

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

12/28/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	MAR Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15440	--	--	--	12/28/11	--	15440	15483	15396
Points											-43	44
EURO	SELL	Low	SQUARE	12953	--	--	--	12/28/11	--	12953	12997	12895
Points											-44	58
AUD	SELL	Low	SQUARE	10002	--	--	--	12/28/11	--	10002	10037	9959
Points											-35	43
JPY	BUY	Low	SQUARE	12853	--	--	--	12/28/11	--	NPR		
Points											N/A	N/A
SF	SELL	Low	SQUARE	10629	--	--	--	12/28/11	--	10629	10668	10585
Points											-39	44
CAD	SELL	Low	SQUARE	9750	--	--	--	12/28/11	--	9750	9783	9717
Points											-33	33

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.

ALL FOOTNOTE RULES WERE SUSPENDED FOR THE WEEK--TOO BAD, WE WOULD HAVE REVERSED AND MADE GAINS TODAY. We are restoring all rules now that the corrective move has ended, although we could get a bounce or small ranges and choppiness again into next week.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15649 AND HIT THE STOP AT 15618 FOR A LOSS OF 31 POINTS.

WE HIT THE STOP IN THE EURO AT 13040 FOR A LOSS OF 49 POINTS.

WE HIT THE TARGET IN THE AUD AT 10093 FOR A GAIN OF 24 POINTS.

NOTHING DONE IN YEN.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10731 AND HIT THE TARGET AT 10748 FOR A GAIN OF 15 POINTS.

WE WENT LONG THEE CAD AT THE GLOBEX OPEN 9801 AND HIT THE TARGET AT 9834 FOR A GAIN OF 33 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.

<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	45	450.00	692.50
12/06/11 SF	<b>10862</b>	10826	12/06/11	36	450.00	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	53	331.25	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	23	287.50	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	28	350.00	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	42	420.00	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	50	500.00	1,495.00
12/08/11 SF	10881	<b>10836</b>	12/08/11	45	562.50	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	50	625.00	1,085.00
12/08/11 Pound	15681	<b>15608</b>	12/09/11	73	456.25	628.75
12/08/11 A\$	10005	<b>10077</b>	12/09/11	72	720.00	1,348.75
12/08/11 C\$	9737	<b>9784</b>	12/09/11	47	470.00	1,818.75
12/09/11 Euro	13389	<b>13356</b>	12/09/11	33	412.50	1,406.25
12/09/11 Euro	13389	<b>13356</b>	12/09/11	33	412.50	993.75
12/09/11 A\$	10005	<b>9955</b>	12/09/11	50	500.00	493.75
12/09/11 Yen	<b>12906</b>	12871	12/09/11	35	437.50	56.25
12/09/11 SF	10851	<b>10808</b>	12/09/11	43	537.50	-481.25
12/12/11 Pound	<b>15636</b>	15597	12/12/11	39	243.75	-725.00
12/12/11 Pound	<b>15636</b>	15597	12/12/11	39	243.75	-968.75
12/12/11 Euro	13336	<b>13370</b>	12/12/11	34	425.00	-543.75
12/12/11 A\$	<b>10087</b>	10065	12/12/11	22	220.00	-763.75
12/12/11 Yen	<b>12909</b>	12897	12/12/11	12	150.00	-913.75
12/12/11 SF	<b>10815</b>	10797	12/12/11	18	225.00	-1,138.75
12/12/11 C\$	<b>9787</b>	9758	12/12/11	29	290.00	-1,428.75
12/12/11 Euro	13186	<b>13286</b>	12/12/11	100	1,250.00	-178.75
12/12/11 A\$	10006	<b>9945</b>	12/13/11	61	610.00	-788.75
12/12/11 SF	10635	<b>10677</b>	12/13/11	42	525.00	-263.75
12/13/11 Pound	15505	<b>15566</b>	12/13/11	61	381.25	117.50
12/13/11 Pound	15505	<b>15455</b>	12/13/11	50	312.50	-195.00
12/13/11 Euro	13251	<b>13186</b>	12/13/11	65	812.50	-1,007.50
12/13/11 Euro	13148	<b>13186</b>	12/13/11	38	475.00	-532.50
12/13/11 Yen	12896	<b>12865</b>	12/13/11	31	387.50	-920.00
12/13/11 A\$	9906	<b>9945</b>	12/13/11	39	390.00	-530.00
12/13/11 C\$	9673	<b>9717</b>	12/13/11	44	440.00	-90.00
12/13/11 Euro	12989	<b>13098</b>	12/14/11	109	1,362.50	1,272.50
12/14/11 Pound	15426	<b>15477</b>	12/14/11	51	318.75	1,591.25
12/14/11 A\$	9856	<b>9905</b>	12/14/11	49	490.00	2,081.25
12/14/11 Yen	12830	<b>12852</b>	12/14/11	22	275.00	2,356.25
12/14/11 SF	10535	<b>10590</b>	12/14/11	55	687.50	3,043.75
12/14/11 C\$	9619	<b>9664</b>	12/14/11	45	450.00	3,493.75
12/14/11 A\$	9838	<b>9806</b>	12/15/11	32	320.00	3,173.75
12/15/11 Pound	15503	<b>15448</b>	12/15/11	55	343.75	2,830.00
12/15/11 Euro	13048	<b>13000</b>	12/15/11	48	600.00	2,230.00

