

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record FUTURES

JUNE 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	84%

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
06/04/13	Pound	15317	15286	06/04/13	31	193.75	-193.75
06/04/13	A\$	9759	9699	06/04/13	60	600.00	-793.75
06/04/13	Yen	10053	10027	06/04/13	26	325.00	-1,118.75
06/04/13	SF	10559	10528	06/04/13	31	387.50	-1,506.25
06/04/13	C\$	9725	9689	06/04/13	36	360.00	-1,866.25
06/04/13	A\$	9640	9619	06/05/13	21	210.00	-2,076.25
06/05/13	Pound	15312	15346	06/05/13	34	212.50	-1,863.75
06/05/13	A\$	9640	9587	06/05/13	53	530.00	-2,393.75
06/05/13	Yen	10032	10065	06/05/13	33	412.50	-1,981.25
06/05/13	SF	10534	10578	06/05/13	44	550.00	-1,431.25
06/06/13	Pound	15432	15492	06/06/13	60	375.00	-1,056.25
06/06/13	Pound	15532	15592	06/06/13	60	375.00	-681.25
06/06/13	Euro	13100	13139	06/06/13	39	487.50	-193.75
06/06/13	Euro	13179	13239	06/06/13	60	750.00	556.25
06/06/13	A\$	9424	9471	06/06/13	47	470.00	1,026.25
06/06/13	A\$	9424	9384	06/06/13	40	400.00	626.25
06/06/13	A\$	9504	9552	06/06/13	48	480.00	1,106.25
06/06/13	Yen	10093	10117	06/06/13	24	300.00	1,406.25
06/06/13	Yen	10157	10217	06/06/13	60	750.00	2,156.25
06/06/13	Yen	10257	10317	06/06/13	60	750.00	2,906.25
06/06/13	Yen	10357	10417	06/06/13	60	750.00	3,656.25
06/06/13	SF	10620	10665	06/06/13	45	562.50	4,218.75
06/06/13	SF	10705	10765	06/06/13	60	750.00	4,968.75
06/06/13	C\$	9690	9665	06/06/13	25	250.00	4,718.75

06/06/13 Pound	15632	15592	06/06/13	40	250.00	4,468.75
06/06/13 Euro	13279	13239	06/06/13	40	500.00	3,968.75
06/06/13 A\$	9592	9552	06/06/13	40	400.00	3,568.75
06/06/13 SF	10805	10765	06/06/13	40	500.00	3,068.75
06/06/13 C\$	9770	9726	06/06/13	44	440.00	2,628.75
06/07/13 Pound	15559	15509	06/07/13	50	312.50	2,316.25
06/07/13 A\$	9455	9489	06/07/13	34	340.00	2,656.25
06/07/13 Yen	10270	10329	06/07/13	59	737.50	3,393.75
06/07/13 Yen	10369	10429	06/07/13	60	750.00	4,143.75
06/07/13 Yen	10469	10529	06/07/13	60	750.00	4,893.75
06/07/13 Yen	10401	10449	06/07/13	48	600.00	5,493.75
06/07/13 Yen	10301	10361	06/07/13	60	750.00	6,243.75
06/07/13 SF	10760	10801	06/07/13	41	512.50	6,756.25
06/07/13 C\$	9712	9744	06/07/13	32	320.00	7,076.25
06/07/13 Euro	13225	13190	06/10/13	35	437.50	6,638.75
06/07/13 A\$	9382	9409	06/10/13	27	270.00	6,908.75
06/07/13 Yen	10231	10261	06/10/13	30	375.00	7,283.75
06/07/13 SF	10688	10721	06/10/13	33	412.50	7,696.25
06/10/13 A\$	9382	9342	06/10/13	40	400.00	7,296.25
06/10/13 Yen	10131	10191	06/10/13	60	750.00	8,046.25
06/10/13 Euro	13231	13272	06/10/13	41	512.50	8,558.75
06/10/13 Yen	10131	10091	06/10/13	40	500.00	8,058.75
06/10/13 SF	10688	10648	06/10/13	40	500.00	7,558.75
06/07/13 C\$	9784	9808	06/10/13	24	240.00	7,798.75
06/10/13 Pound	15549	15538	06/11/13	11	68.75	7,730.00
06/11/13 Pound	15549	15606	06/11/13	57	356.25	8,086.25
06/11/13 Euro	13256	13301	06/11/13	45	562.50	8,648.75
06/11/13 A\$	9355	9315	06/11/13	40	400.00	8,248.75
06/11/13 Yen	10141	10109	06/11/13	32	400.00	7,848.75
06/11/13 Yen	10221	10269	06/11/13	48	600.00	8,448.75
06/11/13 Yen	10309	10369	06/11/13	60	750.00	9,198.75
06/11/13 SF	10765	10722	06/11/13	43	537.50	8,661.25
06/11/13 SF	10845	10801	06/11/13	44	550.00	8,111.25
06/11/13 C\$	9772	9749	06/11/13	23	230.00	7,881.25
06/11/13 C\$	9772	9801	06/12/13	29	290.00	8,171.25
06/11/13 Yen	10409	10382	06/12/13	27	337.50	7,833.75
06/12/13 Euro	13321	13281	06/12/13	40	500.00	7,333.75
06/12/13 Euro	13321	13352	06/12/13	31	387.50	7,721.25
06/12/13 A\$	9424	9395	06/12/13	29	290.00	7,431.25
06/12/13 Yen	10422	10482	06/12/13	60	750.00	8,181.25
06/12/13 SF	10828	10786	06/12/13	42	525.00	7,656.25
06/13/13 Euro	13347	13377	06/13/13	30	375.00	8,031.25
06/13/13 A\$	9378	9404	06/13/13	26	260.00	8,291.25
06/13/13 A\$	9458	9506	06/13/13	48	480.00	8,771.25
06/13/13 Yen	10435	10489	06/13/13	54	675.00	9,446.25
06/13/13 Yen	10529	10589	06/13/13	60	750.00	10,196.25
06/13/13 SF	10874	10906	06/13/13	32	400.00	10,596.25
06/13/13 SF	10946	10906	06/13/13	40	500.00	10,096.25
06/12/13 Pound	15672	15708	06/13/13	36	225.00	10,321.25
06/13/13 Euro	13341	13297	06/13/13	44	550.00	9,771.25
06/13/13 Yen	10629	10549	06/13/13	80	1,000.00	8,771.25
06/13/13 SF	10859	10826	06/13/13	33	412.50	8,358.75

