**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**
**Daily Currency Trading Recommendations©--CME/Globex FUTURES--MAR Contract**
**12/9/2011**

| CURRENCY | SWING DIRECTION | Confidence Level | CURRENT POSITION | *MAR* Close | STOP | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP | TARGET |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| UK | *BUY* | *Low* | SQUARE | 15647 | -- | -- | -- | 12/09/11 | -- | 15647 | 15597 | 15709 |
| *Points* | | | | | | | | | | | -50 | 62 |
| EURO | SELL | *Med* | SQUARE | 13381 | -- | -- | -- | 12/08/11 | -- | 13381 | 13431 | 13336 |
| *Points* | | | | | | | | | | | -50 | 45 |
| AUD | *BUY* | *Low* | SQUARE | 10107 | | | -- | 12/08/11 | -- | 10107 | 10065 | 10178 |
| *Points* | | | | | | | | | | | -42 | 71 |
| JPY | BUY | *Med* | SQUARE | 12931 | | | -- | 12/08/11 | -- | 12931 | 12897 | 12966 |
| *Points* | | | | | | | | | | | -34 | 35 |
| SF | *BUY* | *Low* | SQUARE | 10840 | | | -- | 12/08/11 | -- | 10840 | 10797 | 10887 |
| *Points* | | | | | | | | | | | -43 | 47 |
| CAD | BUY | *Low* | SQUARE | 9798 | -- | -- | -- | 12/08/11 | -- | 9798 | 9758 | 9842 |
| *Points* | | | | | | | | | | | -40 | 44 |

***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 HIT THE STOP IN THE POUND AT 15681 FOR A LOSS OF 73 POINTS.***
***WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13356 AND HIT THE STOP AT 13389 FOR A LOSS OF 33 POINTS.***
***WE WENT SHORT AT 13356 ON RULE 3 AND HIT THE STOP A SECOND TIME FOR A LOSS OF 33 POINTS.***
***WE HAD AN ERROR IN THE AUD. WE WERE SHORT AT 10077. WE APPLIED THE TARGET AT 10005 FOR A GAIN OF 72 POINTS.***
***WE WENT SHORT AST 9955 ON RULE 2 AND HIT THE STOP AT 10005 FOR A LOSS OF 50 POINTS.***
***WE WENT LONG THE YEN AT THE GLOBEX OPEN 12906 AND HIT THE STOP AT 12871 FOR A LOSS OF 35 POINTS.***
***WE WENT SHORT THE SF AT THE GLOBEX OPEN 10808 AND HIT THE STOP AT 10851 FOR A LOSS OF 43 POINTS.***
***WE HIT THE TARGET IN THE CAD AT 9737 FOR A GAIN OF 47 POINTS.***

**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.**

| | |
|---|---|
| **2007 Track Record** | **57,413.75** |
| **2008 Track Record** | **207,640.75** |
| **2009 Track Record** | **79,993.25** |
| **2010 Track Record** | **96,785.00** |
| ***4-Year Average*** | ***110,458.19*** |

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

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 12/06/11 | A$ | **10221** | 10176 | 12/06/11 | 45 | 450.00 | 692.50 |
| 12/06/11 | SF | **10862** | 10826 | 12/06/11 | 36 | 450.00 | 242.50 |
| 12/06/11 | C$ | **9879** | **9931** | 12/07/11 | 52 | 520.00 | 762.50 |
| 12/07/11 | Pound | 15652 | **15599** | 12/07/11 | 53 | 331.25 | 431.25 |
| 12/07/11 | Euro | 13358 | **13403** | 12/07/11 | 45 | 562.50 | 993.75 |
| 12/06/11 | A$ | **10221** | **10278** | 12/08/11 | 57 | 570.00 | 1,563.75 |
| 12/07/11 | Yen | **12868** | 12878 | 12/08/11 | 10 | 125.00 | 1,688.75 |
| 12/07/11 | SF | 10826 | **10803** | 12/08/11 | 23 | 287.50 | 1,401.25 |
| 12/08/11 | Pound | **15689** | 15728 | 12/08/11 | 39 | 243.75 | 1,645.00 |
| 12/08/11 | Euro | 13447 | **13419** | 12/08/11 | 28 | 350.00 | 1,295.00 |
| 12/08/11 | Euro | 13347 | **13419** | 12/08/11 | 72 | 900.00 | 2,195.00 |
| 12/08/11 | A$ | **10175** | 10133 | 12/08/11 | 42 | 420.00 | 1,775.00 |
| 12/08/11 | A$ | **10175** | 10197 | 12/08/11 | 22 | 220.00 | 1,995.00 |
| 12/08/11 | A$ | **10247** | 10197 | 12/08/11 | 50 | 500.00 | 1,495.00 |
| 12/08/11 | SF | 10881 | **10836** | 12/08/11 | 45 | 562.50 | 932.50 |
| 12/08/11 | SF | 10785 | **10836** | 12/08/11 | 51 | 637.50 | 1,570.00 |
| 12/08/11 | C$ | **9890** | 9904 | 12/08/11 | 14 | 140.00 | 1,710.00 |
| 12/08/11 | Euro | 13347 | **13297** | 12/08/11 | 50 | 625.00 | 1,085.00 |
| 12/08/11 | Pound | 15681 | **15608** | 12/09/11 | 73 | 456.25 | 628.75 |
| 12/08/11 | A$ | 10005 | **10077** | 12/09/11 | 72 | 720.00 | 1,348.75 |
| 12/08/11 | C$ | 9737 | **9784** | 12/09/11 | 47 | 470.00 | 1,818.75 |
| 12/09/11 | Euro | 13389 | **13356** | 12/09/11 | 33 | 412.50 | 1,406.25 |
| 12/09/11 | Euro | 13389 | **13356** | 12/09/11 | 33 | 412.50 | 993.75 |
| 12/09/11 | A$ | 10005 | **9955** | 12/09/11 | 50 | 500.00 | 493.75 |
| 12/09/11 | Yen | **12906** | 12871 | 12/09/11 | 35 | 437.50 | 56.25 |
| 12/09/11 | SF | 10851 | **10808** | 12/09/11 | 43 | 537.50 | -481.25 |
| | | | | | | -$481.25 | |

