

**Rockefeller Treasury Services, Inc.**

Daily Cumulative Track Record FUTURES

**APRIL 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.

<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%

<b>2013 Track Record</b>		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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
04/01/13	Yen	<b>10614</b>	10643	04/01/13	29	362.50	362.50
04/01/13	SF	10536	<b>10522</b>	04/01/13	14	175.00	187.50
03/28/13	Euro	12855	<b>12834</b>	04/01/13	21	262.50	-75.00
04/01/13	Pound	<b>15189</b>	15227	04/01/13	38	237.50	162.50
04/01/13	A\$	10381	<b>10354</b>	04/02/13	27	270.00	-107.50
04/01/13	C\$	<b>9818</b>	9845	04/02/13	27	270.00	162.50
04/01/13	Yen	<b>10683</b>	10743	04/02/13	60	750.00	912.50
04/01/13	Euro	12845	<b>12885</b>	04/02/13	40	500.00	1,412.50
04/02/13	Yen	<b>10783</b>	10743	04/02/13	40	500.00	912.50
04/02/13	SF	<b>10536</b>	10596	04/02/13	60	750.00	1,662.50
04/02/13	Pound	15099	<b>15147</b>	04/02/13	48	300.00	1,962.50
04/03/13	Euro	12858	<b>12828</b>	04/03/13	30	375.00	1,587.50
04/03/13	A\$	<b>10393</b>	10416	04/03/13	23	230.00	1,817.50
04/03/13	Yen	10679	<b>10717</b>	04/03/13	38	475.00	2,292.50
04/03/13	SF	10513	<b>10550</b>	04/03/13	37	462.50	2,755.00
04/03/13	Pound	15153	<b>15101</b>	04/03/13	52	325.00	2,430.00
04/03/13	Yen	<b>10759</b>	10739	04/04/13	20	250.00	2,180.00
04/03/13	SF	<b>10593</b>	10568	04/04/13	25	312.50	1,867.50
04/04/13	Pound	<b>15126</b>	15101	04/04/13	25	156.25	1,711.25
04/04/13	Euro	<b>12851</b>	12829	04/04/13	22	275.00	1,436.25
04/04/13	Euro	12798	<b>12829</b>	04/04/13	31	387.50	1,823.75
04/04/13	A\$	<b>10399</b>	10429	04/04/13	30	300.00	2,123.75
04/04/13	Yen	10682	<b>10730</b>	04/04/13	48	600.00	2,723.75
04/04/13	Yen	10582	<b>10642</b>	04/04/13	60	750.00	3,473.75