06/13/13 A\$	9546	9510	06/14/13	36	360.00	7,998.75
06/14/13 Pound	15706	15665	06/14/13	41	256.25	7,742.50
06/14/13 Euro	13378	13347	06/14/13	31	387.50	7,355.00
06/14/13 Yen	10467	10518	06/14/13	51	637.50	7,992.50
06/14/13 Yen	10558	10518	06/14/13	40	500.00	7,492.50
06/14/13 SF	10852	10829	06/14/13	23	287.50	7,205.00
06/14/13 A\$	9546	9510	06/14/13	36	360.00	6,845.00
06/14/13 Yen	10558	10618	06/14/13	60	750.00	7,595.00
06/14/13 SF	10852	10821	06/17/13	31	387.50	7,207.50
06/17/13 A\$	9509	9559	06/17/13	50	500.00	7,707.50
06/17/13 Yen	10622	10557	06/17/13	65	812.50	6,895.00
06/17/13 Pound	15734	15694	06/17/13	40	250.00	6,645.00
06/17/13 SF	10795	10831	06/17/13	36	450.00	7,095.00
06/14/13 C\$	9823	9792	06/17/13	31	310.00	6,785.00
06/17/13 C\$	9795	9796	06/18/13	1	10.00	6,795.00
06/17/13 Euro	13357	13389	06/18/13	32	400.00	7,195.00
06/17/13 A\$	9498	9479	06/18/13	19	190.00	7,005.00
06/18/13 Pound	15711	15676	06/18/13	35	218.75	6,786.25
06/18/13 A\$	9429	9479	06/18/13	50	500.00	7,286.25
06/18/13 A\$	9429	9389	06/18/13	40	400.00	6,886.25
06/18/13 Yen	10571	10543	06/18/13	28	350.00	6,536.25
06/18/13 Yen	10507	10463	06/18/13	44	550.00	5,986.25
06/18/13 SF	10867	10901	06/18/13	34	425.00	6,411.25
06/18/13 C\$	9795	9771	06/19/13	24	240.00	6,171.25
06/19/13 A\$	9385	9429	06/19/13	44	440.00	6,611.25
06/19/13 Yen	10535	10489	06/19/13	46	575.00	6,036.25
06/19/13 C\$	9802	9771	06/19/13	31	310.00	5,726.25
06/19/13 Pound	15586	15632	06/19/13	46	287.50	6,013.75
06/19/13 Pound	15486	15546	06/19/13	60	375.00	6,388.75
06/19/13 Euro	13358	13400	06/19/13	42	525.00	6,913.75
06/19/13 Yen	10456	10489	06/19/13	33	412.50	7,326.25
06/19/13 Yen	10356	10416	06/19/13	60	750.00	8,076.25
06/19/13 SF	10827	10871	06/19/13	44	550.00	8,626.25
06/19/13 C\$	9752	9771	06/19/13	19	190.00	8,816.25
06/19/13 A\$	9465	9425	06/19/13	40	400.00	8,416.25
06/19/13 A\$	9297	9345	06/19/13	48	480.00	8,896.25
06/19/13 Euro	13301	13318	06/20/13	17	212.50	9,108.75
06/19/13 A\$	9214	9257	06/20/13	43	430.00	9,538.75
06/19/13 SF	10787	10787	06/20/13	0	0.00	9,538.75
06/19/13 C\$	9664	9712	06/20/13	48	480.00	10,018.75
06/20/13 Pound	15428	15483	06/20/13	55	343.75	10,362.50
06/20/13 Euro	13201	13262	06/20/13	61	762.50	11,125.00
06/20/13 A\$	9114	9174	06/20/13	60	600.00	11,725.00
06/20/13 Yen	10291	10386	06/20/13	95	1,187.50	12,912.50
06/20/13 Yen	10191	10251	06/20/13	60	750.00	13,662.50
06/20/13 SF	10780	10812	06/20/13	32	400.00	14,062.50
06/20/13 SF	10780	10740	06/20/13	40	500.00	13,562.50
06/20/13 Yen	10271	10319	06/20/13	48	600.00	14,162.50
06/20/13 Yen	10359	10319	06/20/13	40	500.00	13,662.50
06/20/13 C\$	9582	9624	06/21/13	42	420.00	14,082.50
06/21/13 Pound	15453	15496	06/21/13	43	268.75	14,351.25
06/21/13 Pound	15439	15499	06/21/13	60	375.00	14,726.25

