

**Rockefeller Treasury Services, Inc.**

Daily Cumulative Track Record

**DECEMBER 2012****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.

<b>2007 Track Record</b>	<b>57,413.75</b>	
<b>2008 Track Record</b>	<b>207,640.75</b>	
<b>2009 Track Record</b>	<b>79,993.25</b>	
<b>2010 Track Record</b>	<b>96,785.00</b>	
<b>2011 Track Record</b>	<b>89,146.25</b>	
<b>5-Year Average</b>	<b>106,195.80</b>	212.39%
<b>2012 Track Record</b>	<b>16,683.75</b>	33.37%

**2013 Track Record**

January -1300

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/02/13	A\$	<b>10405</b>	10453	01/02/13	48	480.00	480.00
01/02/13	SF	<b>10988</b>	10948	01/02/13	40	500.00	-20.00
01/02/13	Pound	<b>16280</b>	16240	01/02/13	40	250.00	-270.00
01/02/13	Euro	<b>13248</b>	13208	01/02/13	40	500.00	-770.00
01/02/13	Yen	11454	<b>11500</b>	01/03/13	46	575.00	-195.00
01/02/13	C\$	<b>10117</b>	10141	01/03/13	24	240.00	45.00
01/03/13	Pound	<b>16250</b>	16207	01/03/13	43	268.75	-223.75
01/03/13	Euro	<b>13195</b>	13155	01/03/13	40	500.00	-723.75
01/03/13	A\$	<b>10447</b>	10424	01/03/13	23	230.00	-953.75
01/03/13	SF	<b>10912</b>	10882	01/03/13	30	375.00	-1,328.75
01/03/13	A\$	<b>10447</b>	10424	01/03/13	23	230.00	-1,558.75
01/03/13	Pound	16071	<b>16127</b>	01/04/13	56	350.00	-1,208.75
01/03/13	Euro	13026	<b>13075</b>	01/04/13	49	612.50	-596.25
01/04/13	A\$	10375	<b>10406</b>	01/04/13	31	310.00	-286.25
01/04/13	Yen	11408	<b>11440</b>	01/04/13	32	400.00	113.75
01/04/13	Yen	11408	<b>11368</b>	01/04/13	40	500.00	-386.25
01/04/13	C\$	10085	<b>10102</b>	01/04/13	17	170.00	-216.25
01/04/13	SF	10818	<b>10785</b>	01/04/13	33	412.50	-628.75
01/04/13	Pound	16031	<b>16031</b>	01/07/13	0	0.00	-628.75
01/04/13	Yen	11377	<b>11368</b>	01/07/13	9	112.50	-741.25
01/07/13	Euro	<b>13085</b>	13048	01/07/13	37	462.50	-1,203.75
01/07/13	A\$	<b>10453</b>	10432	01/07/13	21	210.00	-1,413.75
01/07/13	SF	<b>10830</b>	10789	01/07/13	41	512.50	-1,926.25
01/07/13	Euro	<b>13085</b>	13121	01/07/13	36	450.00	-1,476.25
01/07/13	SF	<b>10830</b>	10856	01/07/13	26	325.00	-1,151.25
01/07/13	Yen	11429	<b>11400</b>	01/08/13	29	362.50	-1,513.75
01/07/13	Pound	<b>16092</b>	16057	01/08/13	35	218.75	-1,732.50
01/08/13	Euro	<b>13136</b>	13103	01/08/13	33	412.50	-2,145.00