**Open Positions**

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

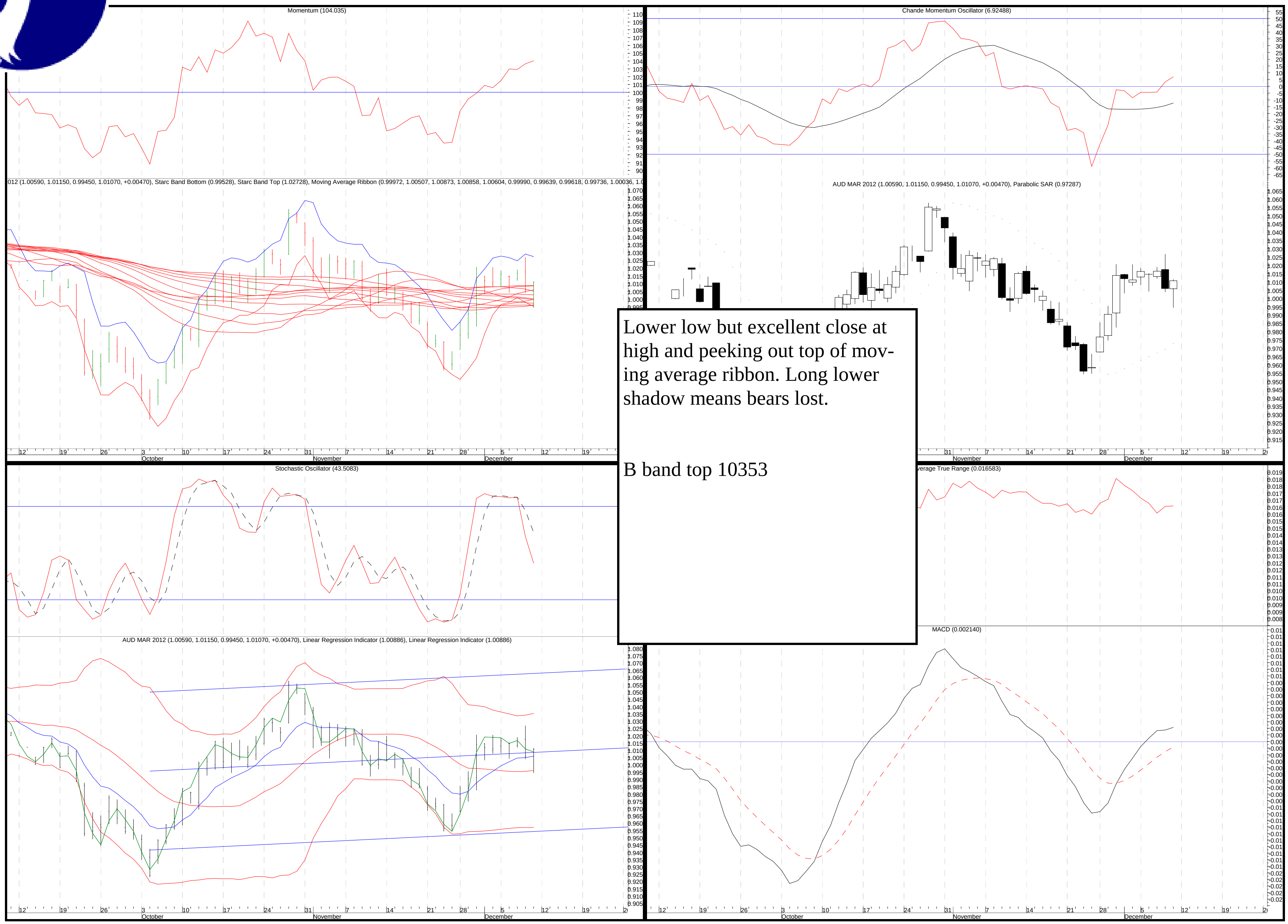
NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE 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

