	03/11/13	65	406.25	-270.00
03/08/13 Euro	13032	12999	03/11/13	33	412.50	-682.50
03/11/13 A\$	10142	10170	03/11/13	28	280.00	-402.50
03/11/13 SF	10501	10534	03/11/13	33	412.50	10.00
03/11/13 C\$	9698	9725	03/11/13	27	270.00	280.00
03/11/13 Yen	10386	10425	03/12/13	39	487.50	767.50
03/08/13 Euro	13051	13018	03/12/13	33	412.50	355.00
03/12/13 Pound	14823	14883	03/12/13	60	375.00	730.00
03/12/13 Euro	13050	13010	03/12/13	40	500.00	230.00
03/12/13 A\$	10201	10224	03/12/13	23	230.00	460.00
03/12/13 Yen	10453	10415	03/12/13	38	475.00	-15.00
03/12/13 Yen	10453	10415	03/12/13	38	475.00	-490.00
03/12/13 SF	10551	10576	03/12/13	25	312.50	-177.50
03/12/13 C\$	9714	9702	03/13/13	12	120.00	-297.50
03/13/13 Pound	14894	14944	03/13/13	50	312.50	15.00
03/13/13 Euro	13039	13011	03/13/13	28	350.00	-335.00
03/13/13 Yen	10434	10416	03/13/13	18	225.00	-560.00
03/13/13 SF	10568	10598	03/13/13	30	375.00	-185.00
03/13/13 Euro	12975	12931	03/13/13	44	550.00	-735.00
03/13/13 A\$	10222	10259	03/14/13	37	370.00	-365.00
03/13/13 SF	10488	10518	03/14/13	30	375.00	10.00
03/14/13 Pound	14960	14911	03/14/13	49	306.25	-296.25
03/14/13 Euro	12927	12971	03/14/13	44	550.00	253.75
03/14/13 Yen	10412	10457	03/14/13	45	562.50	816.25
03/14/13 Yen	10412	10372	03/14/13	40	500.00	316.25
03/14/13 Pound	15040	15084	03/14/13	44	275.00	591.25
03/14/13 C\$	9752	9712	03/14/13	40	400.00	191.25
03/14/13 Euro	13007	13038	03/15/13	31	387.50	578.75
03/14/13 SF	10568	10596	03/15/13	28	350.00	928.75

