

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

MAY 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	\$ 8,676.25	\$ 24,408.75

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
04/29/13	A\$	10308	10346	05/01/13	38	380.00	380.00
04/30/13	Euro	13183	13207	05/01/13	24	300.00	680.00
04/30/13	SF	10749	10795	05/01/13	46	575.00	1,255.00
05/01/13	Pound	15528	15564	05/01/13	36	225.00	1,480.00
05/01/13	Euro	13247	13207	05/01/13	40	500.00	980.00
05/01/13	Yen	10258	10295	05/01/13	37	462.50	1,442.50
05/01/13	A\$	10281	10266	05/02/13	15	150.00	1,292.50
05/01/13	C\$	9917	9910	05/02/13	7	70.00	1,222.50
05/02/13	Pound	15562	15534	05/02/13	28	175.00	1,047.50
05/02/13	Euro	13201	13169	05/02/13	32	400.00	647.50
05/02/13	Yen	10278	10301	05/02/13	23	287.50	935.00
05/02/13	Yen	10196	10237	05/02/13	41	512.50	1,447.50
05/02/13	SF	10788	10758	05/02/13	30	375.00	1,072.50
05/02/13	Euro	13068	13089	05/03/13	21	262.50	1,335.00
05/03/13	Pound	15530	15492	05/03/13	38	237.50	1,097.50
05/03/13	Pound	15530	15570	05/03/13	40	250.00	1,347.50
05/03/13	Euro	13091	13135	05/03/13	44	550.00	1,897.50
05/03/13	A\$	10215	10254	05/03/13	39	390.00	2,287.50
05/03/13	Yen	10172	10213	05/03/13	41	512.50	2,800.00
05/03/13	SF	10726	10698	05/03/13	28	350.00	2,450.00
05/03/13	C\$	9901	9876	05/03/13	25	250.00	2,200.00
05/03/13	SF	10726	10698	05/03/13	28	350.00	1,850.00
05/03/13	Yen	10065	10132	05/06/13	67	837.50	2,687.50
05/06/13	Pound	15563	15522	05/06/13	41	256.25	2,431.25