04/04/13 Yen	10482	<b>10542</b>	04/04/13	60	750.00	4,223.75
04/04/13 Pound	<b>15177</b>	15237	04/04/13	60	375.00	4,598.75
04/04/13 Euro	<b>12878</b>	<b>12926</b>	04/04/13	48	600.00	5,198.75
04/04/13 A\$	10389	<b>10349</b>	04/04/13	<b>40</b>	<b>400.00</b>	4,798.75
04/04/13 Yen	10382	<b>10442</b>	04/04/13	60	750.00	5,548.75
04/04/13 C\$	<b>9835</b>	<b>9863</b>	04/04/13	28	280.00	5,828.75
04/05/13 Pound	<b>15226</b>	15195	04/05/13	<b>31</b>	<b>193.75</b>	5,635.00
04/05/13 Pound	<b>15226</b>	15267	04/05/13	41	256.25	5,891.25
04/05/13 Euro	<b>12941</b>	12911	04/05/13	<b>30</b>	<b>375.00</b>	5,516.25
04/05/13 Euro	<b>12941</b>	12983	04/05/13	42	525.00	6,041.25
04/05/13 A\$	<b>10377</b>	10347	04/05/13	<b>30</b>	<b>300.00</b>	5,741.25
04/05/13 Yen	10344	<b>10382</b>	04/05/13	38	475.00	6,216.25
04/05/13 Yen	10344	<b>10304</b>	04/05/13	<b>40</b>	<b>500.00</b>	5,716.25
04/05/13 SF	<b>10648</b>	10621	04/05/13	<b>27</b>	<b>337.50</b>	5,378.75
04/05/13 SF	<b>10648</b>	10684	04/05/13	36	450.00	5,828.75
04/05/13 C\$	<b>9862</b>	9841	04/05/13	<b>21</b>	<b>210.00</b>	5,618.75
04/05/13 Yen	10244	<b>10304</b>	04/05/13	60	750.00	6,368.75
04/05/13 Pound	<b>15307</b>	<b>15298</b>	04/08/13	<b>9</b>	<b>56.25</b>	6,312.50
04/05/13 Euro	<b>13023</b>	12987	04/08/13	<b>36</b>	<b>450.00</b>	5,862.50
04/05/13 SF	<b>10724</b>	10705	04/08/13	<b>19</b>	<b>237.50</b>	5,625.00
04/08/13 A\$	10303	<b>10319</b>	04/08/13	16	160.00	5,785.00
04/08/13 Yen	10151	<b>10186</b>	04/08/13	35	437.50	6,222.50
04/08/13 C\$	9782	<b>9817</b>	04/08/13	35	350.00	6,572.50
04/08/13 Pound	<b>15276</b>	<b>15295</b>	04/09/13	19	118.75	6,691.25
04/08/13 Yen	10059	<b>10111</b>	04/09/13	52	650.00	7,341.25
04/08/13 Euro	<b>13023</b>	13070	04/09/13	47	587.50	7,928.75
04/08/13 SF	<b>10724</b>	10738	04/09/13	14	175.00	8,103.75
04/09/13 A\$	<b>10396</b>	<b>10433</b>	04/10/13	37	370.00	8,473.75
04/09/13 C\$	<b>9851</b>	<b>9824</b>	04/10/13	<b>27</b>	<b>270.00</b>	8,203.75
04/09/13 Pound	<b>15335</b>	15296	04/10/13	<b>39</b>	<b>243.75</b>	7,960.00
04/09/13 Euro	<b>13110</b>	13076	04/10/13	<b>34</b>	<b>425.00</b>	7,535.00
04/10/13 A\$	<b>10432</b>	10459	04/10/13	27	270.00	7,805.00
04/10/13 Yen	<b>10044</b>	10076	04/10/13	32	400.00	8,205.00
04/11/13 A\$	<b>10529</b>	10489	04/10/13	<b>40</b>	<b>400.00</b>	7,805.00
04/10/13 Yen	10011	<b>10044</b>	04/10/13	33	412.50	8,217.50
04/11/13 Pound	<b>15350</b>	15375	04/12/13	25	156.25	8,373.75
04/11/13 Euro	<b>13104</b>	13087	04/12/13	<b>17</b>	<b>212.50</b>	8,161.25
04/11/13 SF	<b>10770</b>	10732	04/12/13	<b>38</b>	<b>475.00</b>	7,686.25
04/11/13 C\$	<b>9879</b>	9855	04/12/13	<b>24</b>	<b>240.00</b>	7,446.25
04/12/13 A\$	<b>10476</b>	10446	04/12/13	<b>30</b>	<b>300.00</b>	7,146.25
04/12/13 Euro	<b>13104</b>	13087	04/12/13	<b>17</b>	<b>212.50</b>	6,933.75
04/12/13 Pound	<b>15356</b>	15337	04/15/13	<b>19</b>	<b>118.75</b>	6,815.00
04/12/13 Yen	<b>10092</b>	10159	04/15/13	67	837.50	7,652.50
04/12/13 SF	<b>10770</b>	10783	04/15/13	13	162.50	7,815.00
04/15/13 Pound	15364	<b>15337</b>	04/15/13	<b>27</b>	<b>168.75</b>	7,646.25
04/15/13 Euro	13084	<b>13113</b>	04/15/13	29	362.50	8,008.75
04/15/13 A\$	10423	<b>10452</b>	04/15/13	29	290.00	8,298.75
04/15/13 A\$	10326	<b>10383</b>	04/15/13	57	570.00	8,868.75
04/15/13 Yen	<b>10299</b>	10259	04/15/13	<b>40</b>	<b>500.00</b>	8,368.75
04/15/13 Pound	15290	<b>15324</b>	04/16/13	34	212.50	8,581.25
04/15/13 Euro	13078	<b>13044</b>	04/16/13	<b>34</b>	<b>425.00</b>	8,156.25
04/15/13 A\$	10296	<b>10283</b>	04/16/13	<b>13</b>	<b>130.00</b>	8,026.25