03/15/13 Yen	10458	10425	03/15/13	33	412.50	516.25
03/15/13 Pound	15111	15071	03/15/13	40	250.00	266.25
03/14/13 A\$	10299	10333	03/15/13	34	340.00	606.25
03/15/13 Euro	13078	12935	03/18/13	143	1,787.50	-1,181.25
03/15/13 C\$	9800	9771	03/18/13	29	290.00	-1,471.25
03/15/13 SF	10636	10617	03/18/13	19	237.50	-1,708.75
03/18/13 Pound	15104	15136	03/18/13	32	200.00	-1,508.75
03/18/13 Euro	12908	12936	03/18/13	28	350.00	-1,158.75
03/18/13 A\$	10290	10317	03/18/13	27	270.00	-888.75
03/18/13 Yen	10568	10606	03/18/13	38	475.00	-413.75
03/18/13 C\$	9746	9780	03/18/13	34	340.00	-73.75
03/18/13 Yen	10478	10526	03/18/13	48	600.00	526.25
03/19/13 Euro	12913	12968	03/19/13	55	687.50	1,213.75
03/19/13 A\$	10330	10298	03/19/13	32	320.00	893.75
03/19/13 Yen	10467	10502	03/19/13	35	437.50	1,331.25
03/19/13 SF	10568	10607	03/19/13	39	487.50	1,818.75
03/19/13 C\$	9771	9744	03/19/13	27	270.00	1,548.75
03/19/13 Euro	12913	12873	03/19/13	40	500.00	1,048.75
03/19/13 Pound	15100	15059	03/20/13	41	256.25	792.50
03/19/13 Yen	10547	10491	03/20/13	56	700.00	92.50
03/20/13 Pound	15065	15039	03/20/13	26	162.50	-70.00
03/20/13 Euro	12925	12877	03/20/13	48	600.00	-670.00
03/20/13 A\$	10326	10296	03/20/13	30	300.00	-970.00
03/20/13 Yen	10547	10491	03/20/13	56	700.00	-1,670.00
03/20/13 SF	10595	10566	03/20/13	29	362.50	-2,032.50
03/20/13 C\$	9738	9716	03/20/13	22	220.00	-2,252.50
03/20/13 Pound	15145	15101	03/20/13	44	275.00	-2,527.50
03/20/13 Yen	10454	10491	03/20/13	37	462.50	-2,065.00
03/21/13 Pound	15096	15138	03/21/13	42	262.50	-1,802.50
03/21/13 Pound	15178	15138	03/21/13	40	250.00	-2,052.50
03/21/13 A\$	10311	10345	03/21/13	34	340.00	-1,712.50
03/21/13 Yen	10468	10423	03/21/13	45	562.50	-2,275.00
03/21/13 C\$	9729	9771	03/21/13	42	420.00	-1,855.00
03/21/13 Euro	12961	12914	03/22/13	47	587.50	-2,442.50
03/21/13 SF	10607	10569	03/22/13	38	475.00	-2,917.50
03/21/13 Yen	10458	10591	03/22/13	133	1,662.50	-1,255.00
03/22/13 Pound	15163	15218	03/22/13	55	343.75	-911.25
03/22/13 Yen	10542	10512	03/22/13	30	375.00	-1,286.25
03/22/13 Yen	10622	10578	03/22/13	44	550.00	-1,836.25
03/22/13 A\$	10367	10392	03/22/13	25	250.00	-1,586.25
03/22/13 Euro	13000	12975	03/25/13	25	312.50	-1,898.75
03/22/13 C\$	9739	9774	03/25/13	35	350.00	-1,548.75
03/25/13 Pound	15223	15188	03/25/13	35	218.75	-1,767.50
03/25/13 Euro	13023	13063	03/25/13	40	500.00	-1,267.50
03/25/13 Euro	12935	12983	03/25/13	48	600.00	-667.50
03/25/13 A\$	10384	10408	03/25/13	24	240.00	-427.50
03/25/13 Yen	10584	10557	03/25/13	27	337.50	-765.00
03/25/13 Yen	10584	10627	03/25/13	43	537.50	-227.50
03/25/13 SF	10631	10666	03/25/13	35	437.50	210.00
03/25/13 SF	10607	10666	03/25/13	59	737.50	947.50
03/26/13 Yen	10667	10617	03/26/13	50	625.00	322.50
03/26/13 Pound	15165	15132	03/26/13	33	206.25	116.25

03/26/13 A\$	10392	10424	03/26/13	32	320.00	436.25
03/26/13 C\$	9768	9798	03/26/13	30	300.00	736.25
03/25/13 Euro	12838	12895	03/26/13	57	712.50	1,448.75
03/25/13 SF	15168	15185	03/27/13	17	212.50	1,661.25
03/26/13 Yen	10590	10559	03/27/13	31	387.50	1,273.75
03/26/13 SF	10535	10586	03/27/13	51	637.50	1,911.25
03/27/13 Pound	15101	15135	03/27/13	34	212.50	2,123.75
03/27/13 Euro	12829	12874	03/27/13	45	562.50	2,686.25
03/27/13 A\$	10418	10397	03/27/13	21	210.00	2,476.25
03/27/13 Yen	10587	10559	03/27/13	28	350.00	2,126.25
03/27/13 C\$	9820	9796	03/27/13	24	240.00	1,886.25
03/27/13 Euro	12817	12789	03/28/13	28	350.00	1,536.25
03/27/13 SF	10490	10495	03/28/13	5	62.50	1,598.75
03/27/13 C\$	9820	9840	03/28/13	20	200.00	1,798.75
03/28/13 Pound	15154	15124	03/28/13	30	187.50	1,611.25
03/28/13 A\$	10358	10384	03/28/13	26	260.00	1,871.25
03/28/13 Yen	10637	10599	03/28/13	38	475.00	1,396.25
03/28/13 SF	10525	10496	03/28/13	29	362.50	1,033.75
						\$1,033.75

OPEN POSITIONS

03/28/13 Euro

12834

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

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.