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.

# Rockefeller Treasury Services, Inc.
Friday, December 9, 2011

# Australian Dollar
# MAR 2012 Contract



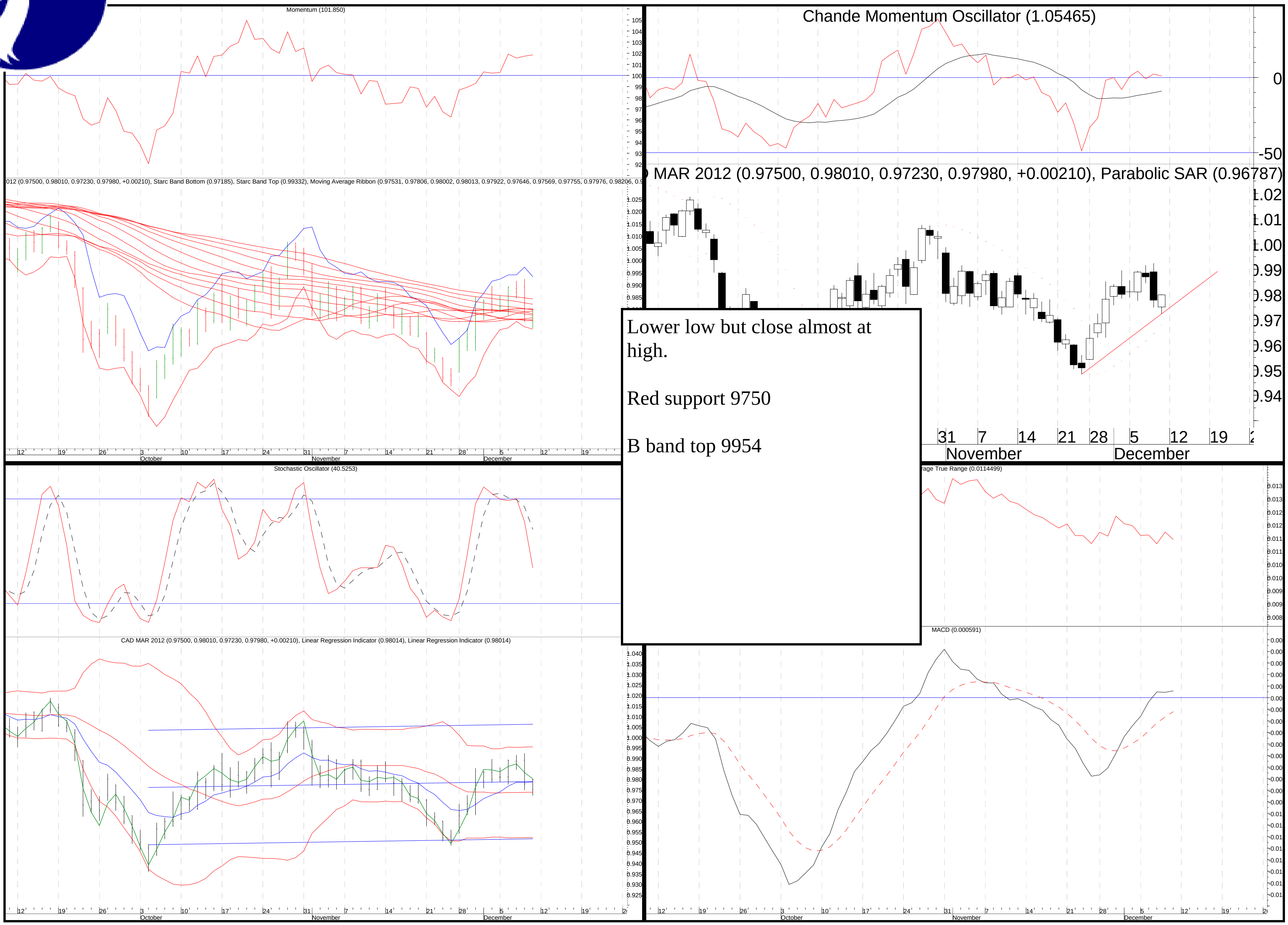

Lower low but excellent close at high and peeking out top of moving average ribbon. Long lower shadow means bears lost.

