

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES--MAR Contract

12/7/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	MAR Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SHORT	15628	15681	15567	15608	12/08/11	-20	NPR		
Points					-53	61					N/A	N/A
EURO	SELL	Med	SQUARE	13344	--	--	--	12/08/11	--	13344	13389	13279
Points											-45	65
AUD	SELL	Low	SQUARE	10060			--	12/08/11	--	10060	10114	10005
Points											-54	55
JPY	BUY	Med	SQUARE	12905			--	12/08/11	--	12905	12871	12951
Points											-34	46
SF	SELL	Low	SQUARE	10808			--	12/08/11	--	10808	10851	10764
Points											-43	44
CAD	BUY	Low	SHORT	9777	9825	9737	9784	12/08/11	+7	NPR		
Points					-48	40					N/A	N/A

Enter new trades as soon as possible after receiving this report. See "How to Read the Reports" at the website. To understand contingency "footnote rule" trades, go to <http://www.rts-forex.com/trading-philosophy/contingency-rules-2/>  
 "Confidence level" is a restored feature requested by readers. It is based on the preponderance of 8 indicators plus a dollop of judgment. Judgment is about direction, not about stops and targets. Low = 3 or fewer, medium = 4-6, and high = 6-8.  
**PLEASE ADVISE OF P&L TRACKING ERRORS ASAP. REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL.**  
 Do not use Rule 2 OR RULE 3 in the yen until further notice. Range is too small.

**WE CLOSED THE DEC CONTRACTS AND ARE NOW TRADING THE MAR CONTRACT.**

WE WERE LONG THE AUD IN THE DEC CONTRACT 10221 AND CLOSED IT AT THE GLOBEX OPEN TODAY AT 10278 FOR A GAIN OF 57 POINTS.  
 WE WERE LONG THE YEN IN THE DEC CONTRACT AT 12868 AND CLOSED IT TODAY AT THE GLOBEX OPEN 12878 FOR A GAIN OF 10 POINTS.  
 WE WERE SHORT THE SF IN THE DEC CONTRACT AT 10803 AND CLOSED IT TODAY AT THE GLOBEX OPEN 10826 FOR A LOSS OF 23 POINTS.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15689 AND TOOK PROFIT AT 15728 FOR A GAIN OF 39 POINTS.  
 WE REVERSED TO SHORT ON RULE 4 AT 15608.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13419 AND HIT THE STOP AT 13447 FOR A LOSS OF 28 POINTS.  
 WE WENT SHORT AGAIN AT 13419 ON RULE 3 AND HIT THE TARGET AT 13347 FOR A GAIN OF 72 POINTS.  
 WE WENT SHORT AT 13297 ON RULE 2 .AND HIT THE STOP AT 13347 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10175 AND HIT THE STOP AT 10133 FOR A LOSS OF 42 POINTS.  
 WE WENT LONG AT 10175 ON RULE 3 AND HIT THE TARGET AT 10197 FOR A GAIN OF 22 POINTS.  
 WE WENT LONG AT 10247 ON RULE 2 AND HIT THE STOP AT 10197 FOR A LOSS OF 50 POINTS.  
 WE REVERSED TO SHORT AT 10077 ON RULE 4.

NOTHING DONE IN YEN BECAUSE RULE 2 DISABLED BUT IT WOULD HAVE BEEN TRIGGERED OTHERWISE.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 10836 AND HIT THE STOP AT 10881 FOR A LOSS OF 45 POINTS.  
 WE WENT SHORT AT 10836 ON RULE 3 AND HIT THE TARGET AT 10785 FOR A GAIN OF 51 POINTS.  
 WE WENT LONG THE CAD AT THE GLOBEX OPEN 9890 AND HIT THE TARGET AT 9904 FOR A GAIN OF 14 POINTS.  
 WE REVERSED TO SHORT ON RULE 4 AT 9784.

**Rockefeller Treasury Services, Inc.**

## Daily Cumulative Track Record

**December 2011**

**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.

<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>4-Year Average</b>	<b>110,458.19</b>