04/15/13 Yen	<b>10299</b>	10349	04/16/13	50	625.00	8,651.25
04/16/13 Euro	<b>13158</b>	13206	04/16/13	48	600.00	9,251.25
04/16/13 SF	10769	<b>10747</b>	04/16/13	22	275.00	8,976.25
04/16/13 C\$	9777	<b>9746</b>	04/16/13	31	310.00	8,666.25
04/16/13 Pound	<b>15370</b>	15335	04/17/13	35	218.75	8,447.50
04/16/13 Yen	10232	<b>10269</b>	04/17/13	37	462.50	8,910.00
04/16/13 SF	<b>10849</b>	<b>10831</b>	04/17/13	18	225.00	8,685.00
04/17/13 Pound	<b>15324</b>	15292	04/17/13	32	200.00	8,485.00
04/17/13 Euro	<b>13188</b>	13158	04/17/13	30	375.00	8,110.00
04/17/13 A\$	<b>10338</b>	10311	04/17/13	27	270.00	7,840.00
04/17/13 Yen	10232	<b>10192</b>	04/17/13	40	500.00	7,340.00
04/17/13 C\$	9745	<b>9780</b>	04/17/13	35	350.00	7,690.00
04/17/13 Pound	15256	<b>15212</b>	04/17/13	44	275.00	7,415.00
04/17/13 Euro	13030	<b>13078</b>	04/17/13	48	600.00	8,015.00
04/17/13 SF	10730	<b>10751</b>	04/18/13	21	262.50	8,277.50
04/17/13 C\$	9751	<b>9740</b>	04/18/13	11	110.00	8,167.50
04/17/13 A\$	10270	<b>10231</b>	04/18/13	39	390.00	7,777.50
04/18/13 Pound	15261	<b>15239</b>	04/18/13	22	137.50	7,640.00
04/18/13 Pound	15261	<b>15239</b>	04/18/13	22	137.50	7,502.50
04/18/13 Euro	13073	<b>13041</b>	04/18/13	32	400.00	7,102.50
04/18/13 Euro	13073	<b>13041</b>	04/18/13	32	400.00	6,702.50
04/18/13 A\$	10245	<b>10290</b>	04/18/13	45	450.00	7,152.50
04/18/13 Yen	10216	<b>10178</b>	04/18/13	38	475.00	6,677.50
04/18/13 SF	10767	<b>10735</b>	04/18/13	32	400.00	6,277.50
04/18/13 Yen	10156	<b>10178</b>	04/19/13	22	275.00	6,552.50
04/18/13 SF	10761	<b>10735</b>	04/19/13	26	325.00	6,227.50
04/19/13 Pound	15273	<b>15314</b>	04/19/13	41	256.25	6,483.75
04/19/13 Pound	<b>15353</b>	15309	04/19/13	44	275.00	6,208.75
04/19/13 Euro	13110	<b>13076</b>	04/19/13	34	425.00	5,783.75
04/19/13 A\$	10308	<b>10274</b>	04/19/13	34	340.00	5,443.75
04/19/13 A\$	10240	<b>10274</b>	04/19/13	34	340.00	5,783.75
04/19/13 Yen	10056	<b>10116</b>	04/19/13	60	750.00	6,533.75
04/19/13 Pound	15252	<b>15229</b>	04/22/13	23	143.75	6,390.00
04/19/13 C\$	9711	<b>9751</b>	04/22/13	40	400.00	6,790.00
04/19/13 SF	10696	<b>10735</b>	04/22/13	39	487.50	7,277.50
04/22/13 A\$	10262	<b>10230</b>	04/22/13	32	320.00	6,957.50
04/22/13 A\$	10205	<b>10230</b>	04/22/13	25	250.00	7,207.50
04/22/13 Yen	10062	<b>10027</b>	04/22/13	35	437.50	6,770.00
04/22/13 Pound	15252	<b>15229</b>	04/22/13	23	143.75	6,626.25
04/23/13 Pound	<b>15283</b>	15239	04/23/13	44	275.00	6,351.25
04/23/13 Euro	<b>13068</b>	13031	04/23/13	37	462.50	5,888.75
04/23/13 A\$	<b>10225</b>	10190	04/23/13	35	350.00	5,538.75
04/23/13 A\$	<b>10225</b>	10190	04/23/13	35	350.00	5,188.75
04/23/13 Yen	10109	<b>10077</b>	04/23/13	32	400.00	4,788.75
04/23/13 SF	<b>10708</b>	10681	04/23/13	27	337.50	4,451.25
04/23/13 SF	10566	<b>10606</b>	04/24/13	40	500.00	4,951.25
04/24/13 Pound	15269	<b>15234</b>	04/24/13	35	218.75	4,732.50
04/24/13 Euro	12969	<b>13009</b>	04/24/13	40	500.00	5,232.50
04/24/13 A\$	10251	<b>10222</b>	04/24/13	29	290.00	4,942.50
04/23/13 C\$	<b>9736</b>	9756	04/25/13	20	200.00	5,142.50
04/24/13 Yen	10091	<b>10062</b>	04/25/13	29	362.50	4,780.00
04/25/13 Pound	<b>15261</b>	<b>15298</b>	04/25/13	37	231.25	5,011.25