01/08/13 Yen	11474	<b>11450</b>	01/08/13	24	300.00	-2,445.00
01/08/13 SF	<b>10877</b>	10847	01/08/13	30	375.00	-2,820.00
01/07/13 C\$	<b>10122</b>	10122	01/09/13	0	0.00	-2,820.00
01/08/13 A\$	<b>10452</b>	10451	01/09/13	1	10.00	-2,830.00
01/09/13 Pound	16016	<b>16052</b>	01/09/13	36	225.00	-2,605.00
01/09/13 Euro	13060	<b>13091</b>	01/09/13	31	387.50	-2,217.50
01/09/13 A\$	10463	<b>10451</b>	01/09/13	12	120.00	-2,337.50
01/09/13 Yen	<b>11521</b>	11495	01/09/13	26	325.00	-2,662.50
01/09/13 SF	10803	<b>10835</b>	01/09/13	32	400.00	-2,262.50
01/09/13 Yen	11364	<b>11415</b>	01/10/13	51	637.50	-1,625.00
01/07/13 C\$	10131	<b>10122</b>	01/10/13	9	90.00	-1,715.00
01/10/13 Pound	16041	<b>16014</b>	01/10/13	27	168.75	-1,883.75
01/10/13 Euro	13089	<b>13066</b>	01/10/13	23	287.50	-2,171.25
01/10/13 Euro	<b>13089</b>	13128	01/10/13	39	487.50	-1,683.75
01/10/13 Euro	<b>13169</b>	13228	01/10/13	59	737.50	-946.25
01/10/13 A\$	<b>10457</b>	10482	01/10/13	25	250.00	-696.25
01/10/13 SF	10842	<b>10812</b>	01/10/13	30	375.00	-1,071.25
01/10/13 A\$	<b>10522</b>	10510	01/11/13	12	120.00	-1,191.25
01/10/13 SF	<b>10922</b>	10915	01/11/13	7	87.50	-1,278.75
01/10/13 Pound	<b>16121</b>	16115	01/11/13	6	37.50	-1,316.25
01/10/13 Euro	<b>13268</b>	13289	01/11/13	21	262.50	-1,053.75
01/11/13 Yen	11222	<b>11252</b>	01/11/13	30	375.00	-678.75
01/11/13 SF	<b>10889</b>	10914	01/11/13	25	312.50	-366.25
01/11/13 C\$	<b>10154</b>	10168	01/11/13	14	140.00	-226.25
01/11/13 Pound	<b>16101</b>	16129	01/14/13	28	175.00	-51.25
01/11/13 Euro	<b>13329</b>	13368	01/14/13	39	487.50	436.25
01/11/13 SF	<b>10954</b>	10931	01/14/13	23	287.50	148.75
01/11/13 A\$	<b>10489</b>	10515	01/14/13	26	260.00	408.75
01/14/13 Pound	16054	<b>16095</b>	01/14/13	41	256.25	665.00
01/14/13 Euro	<b>13408</b>	13368	01/14/13	40	500.00	165.00
01/14/13 Yen	11215	<b>11183</b>	01/14/13	32	400.00	-235.00
01/14/13 C\$	<b>10140</b>	10126	01/14/13	14	140.00	-375.00
01/14/13 SF	<b>10918</b>	10896	01/14/13	22	275.00	-650.00
01/14/13 C\$	<b>10140</b>	10129	01/15/13	11	110.00	-760.00
01/15/13 Pound	<b>16070</b>	16045	01/15/13	25	156.25	-916.25
01/15/13 Euro	<b>13382</b>	13358	01/15/13	24	300.00	-1,216.25
01/15/13 A\$	<b>10508</b>	10485	01/15/13	23	230.00	-1,446.25
01/15/13 Yen	11224	<b>11183</b>	01/15/13	41	512.50	-1,958.75
01/15/13 Yen	<b>11304</b>	11269	01/15/13	35	437.50	-2,396.25
01/15/13 Euro	<b>13329</b>	<b>13278</b>	01/16/13	51	637.50	-3,033.75
01/15/13 Yen	<b>11304</b>	11330	01/16/13	26	325.00	-2,708.75
01/16/13 A\$	10488	<b>10516</b>	01/16/13	28	280.00	-2,428.75
01/16/13 Yen	<b>11370</b>	11330	01/16/13	40	500.00	-2,928.75
01/16/13 SF	10746	<b>10752</b>	01/17/13	6	75.00	-2,853.75
01/17/13 Pound	15957	<b>15993</b>	01/17/13	36	225.00	-2,628.75
01/17/13 Euro	<b>13310</b>	13355	01/17/13	45	562.50	-2,066.25
01/17/13 A\$	<b>10521</b>	10492	01/17/13	29	290.00	-2,356.25
01/17/13 A\$	10496	<b>10452</b>	01/17/13	44	440.00	-2,796.25
01/17/13 Yen	11331	<b>11291</b>	01/17/13	40	500.00	-3,296.25
01/17/13 C\$	10101	<b>10127</b>	01/17/13	26	260.00	-3,036.25
01/18/13 Euro	<b>13381</b>	13357	01/18/13	24	300.00	-3,336.25
01/18/13 A\$	<b>10513</b>	10489	01/18/13	24	240.00	-3,576.25