		<b>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>
<b>May</b>	2,115.00	<b>35,901.25</b>
<b>June</b>	-2,533.75	<b>33,367.50</b>
<b>July</b>	3,178.75	<b>36,546.25</b>
<b>August</b>	11,927.50	<b>48,473.75</b>
<b>September</b>	6,312.50	<b>54,786.25</b>
<b>October</b>	23,461.25	<b>78,247.50</b>
<b>November</b>	10,153.75	<b>88,401.25</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
11/30/11	Pound	<b>15717</b>	15651	12/01/11	<b>66</b>	<b>412.50</b>	-412.50
11/30/11	A\$	<b>10256</b>	10180	12/01/11	<b>76</b>	<b>760.00</b>	-1,172.50
11/30/11	SF	<b>10968</b>	11012	12/01/11	44	550.00	-622.50
11/30/11	C\$	<b>9785</b>	9854	12/01/11	69	690.00	67.50
12/01/11	Euro	<b>13441</b>	13479	12/01/11	38	475.00	542.50
12/01/11	Yen	<b>12892</b>	12853	12/01/11	<b>39</b>	<b>487.50</b>	55.00
12/01/11	SF	10918	<b>10892</b>	12/02/11	<b>26</b>	<b>325.00</b>	-270.00
12/02/11	Pound	<b>15687</b>	15636	12/02/11	<b>51</b>	<b>318.75</b>	-588.75
12/02/11	Euro	<b>13460</b>	13518	12/02/11	58	725.00	136.25
12/02/11	A\$	<b>10201</b>	10281	12/02/11	80	800.00	936.25
12/02/11	SF	<b>10918</b>	10967	12/02/11	49	612.50	1,548.75
12/02/11	C\$	<b>9858</b>	9899	12/02/11	41	410.00	1,958.75
12/02/11	Yen	12815	<b>12871</b>	12/02/11	56	700.00	2,658.75
12/02/11	SF	10904	<b>10847</b>	12/05/11	<b>57</b>	<b>712.50</b>	1,946.25
12/05/11	Pound	15645	<b>15599</b>	12/05/11	<b>46</b>	<b>287.50</b>	1,658.75
12/05/11	Euro	<b>13407</b>	13458	12/05/11	51	637.50	2,296.25
12/05/11	Euro	13456	<b>13410</b>	12/05/11	<b>46</b>	<b>575.00</b>	1,721.25
12/05/11	A\$	10263	<b>10216</b>	12/05/11	<b>47</b>	<b>470.00</b>	1,251.25
12/05/11	Yen	12868	<b>12838</b>	12/05/11	<b>30</b>	<b>375.00</b>	876.25
12/05/11	SF	<b>10908</b>	10865	12/05/11	<b>43</b>	<b>537.50</b>	338.75
12/05/11	C\$	9853	<b>9814</b>	12/05/11	<b>39</b>	<b>390.00</b>	-51.25
12/05/11	Euro	13347	<b>13410</b>	12/06/11	63	787.50	736.25
12/06/11	Pound	15578	<b>15643</b>	12/06/11	65	406.25	1,142.50

12/06/11 A\$	<b>10221</b>	10176	12/06/11	<b>45</b>	<b>450.00</b>	692.50
12/06/11 SF	<b>10862</b>	10826	12/06/11	<b>36</b>	<b>450.00</b>	242.50
12/06/11 C\$	<b>9879</b>	<b>9931</b>	12/07/11	52	520.00	762.50
12/07/11 Pound	15652	<b>15599</b>	12/07/11	<b>53</b>	<b>331.25</b>	431.25
12/07/11 Euro	13358	<b>13403</b>	12/07/11	45	562.50	993.75
12/06/11 A\$	<b>10221</b>	<b>10278</b>	12/08/11	57	570.00	1,563.75
12/07/11 Yen	<b>12868</b>	12878	12/08/11	10	125.00	1,688.75
12/07/11 SF	10826	<b>10803</b>	12/08/11	<b>23</b>	<b>287.50</b>	1,401.25
12/08/11 Pound	<b>15689</b>	15728	12/08/11	39	243.75	1,645.00
12/08/11 Euro	13447	<b>13419</b>	12/08/11	<b>28</b>	<b>350.00</b>	1,295.00
12/08/11 Euro	13347	<b>13419</b>	12/08/11	72	900.00	2,195.00
12/08/11 A\$	<b>10175</b>	10133	12/08/11	<b>42</b>	<b>420.00</b>	1,775.00
12/08/11 A\$	<b>10175</b>	10197	12/08/11	22	220.00	1,995.00
12/08/11 A\$	<b>10247</b>	10197	12/08/11	<b>50</b>	<b>500.00</b>	1,495.00
12/08/11 SF	10881	<b>10836</b>	12/08/11	<b>45</b>	<b>562.50</b>	932.50
12/08/11 SF	10785	<b>10836</b>	12/08/11	51	637.50	1,570.00
12/08/11 C\$	<b>9890</b>	9904	12/08/11	14	140.00	1,710.00
12/08/11 Euro	13347	<b>13297</b>	12/08/11	<b>50</b>	<b>625.00</b>	1,085.00
					\$1,085.00	