05/06/13 Euro	13121	13080	05/06/13	41	512.50	1,918.75
05/06/13 A\$	10262	10234	05/06/13	28	280.00	1,638.75
05/06/13 SF	10675	10708	05/06/13	33	412.50	2,051.25
05/03/13 C\$	9901	9936	05/07/13	35	350.00	2,401.25
05/07/13 Pound	15538	15512	05/07/13	26	162.50	2,238.75
05/07/13 Euro	13078	13132	05/07/13	54	675.00	2,913.75
05/07/13 A\$	10180	10210	05/07/13	30	300.00	3,213.75
05/07/13 Yen	10098	10069	05/07/13	29	362.50	2,851.25
05/07/13 SF	10628	10660	05/07/13	32	400.00	3,251.25
05/08/13 Pound	15520	15478	05/08/13	42	262.50	2,988.75
05/08/13 Euro	13120	13083	05/08/13	37	462.50	2,526.25
05/08/13 SF	10675	10637	05/08/13	38	475.00	2,051.25
05/07/13 A\$	10164	10140	05/09/13	24	240.00	1,811.25
05/08/13 Yen	10088	10118	05/09/13	30	375.00	2,186.25
05/09/13 Pound	15534	15583	05/09/13	49	306.25	2,492.50
05/09/13 Euro	13160	13126	05/09/13	34	425.00	2,067.50
05/09/13 A\$	10244	10200	05/09/13	44	440.00	1,627.50
05/09/13 SF	10695	10670	05/09/13	25	312.50	1,315.00
05/09/13 Pound	15455	15503	05/09/13	48	300.00	1,615.00
05/09/13 A\$	10072	10120	05/09/13	48	480.00	2,095.00
05/09/13 Yen	9988	10048	05/09/13	60	750.00	2,845.00
05/09/13 SF	10542	10590	05/09/13	48	600.00	3,445.00
05/08/13 C\$	9946	9938	05/09/13	8	80.00	3,365.00
05/09/13 Euro	13045	13046	05/10/13	1	12.50	3,377.50
05/09/13 A\$	10056	10032	05/10/13	24	240.00	3,137.50
05/09/13 Yen	9902	9948	05/10/13	46	575.00	3,712.50
05/10/13 Pound	15406	15446	05/10/13	40	250.00	3,962.50
05/10/13 Euro	13001	13046	05/10/13	45	562.50	4,525.00
05/10/13 A\$	9998	10032	05/10/13	34	340.00	4,865.00
05/10/13 SF	10516	10551	05/10/13	35	437.50	5,302.50
05/10/13 SF	10416	10476	05/10/13	60	750.00	6,052.50
05/10/13 C\$	9879	9923	05/10/13	44	440.00	6,492.50
05/10/13 Pound	15315	15366	05/13/13	51	318.75	6,811.25
05/10/13 Euro	12995	12961	05/13/13	34	425.00	6,386.25
05/10/13 A\$	9937	9958	05/13/13	21	210.00	6,596.25
05/10/13 Yen	9798	9852	05/13/13	54	675.00	7,271.25
05/13/13 Euro	12995	12961	05/13/13	34	425.00	6,846.25
05/13/13 Pound	15319	15275	05/14/13	44	275.00	6,571.25
05/13/13 SF	10470	10439	05/14/13	31	387.50	6,183.75
05/13/13 C\$	9888	9896	05/14/13	8	80.00	6,263.75
05/14/13 Euro	13030	12998	05/14/13	32	400.00	5,863.75
05/14/13 Euro	12956	12998	05/14/13	42	525.00	6,388.75
05/14/13 A\$	9960	9930	05/14/13	30	300.00	6,088.75
05/14/13 A\$	9899	9930	05/14/13	31	310.00	6,398.75
05/14/13 Yen	9870	9826	05/14/13	44	550.00	5,848.75
05/14/13 Pound	15230	15275	05/14/13	45	281.25	6,130.00
05/14/13 Yen	9780	9826	05/14/13	46	575.00	6,705.00
05/14/13 SF	10398	10439	05/14/13	41	512.50	7,217.50
05/14/13 A\$	9882	9859	05/15/13	23	230.00	6,987.50
05/14/13 C\$	9801	9848	05/15/13	47	470.00	7,457.50
05/15/13 Pound	15260	15215	05/15/13	45	281.25	7,176.25
05/15/13 Euro	12899	12932	05/15/13	33	412.50	7,588.75