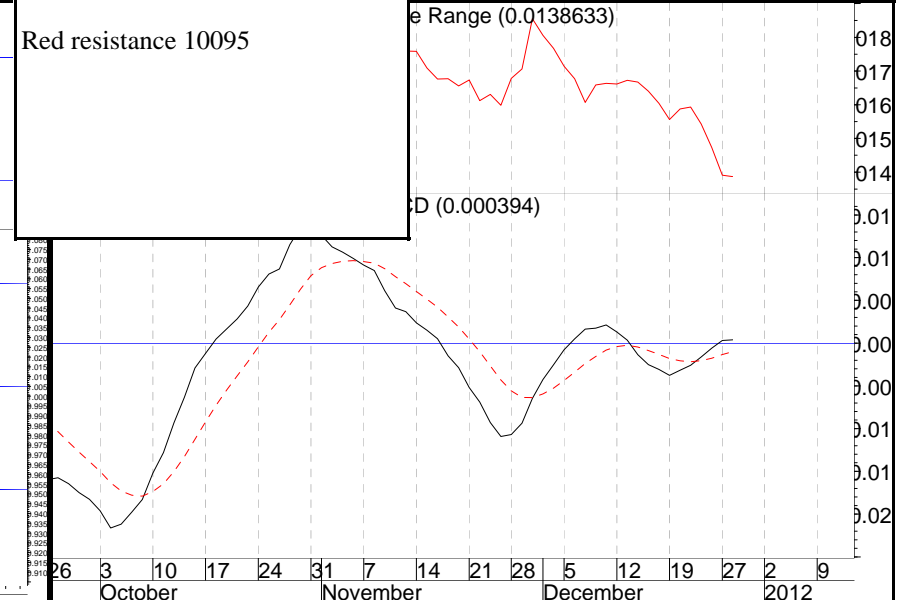
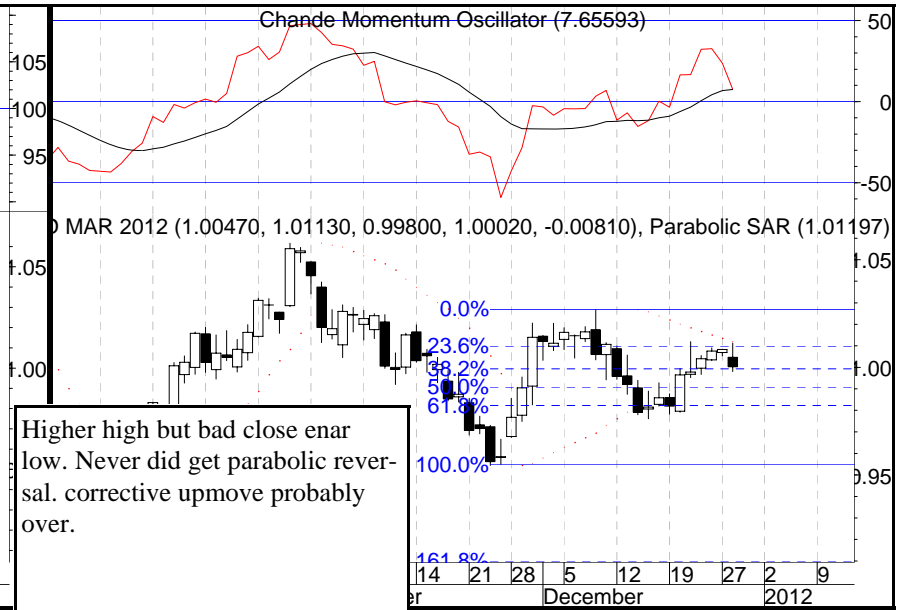
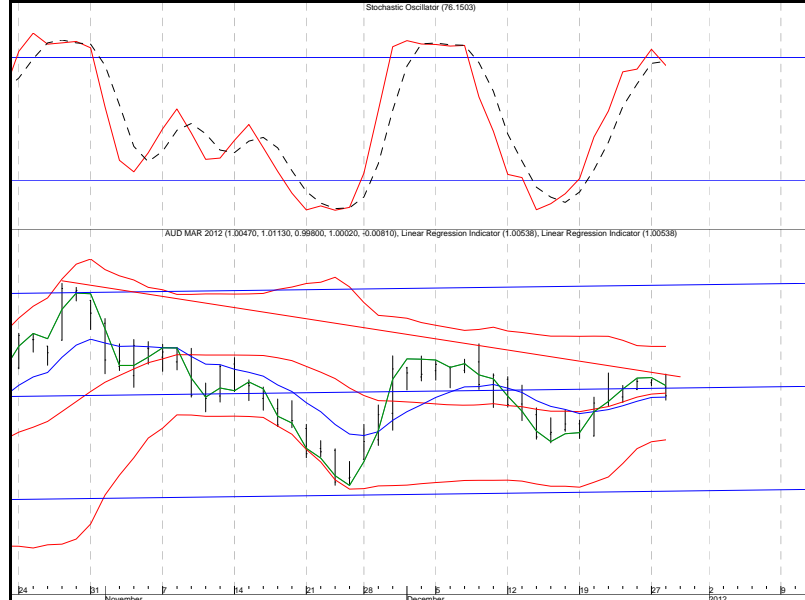
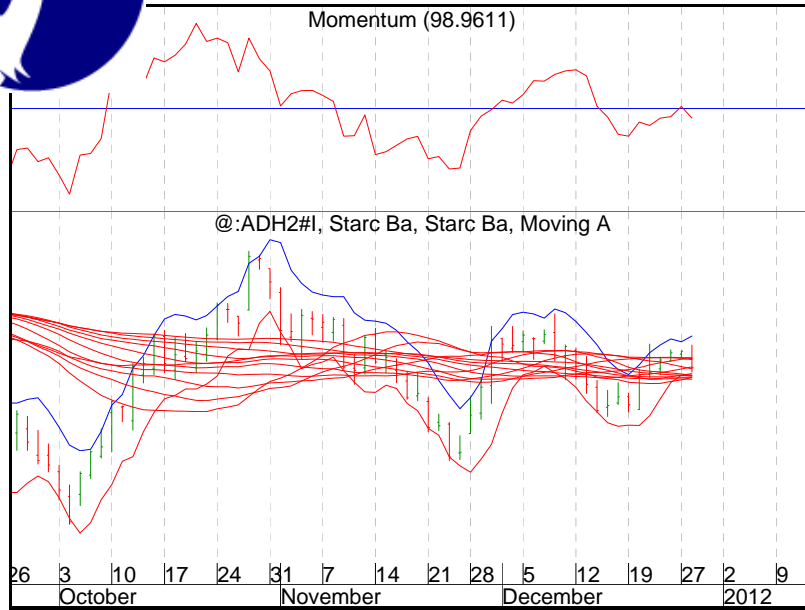
12/15/11 SF	10566	<b>10519</b>	12/15/11	47	587.50	1,642.50
12/15/11 C\$	9637	<b>9592</b>	12/15/11	45	450.00	1,192.50
12/15/11 Euro	13048	<b>13000</b>	12/15/11	48	600.00	592.50
12/16/11 Pound	<b>15500</b>	15535	12/16/11	35	218.75	811.25
12/16/11 Euro	<b>13031</b>	13081	12/16/11	50	625.00	1,436.25
12/16/11 A\$	<b>9828</b>	9868	12/16/11	40	400.00	1,836.25
12/16/11 A\$	<b>9918</b>	9868	12/16/11	50	500.00	1,336.25
12/16/11 SF	<b>10664</b>	10705	12/16/11	41	512.50	1,848.75
12/16/11 C\$	<b>9648</b>	9678	12/16/11	30	300.00	2,148.75
12/16/11 Yen	<b>12868</b>	12899	12/16/11	31	387.50	2,536.25
12/19/11 A\$	<b>9859</b>	9817	12/19/11	42	420.00	2,116.25
12/19/11 Yen	<b>12886</b>	12846	12/19/11	40	500.00	1,616.25
12/19/11 C\$	<b>9604</b>	9651	12/19/11	47	470.00	2,086.25
12/19/11 Pound	<b>15512</b>	15537	12/20/11	25	156.25	2,242.50