#### Open Positions

12/08/11 Pound	<b>15608</b>
12/08/11 A\$	<b>10077</b>
12/08/11 C\$	<b>9784</b>

#### 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.

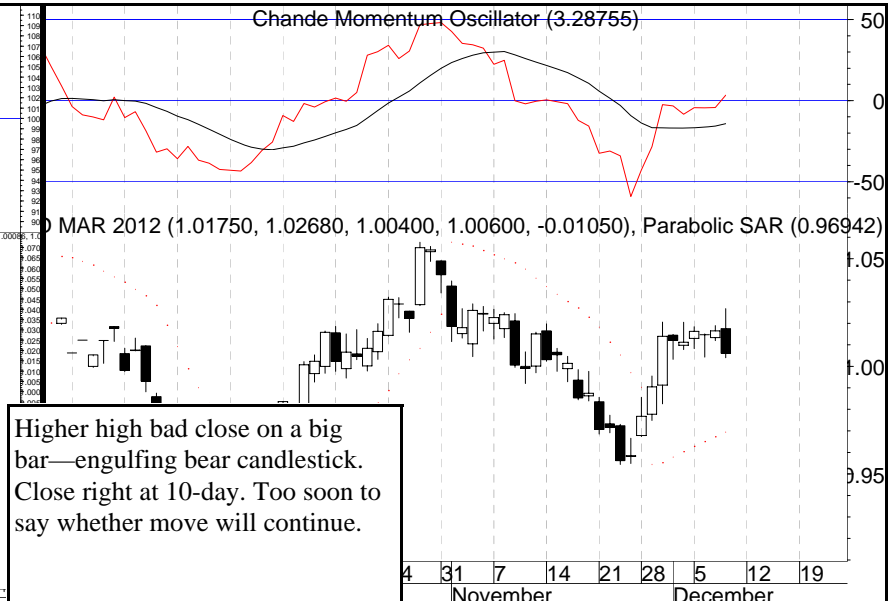
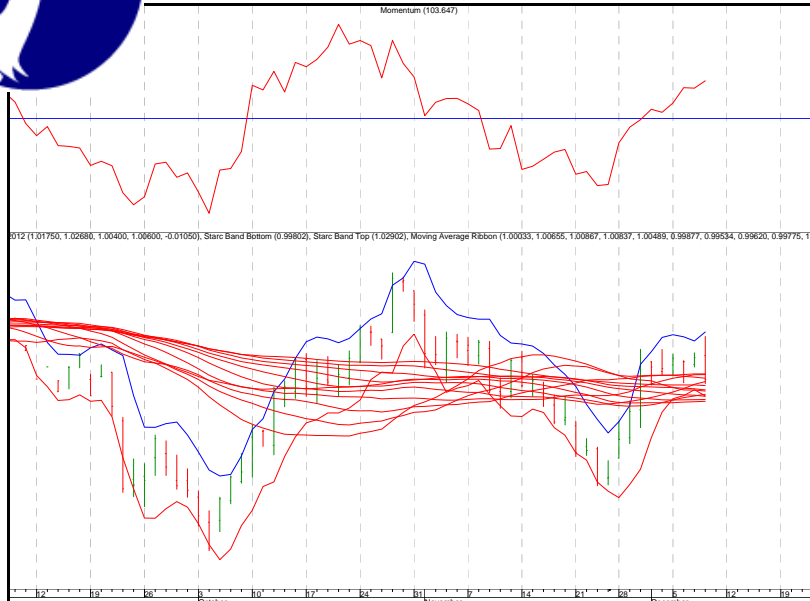
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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.



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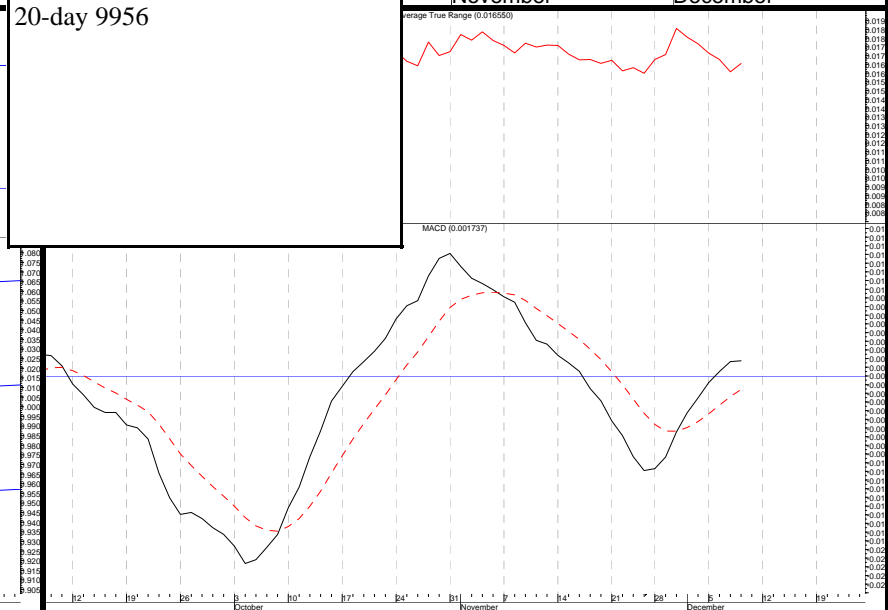
Thursday, December 8, 2011