06/21/13 Euro	13221	13260	06/21/13	39	487.50	15,213.75
06/21/13 Euro	13162	13210	06/21/13	48	600.00	15,813.75
06/21/13 A\$	9176	9146	06/21/13	30	300.00	15,513.75
06/21/13 Yen	10223	10277	06/21/13	54	675.00	16,188.75
06/21/13 SF	10793	10828	06/21/13	35	437.50	16,626.25
06/21/13 SF	10730	10778	06/21/13	48	600.00	17,226.25
06/21/13 A\$	9191	9146	06/21/13	45	450.00	16,776.25
06/21/13 Pound	15439	15399	06/21/13	40	250.00	16,526.25
06/21/13 Euro	13162	13122	06/21/13	40	500.00	16,026.25
06/21/13 C\$	9512	9542	06/24/13	30	300.00	16,326.25
06/21/13 A\$	9191	9147	06/24/13	44	440.00	15,886.25
06/24/13 Pound	15420	15380	06/24/13	40	250.00	15,636.25
06/24/13 Euro	13071	13113	06/24/13	42	525.00	16,161.25
06/24/13 A\$	9187	9147	06/24/13	40	400.00	15,761.25
06/24/13 Yen	10149	10214	06/24/13	65	812.50	16,573.75
06/24/13 Yen	10199	10247	06/24/13	48	600.00	17,173.75
06/24/13 SF	10732	10692	06/24/13	40	500.00	16,673.75
06/24/13 A\$	9187	9187	06/25/13	0	0.00	16,673.75
06/25/13 Pound	15428	15395	06/25/13	33	206.25	16,467.50
06/25/13 Euro	13128	13096	06/25/13	32	400.00	16,067.50
06/25/13 Yen	10238	10289	06/25/13	51	637.50	16,705.00
06/25/13 SF	10728	10689	06/25/13	39	487.50	16,217.50
06/25/13 C\$	9504	9479	06/25/13	25	250.00	15,967.50
06/25/13 SF	10610	10639	06/25/13	29	362.50	16,330.00
06/26/13 Pound	15428	15387	06/26/13	41	256.25	16,073.75
06/26/13 Euro	12998	13046	06/26/13	48	600.00	16,673.75
06/26/13 A\$	9217	9181	06/26/13	36	360.00	16,313.75
06/26/13 A\$	9217	9254	06/26/13	37	370.00	16,683.75
06/26/13 Yen	10258	10228	06/26/13	30	375.00	16,308.75
06/26/13 C\$	9529	9503	06/26/13	26	260.00	16,048.75
06/26/13 A\$	9228	9204	06/27/13	24	240.00	15,808.75
06/25/13 Pound	15278	15337	06/27/13	59	368.75	16,177.50
06/27/13 Euro	13048	13012	06/27/13	36	450.00	15,727.50
06/27/13 A\$	9228	9256	06/27/13	28	280.00	16,007.50
06/27/13 Yen	10166	10230	06/27/13	64	800.00	16,807.50
06/27/13 SF	10569	10614	06/27/13	45	562.50	17,370.00
06/27/13 C\$	9525	9545	06/27/13	20	200.00	17,570.00
06/27/13 Euro	13048	13012	06/27/13	36	450.00	17,120.00
06/27/13 Pound	15205	15238	06/28/13	33	206.25	17,326.25
06/28/13 Euro	13094	13043	06/28/13	51	637.50	16,688.75
06/28/13 A\$	9188	9229	06/28/13	41	410.00	17,098.75
06/28/13 A\$	9088	9148	06/28/13	60	600.00	17,698.75
06/28/13 Yen	10129	10165	06/28/13	36	450.00	18,148.75
06/28/13 SF	10629	10585	06/28/13	44	550.00	17,598.75
06/28/13 C\$	9523	9492	06/28/13	31	310.00	17,288.75
06/28/13 Euro	13000	13043	06/28/13	43	537.50	17,826.25
					17,826.25	

OPEN POSITIONS

06/28/13 Yen
06/28/13 SF

10089
10585

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.