04/25/13 Pound	<b>15338</b>	15398	04/25/13	60	375.00	5,386.25
04/25/13 Euro	<b>13066</b>	13026	04/25/13	40	500.00	4,886.25
04/25/13 A\$	<b>10242</b>	10279	04/25/13	37	370.00	5,256.25
04/25/13 SF	<b>10564</b>	10594	04/25/13	30	375.00	5,631.25
04/25/13 Pound	<b>15438</b>	15482	04/26/13	44	275.00	5,906.25
04/25/13 Yen	10108	<b>10062</b>	04/26/13	46	575.00	5,331.25
04/25/13 C\$	<b>9796</b>	9821	04/26/13	25	250.00	5,581.25
04/26/13 Yen	10101	<b>10130</b>	04/26/13	29	362.50	5,943.75
04/26/13 Yen	<b>10181</b>	10229	04/26/13	48	600.00	6,543.75
04/26/13 SF	<b>10587</b>	10613	04/26/13	26	325.00	6,868.75
04/25/13 Euro	<b>13009</b>	13072	04/29/13	63	787.50	7,656.25
04/26/13 A\$	<b>10248</b>	10268	04/29/13	20	200.00	7,856.25
04/29/13 Yen	<b>10206</b>	10245	04/29/13	39	487.50	8,343.75
04/29/13 SF	<b>10626</b>	10642	04/29/13	16	200.00	8,543.75
04/29/13 C\$	<b>9820</b>	9844	04/29/13	24	240.00	8,783.75
04/29/13 Euro	<b>13112</b>	13072	04/30/13	40	500.00	8,283.75
04/29/13 SF	<b>10682</b>	10709	04/30/13	27	337.50	8,621.25
04/30/13 Pound	<b>15490</b>	15528	04/30/13	38	237.50	8,858.75
04/30/13 Euro	<b>13112</b>	13143	04/30/13	31	387.50	9,246.25
04/30/13 Yen	<b>10224</b>	10262	04/30/13	38	475.00	9,721.25
04/30/13 C\$	<b>9875</b>	9919	04/30/13	44	440.00	10,161.25
					<b>\$10,161.25</b>	

#### OPEN POSITIONS

04/29/13 A\$	<b>10308</b>
04/30/13 Euro	<b>13183</b>
04/30/13 SF	<b>10749</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.

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**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.