## Australian Dollar MAR 2012 Contract



Higher high bad close on a big bar—engulfing bear candlestick. Close right at 10-day. Too soon to say whether move will continue.

20-day 9956





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## Canadian Dollar Mar 2012 Contract



Higher high but down day on big bar, not quite an engulfing bear. Stochastic has turned but the rest of the indicators advise to stick with the long.



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## Euro MAR 2012 Contract

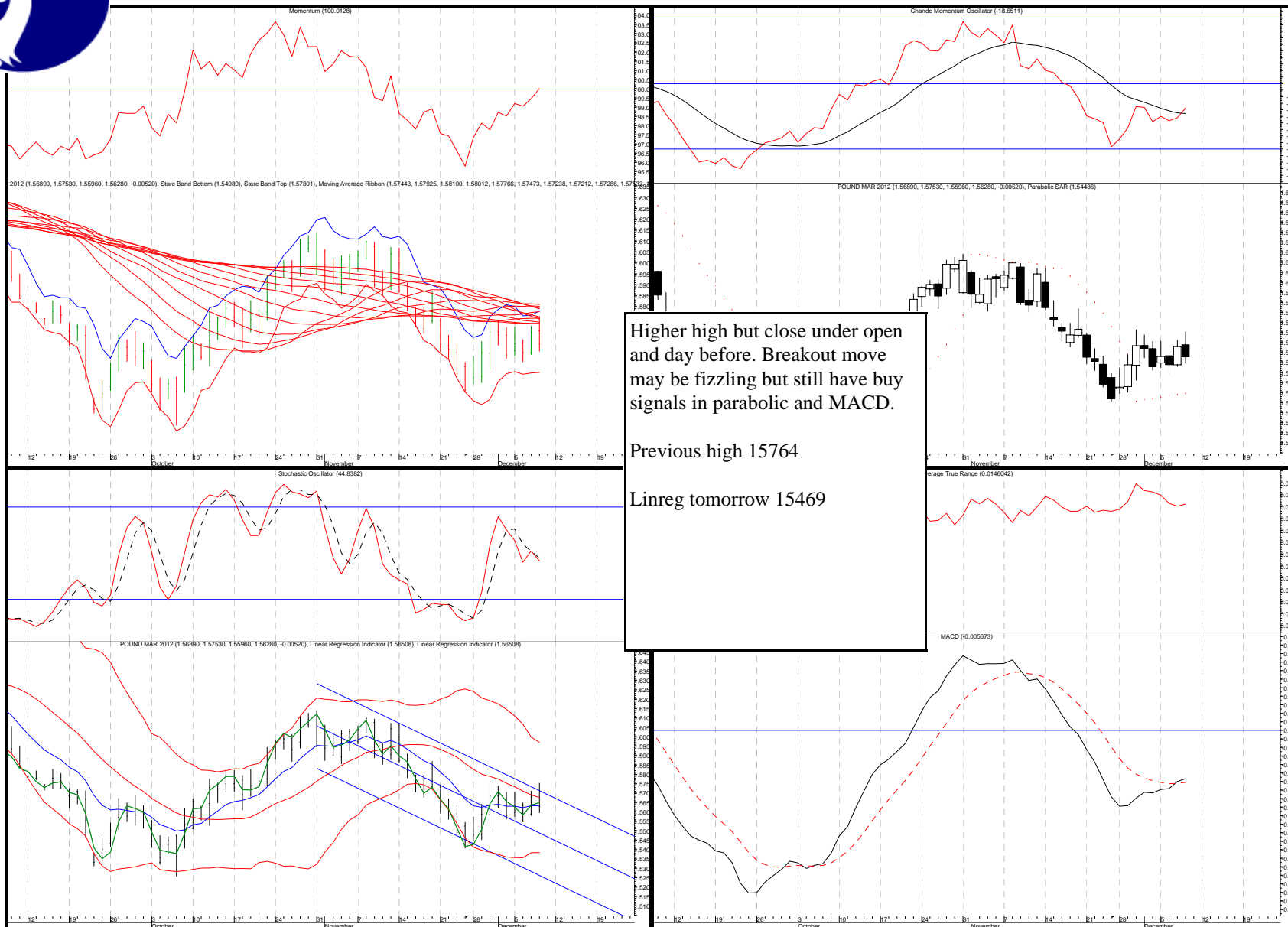




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Thursday, December 8, 2011

## British Pound MAR 2012 Contract

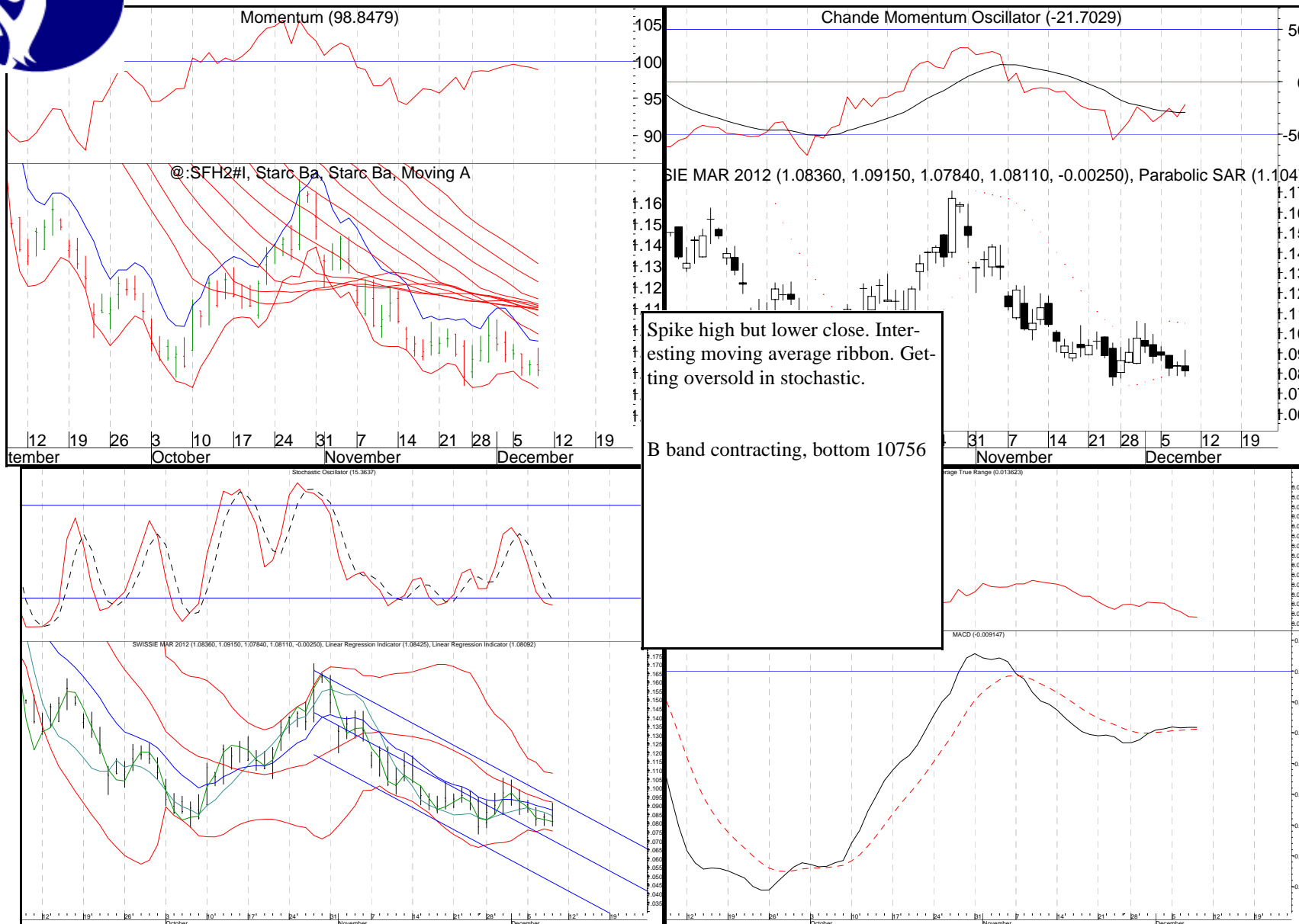




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Thursday, December 8, 2011

## Swiss Franc MAR 2012 Contract







**Rockefeller Treasury Services, Inc.**  
Thursday, December 8, 2011

**Japanese Yen**  
**MAR 2012 Contract**