01/18/13 Yen	11154	<b>11123</b>	01/18/13	<b>31</b>	<b>387.50</b>	-3,963.75
01/18/13 SF	10703	<b>10730</b>	01/18/13	27	337.50	-3,626.25
01/18/13 C\$	<b>10134</b>	10119	01/18/13	<b>15</b>	<b>150.00</b>	-3,776.25
01/18/13 Pound	15864	<b>15924</b>	01/18/13	60	375.00	-3,401.25
01/18/13 Yen	11156	<b>11123</b>	01/21/13	<b>33</b>	<b>412.50</b>	-3,813.75
01/21/13 Pound	15859	<b>15819</b>	01/22/13	<b>40</b>	<b>250.00</b>	-4,063.75
01/21/13 Euro	<b>13317</b>	13294	01/22/13	<b>23</b>	<b>287.50</b>	-4,351.25
01/21/13 A\$	10497	<b>10459</b>	01/22/13	<b>38</b>	<b>380.00</b>	-4,731.25
01/22/13 Yen	<b>11256</b>	11284	01/22/13	28	350.00	-4,381.25
01/21/13 SF	10764	<b>10737</b>	01/22/13	<b>27</b>	<b>337.50</b>	-4,718.75
01/22/13 Euro	<b>13317</b>	13294	01/22/13	<b>23</b>	<b>287.50</b>	-5,006.25
01/21/13 SF	10764	<b>10737</b>	01/22/13	<b>27</b>	<b>337.50</b>	-5,343.75
01/22/13 Pound	15816	<b>15819</b>	01/23/13	3	18.75	-5,325.00
01/21/13 C\$	10033	<b>10064</b>	01/23/13	31	310.00	-5,015.00
01/22/13 Euro	<b>13317</b>	13359	01/23/13	42	525.00	-4,490.00
01/23/13 Pound	<b>15884</b>	15853	01/23/13	<b>31</b>	<b>193.75</b>	-4,683.75
01/23/13 A\$	<b>10519</b>	10498	01/23/13	<b>21</b>	<b>210.00</b>	-4,893.75
01/23/13 Yen	<b>11262</b>	11192	01/23/13	<b>70</b>	<b>875.00</b>	-5,768.75
01/23/13 Yen	<b>11332</b>	11292	01/23/13	<b>40</b>	<b>500.00</b>	-6,268.75
01/23/13 SF	<b>10769</b>	10744	01/24/13	<b>25</b>	<b>312.50</b>	-6,581.25
01/23/13 C\$	9994	<b>9993</b>	01/24/13	<b>1</b>	<b>10.00</b>	-6,591.25
01/24/13 Euro	13314	<b>13342</b>	01/24/13	28	350.00	-6,241.25
01/24/13 A\$	<b>10502</b>	10482	01/24/13	<b>20</b>	<b>200.00</b>	-6,441.25
01/24/13 Yen	11307	<b>11296</b>	01/24/13	<b>11</b>	<b>137.50</b>	-6,578.75
01/25/13 Pound	15753	<b>15785</b>	01/25/13	32	200.00	-6,378.75
01/25/13 Euro	<b>13383</b>	13402	01/25/13	19	237.50	-6,141.25
01/25/13 Yen	11019	<b>11079</b>	01/25/13	60	750.00	-5,391.25
01/25/13 SF	<b>10772</b>	10756	01/25/13	<b>16</b>	<b>200.00</b>	-5,591.25
01/25/13 SF	<b>10772</b>	10799	01/25/13	27	337.50	-5,253.75
01/25/13 C\$	9931	<b>9965</b>	01/25/13	34	340.00	-4,913.75
01/25/13 SF	<b>10839</b>	10799	01/25/13	<b>40</b>	<b>500.00</b>	-5,413.75