B band top 10353

# Rockefeller Treasury Services, Inc.

Friday, December 9, 2011

# Canadian Dollar
# Mar 2012 Contract



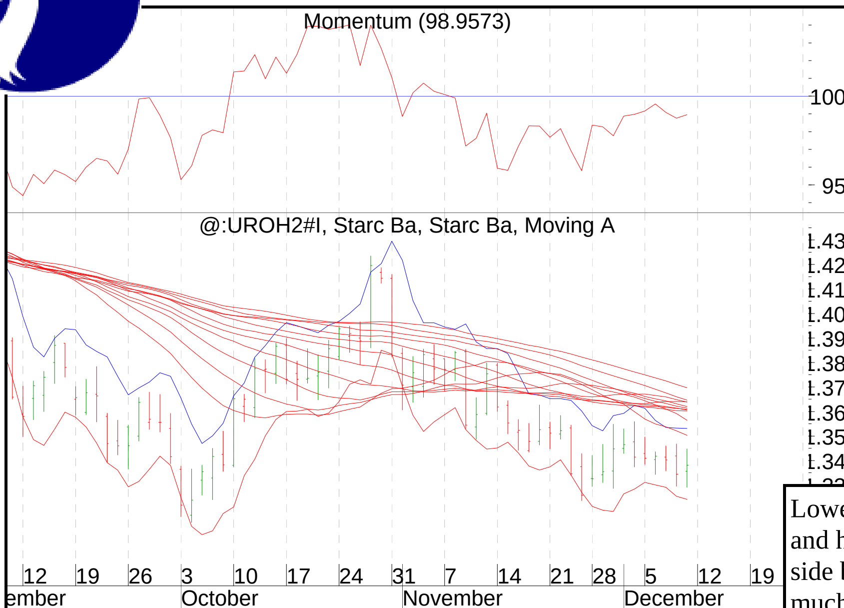

Lower low but close almost at high.