05/15/13 Yen	9738	9776	05/15/13	38	475.00	8,063.75
05/15/13 SF	10327	10352	05/15/13	25	312.50	8,376.25
05/15/13 SF	10327	10287	05/15/13	40	500.00	7,876.25
05/15/13 Pound	15241	15215	05/16/13	26	162.50	7,713.75
05/15/13 Euro	12906	12859	05/16/13	47	587.50	7,126.25
05/15/13 A\$	9879	9859	05/16/13	20	200.00	6,926.25
05/16/13 Yen	9769	9803	05/16/13	34	425.00	7,351.25
05/16/13 SF	10405	10374	05/16/13	31	387.50	6,963.75
05/16/13 C\$	9792	9832	05/16/13	40	400.00	7,363.75
05/16/13 Euro	12873	12918	05/17/13	45	562.50	7,926.25
05/16/13 A\$	9794	9839	05/17/13	45	450.00	8,376.25
05/17/13 Pound	15271	15230	05/17/13	41	256.25	8,120.00
05/17/13 A\$	9694	9754	05/17/13	60	600.00	8,720.00
05/17/13 Yen	9699	9759	05/17/13	60	750.00	9,470.00
05/17/13 SF	10375	10405	05/17/13	30	375.00	9,845.00
05/17/13 SF	10275	10335	05/17/13	60	750.00	10,595.00
05/17/13 C\$	9810	9782	05/17/13	28	280.00	10,315.00
05/17/13 Euro	12860	12833	05/20/13	27	337.50	9,977.50
05/20/13 Pound	15229	15184	05/20/13	45	281.25	9,696.25
05/20/13 A\$	9772	9736	05/20/13	36	360.00	9,336.25
05/20/13 SF	10339	10313	05/20/13	26	325.00	9,011.25
05/20/13 Yen	9788	9745	05/20/13	43	537.50	8,473.75
05/17/13 C\$	9748	9702	05/20/13	46	460.00	8,013.75
05/20/13 Euro	12887	12871	05/21/13	16	200.00	7,813.75
05/21/13 Pound	15258	15238	05/21/13	20	125.00	7,688.75
05/21/13 Euro	12887	12860	05/21/13	27	337.50	7,351.25
05/21/13 A\$	9789	9776	05/21/13	13	130.00	7,221.25
05/21/13 A\$	9789	9822	05/21/13	33	330.00	7,551.25
05/21/13 Yen	9778	9747	05/21/13	31	387.50	7,163.75
05/21/13 SF	10350	10324	05/21/13	26	325.00	6,838.75
05/21/13 C\$	9758	9742	05/21/13	16	160.00	6,678.75
05/22/13 Pound	15149	15109	05/22/13	40	250.00	6,428.75
05/22/13 Euro	12909	12933	05/22/13	24	300.00	6,728.75
05/22/13 A\$	9785	9757	05/22/13	28	280.00	6,448.75
05/22/13 Yen	9722	9766	05/22/13	44	550.00	6,998.75
05/22/13 C\$	9708	9686	05/22/13	22	220.00	6,778.75
05/22/13 C\$	9708	9740	05/22/13	32	320.00	7,098.75
05/22/13 Pound	15049	15109	05/22/13	60	375.00	7,473.75
05/22/13 Euro	12973	12933	05/22/13	40	500.00	6,973.75
05/22/13 SF	10208	10268	05/22/13	60	750.00	7,723.75
05/22/13 SF	10208	10168	05/22/13	40	500.00	7,223.75
05/22/13 Euro	12870	12873	05/23/13	3	37.50	7,261.25
05/22/13 A\$	9626	9677	05/23/13	51	510.00	7,771.25
05/22/13 Yen	9701	9682	05/23/13	19	237.50	7,533.75
05/22/13 C\$	9648	9660	05/23/13	12	120.00	7,653.75
05/23/13 Pound	15067	15039	05/23/13	28	175.00	7,478.75
05/23/13 Yen	9783	9748	05/23/13	35	437.50	7,041.25
05/23/13 Yen	9863	9911	05/23/13	48	600.00	7,641.25
05/23/13 SF	10201	10237	05/23/13	36	450.00	8,091.25
05/23/13 SF	10281	10329	05/23/13	48	600.00	8,691.25
05/23/13 SF	10369	10329	05/23/13	40	500.00	8,191.25
05/23/13 C\$	9701	9669	05/23/13	32	320.00	7,871.25

05/23/13 Euro	12950	12992	05/24/13	42	525.00	8,396.25
05/23/13 A\$	9706	9698	05/24/13	8	80.00	8,316.25
05/23/13 Yen	9762	9831	05/24/13	69	862.50	9,178.75
05/24/13 Pound	15132	15088	05/24/13	44	275.00	8,903.75
05/24/13 A\$	9652	9688	05/24/13	36	360.00	9,263.75
05/24/13 Yen	9849	9897	05/24/13	48	600.00	9,863.75
05/24/13 Yen	9937	9897	05/24/13	40	500.00	9,363.75
05/24/13 SF	10351	10322	05/24/13	29	362.50	9,001.25
05/24/13 Euro	12938	12912	05/28/13	26	325.00	8,676.25
					8,676.25	

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, 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.