01/25/13 Euro	<b>13442</b>	13469	01/28/13	27	337.50	-5,076.25
01/25/13 A\$	10379	<b>10392</b>	01/28/13	13	130.00	-4,946.25
01/25/13 Yen	11023	<b>10979</b>	01/28/13	<b>44</b>	<b>550.00</b>	-5,496.25
01/25/13 C\$	9919	<b>9891</b>	01/28/13	<b>28</b>	<b>280.00</b>	-5,776.25
01/28/13 Euro	<b>13445</b>	13479	01/28/13	34	425.00	-5,351.25
01/28/13 Yen	10982	<b>11016</b>	01/28/13	34	425.00	-4,926.25
01/28/13 SF	<b>10790</b>	10778	01/28/13	<b>12</b>	<b>150.00</b>	-5,076.25
01/28/13 Pound	15695	<b>15755</b>	01/28/13	60	375.00	-4,701.25
01/28/13 SF	<b>10790</b>	10819	01/29/13	29	362.50	-4,338.75
01/29/13 Pound	15723	<b>15686</b>	01/29/13	<b>37</b>	<b>231.25</b>	-4,570.00
01/29/13 Euro	<b>13451</b>	13430	01/29/13	<b>21</b>	<b>262.50</b>	-4,832.50
01/29/13 Euro	<b>13451</b>	13503	01/29/13	52	650.00	-4,182.50
01/29/13 A\$	<b>10369</b>	<b>10396</b>	01/29/13	27	270.00	-3,912.50
01/29/13 Yen	11051	<b>11034</b>	01/29/13	<b>17</b>	<b>212.50</b>	-4,125.00
01/29/13 Yen	10992	<b>11034</b>	01/29/13	42	525.00	-3,600.00
01/29/13 C\$	<b>9928</b>	9954	01/29/13	26	260.00	-3,340.00
01/29/13 SF	<b>10859</b>	10879	01/30/13	20	250.00	-3,090.00
01/30/13 Pound	<b>15754</b>	15794	01/30/13	40	250.00	-2,840.00
01/30/13 Euro	<b>13493</b>	13534	01/30/13	41	512.50	-2,327.50
01/30/13 A\$	<b>10429</b>	10399	01/30/13	<b>30</b>	<b>300.00</b>	-2,627.50
01/30/13 Yen	10990	<b>11021</b>	01/30/13	31	387.50	-2,240.00

01/30/13 SF	<b>10919</b>	10979	01/30/13	60	750.00	-1,490.00
01/30/13 C\$	<b>9975</b>	9939	01/30/13	<b>36</b>	<b>360.00</b>	-1,850.00
01/30/13 Yen	10990	<b>10950</b>	01/30/13	<b>40</b>	<b>500.00</b>	-2,350.00
01/31/13 Pound	<b>15794</b>	15826	01/31/13	32	200.00	-2,150.00
01/31/13 A\$	<b>10355</b>	10375	01/31/13	20	200.00	-1,950.00
01/31/13 Yen	11011	<b>10983</b>	01/31/13	<b>28</b>	<b>350.00</b>	-2,300.00
01/31/13 Yen	10956	<b>10983</b>	01/31/13	27	337.50	-1,962.50
01/31/13 SF	<b>10982</b>	11015	01/31/13	33	412.50	-1,550.00
01/31/13 C\$	<b>9973</b>	9998	01/31/13	25	250.00	-1,300.00
					<b>1,300.00</b>	

**Open Positions**

01/30/13 Euro	<b>13574</b>
01/31/13 Pound	<b>15866</b>

**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.