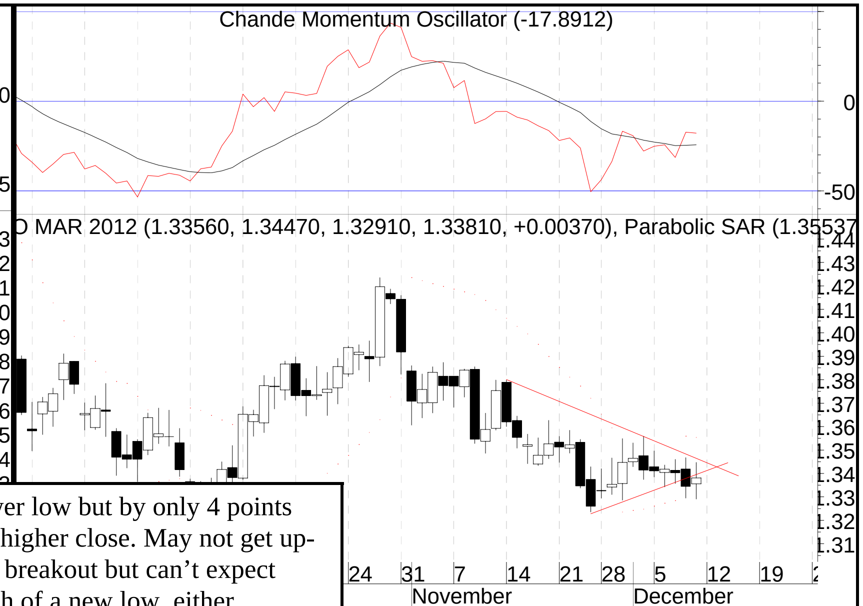
Red support 9750

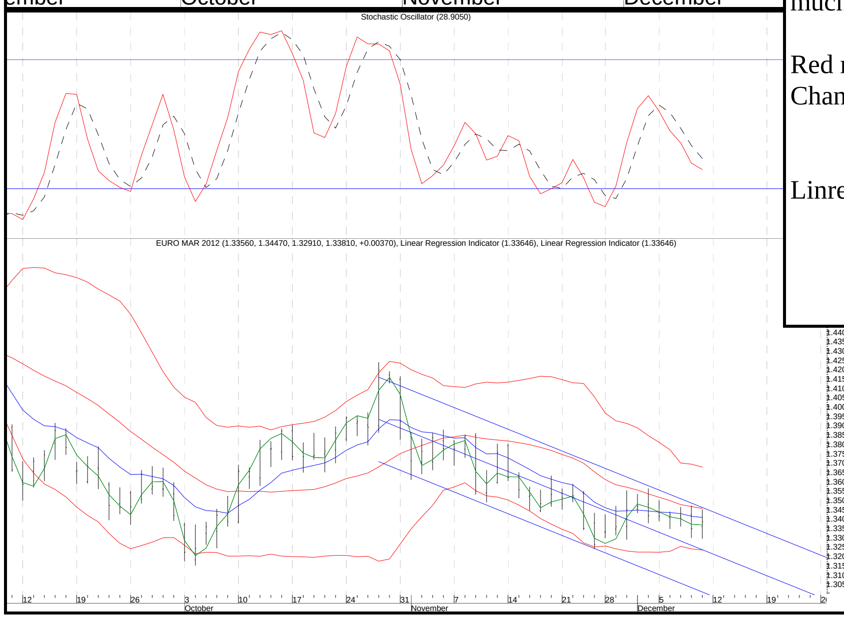
B band top 9954

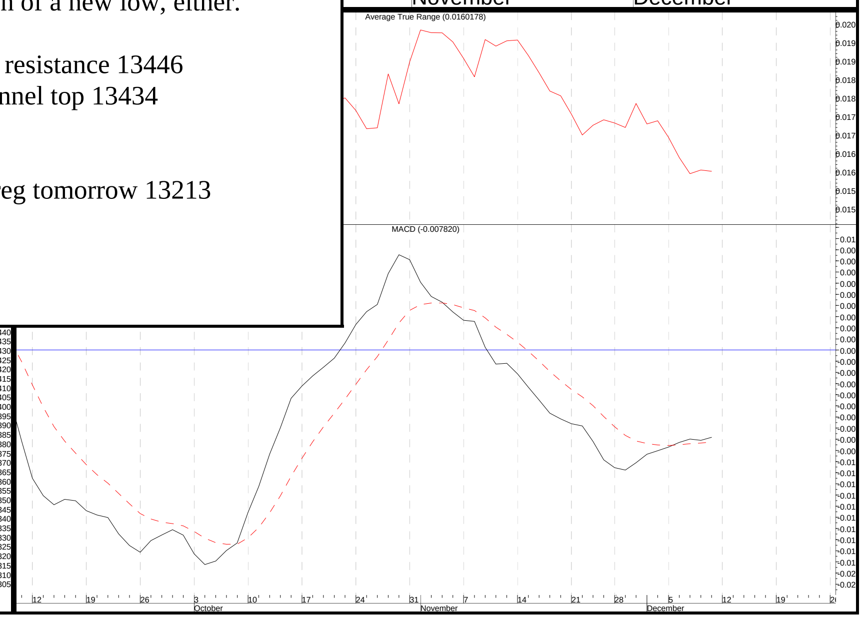
# Rockefeller Treasury Services, Inc.
Friday, December 9, 2011

**Euro**
**MAR 2012 Contract**



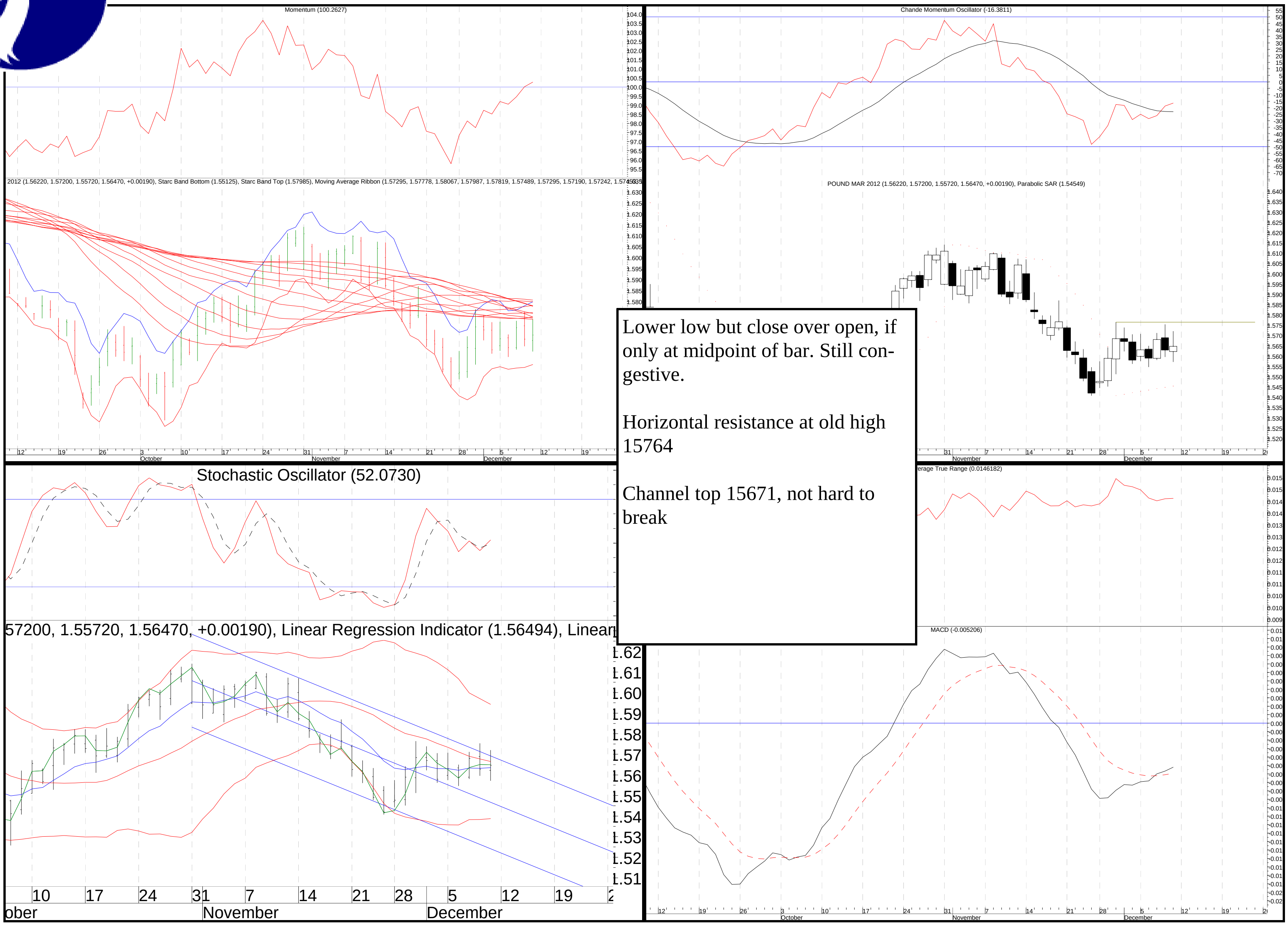

Lower low but by only 4 points and higher close. May not get upside breakout but can't expect much of a new low, either.

Red resistance 13446
Channel top 13434

Linreg tomorrow 13213

**Rockefeller Treasury Services, Inc.**
Friday, December 9, 2011

# British Pound
# MAR 2012 Contract




Lower low but close over open, if only at midpoint of bar. Still congestive.

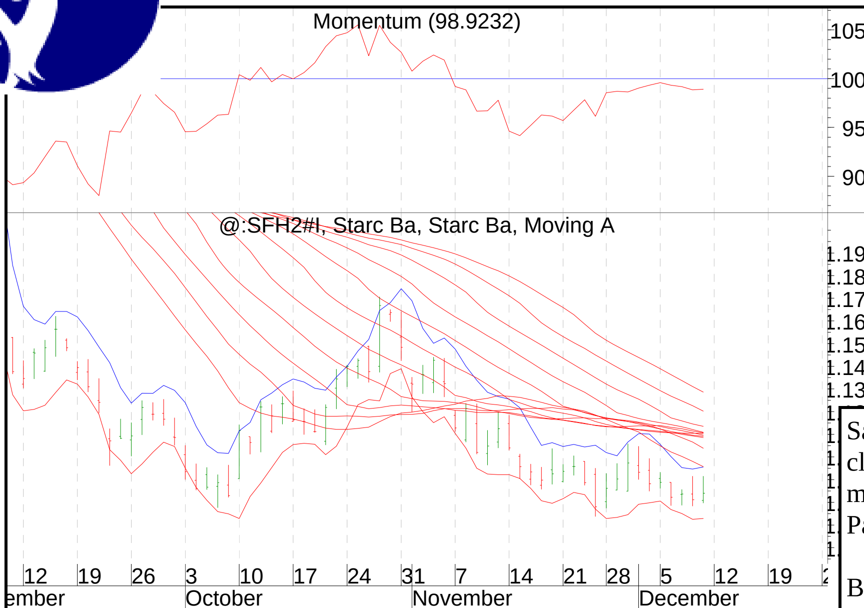
Horizontal resistance at old high 15764

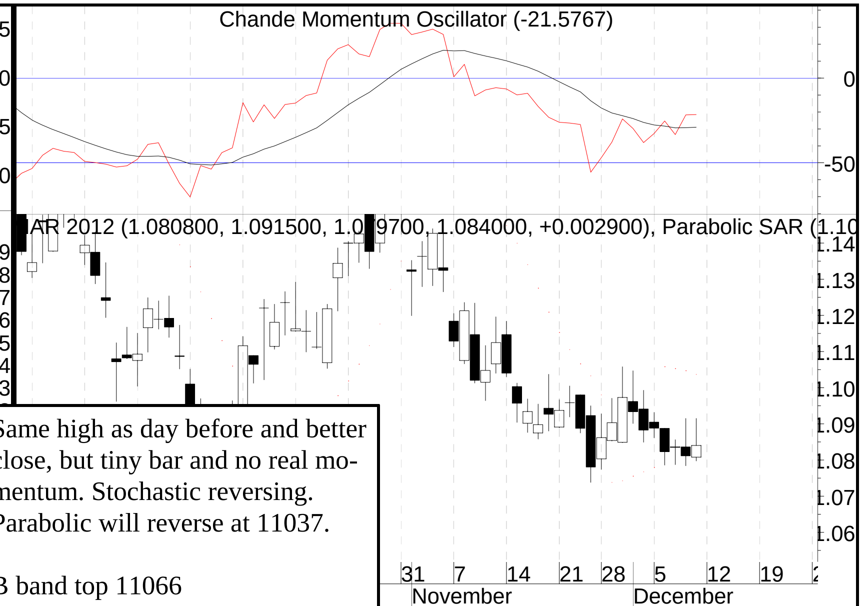
Channel top 15671, not hard to break

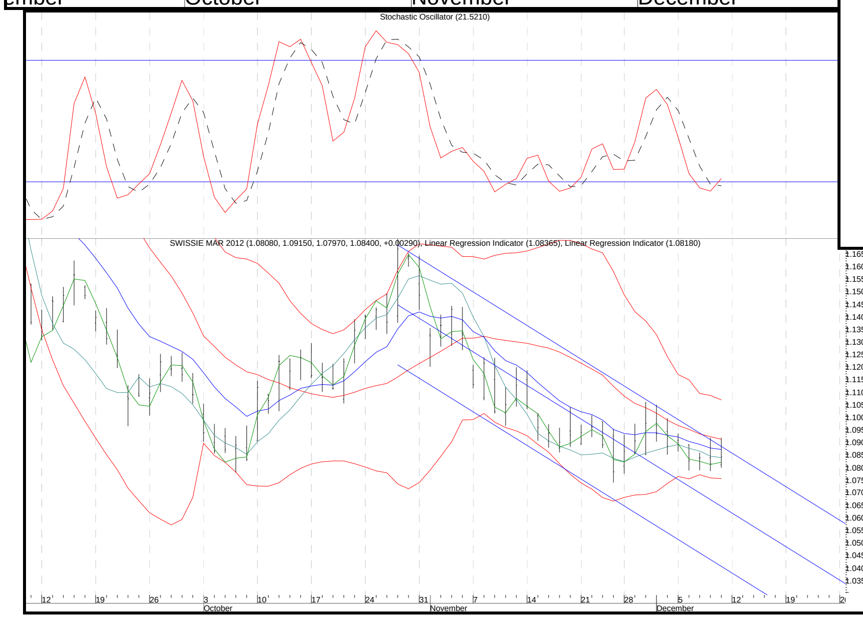
# Rockefeller Treasury Services, Inc.

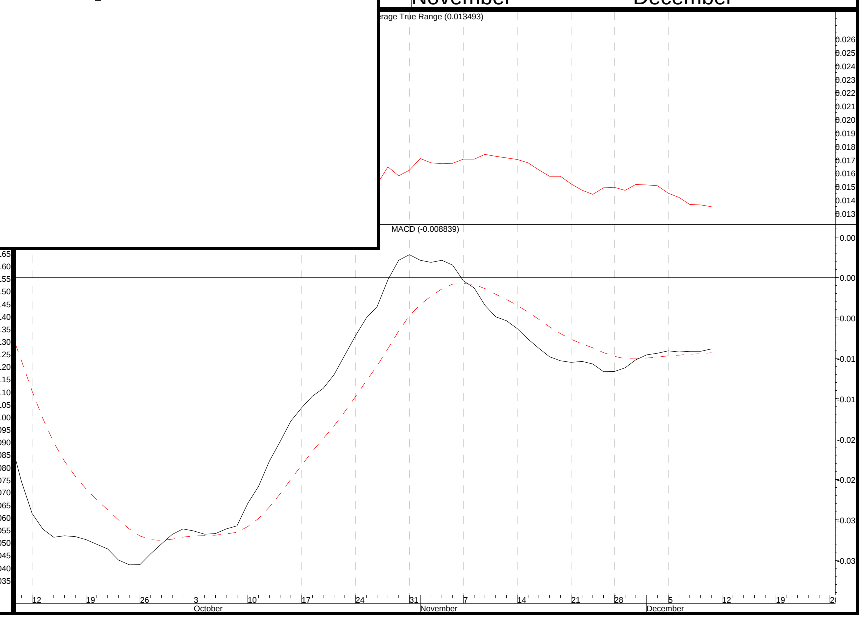
Friday, December 9, 2011

**Swiss Franc**
**MAR 2012 Contract**



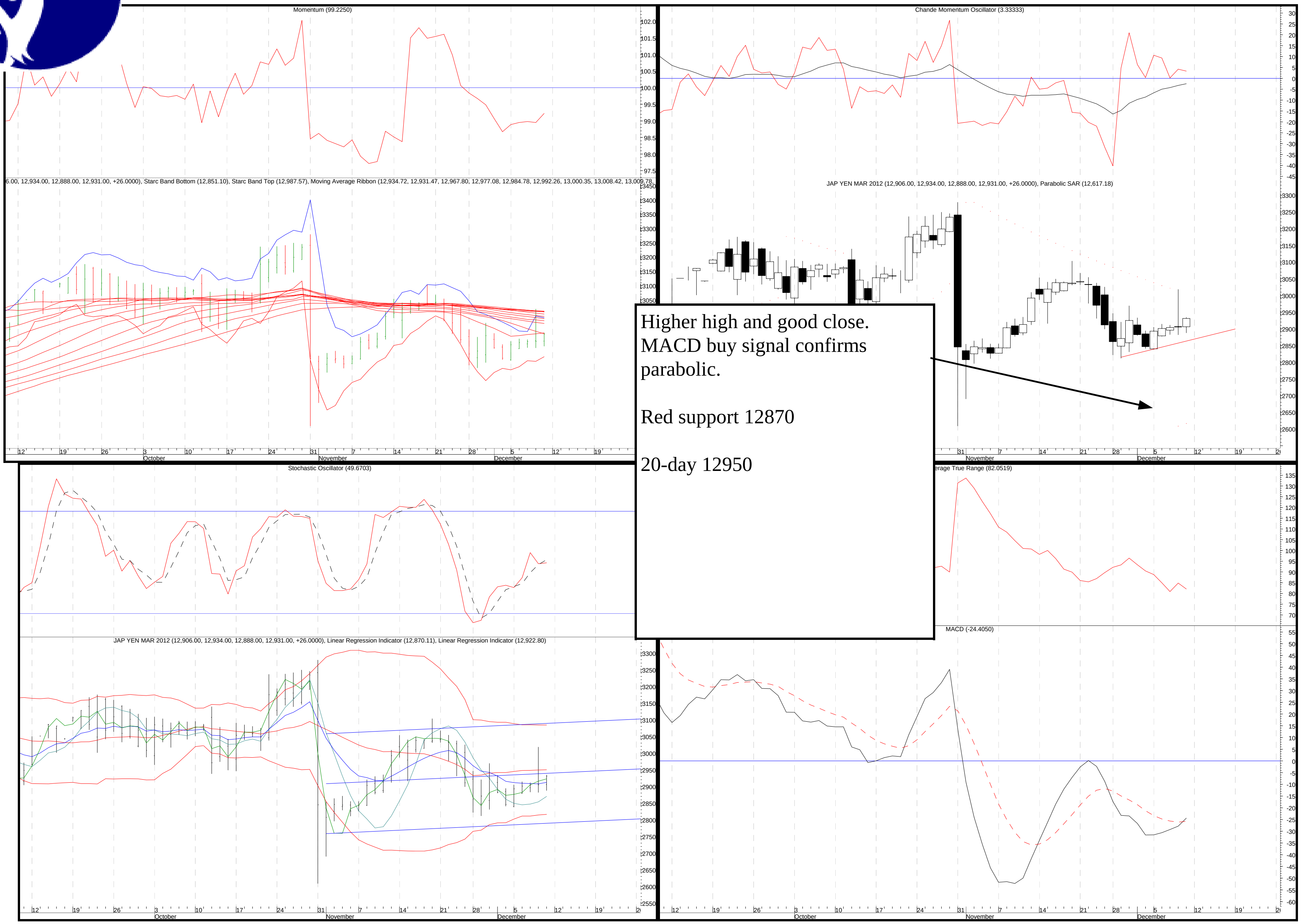




Same high as day before and better close, but tiny bar and no real momentum. Stochastic reversing. Parabolic will reverse at 11037.

B band top 11066

# Rockefeller Treasury Services, Inc.
Friday, December 9, 2011

## Japanese Yen
## MAR 2012 Contract




Higher high and good close.
MACD buy signal confirms parabolic.

Red support 12870

20-day 12950