12/19/11 Euro	<b>13047</b>	13056	12/20/11	9	112.50	2,355.00
12/19/11 SF	<b>10699</b>	10727	12/20/11	28	350.00	2,705.00
12/20/11 A\$	9861	<b>9796</b>	12/20/11	65	650.00	2,055.00
12/20/11 Yen	12879	<b>12848</b>	12/20/11	31	387.50	1,667.50
12/20/11 C\$	9659	<b>9613</b>	12/20/11	46	460.00	1,207.50
12/20/11 Yen	12879	<b>12848</b>	12/20/11	31	387.50	820.00
12/20/11 Pound	<b>15587</b>	15693	12/21/11	106	662.50	1,482.50
12/20/11 Euro	<b>13106</b>	13113	12/21/11	7	87.50	1,570.00
12/20/11 SF	<b>10777</b>	10812	12/21/11	35	437.50	2,007.50
12/20/11 A\$	<b>9981</b>	10013	12/21/11	32	320.00	2,327.50
12/21/11 Pound	<b>15743</b>	15693	12/21/11	50	312.50	2,015.00
12/21/11 Euro	<b>13163</b>	13113	12/21/11	50	625.00	1,390.00
12/21/11 Euro	13080	<b>13046</b>	12/21/11	34	425.00	965.00
12/21/11 A\$	<b>10063</b>	10013	12/21/11	50	500.00	465.00
12/21/11 SF	10736	<b>10692</b>	12/21/11	44	550.00	-85.00
12/21/11 C\$	<b>9687</b>	9722	12/21/11	35	350.00	265.00
12/21/11 C\$	<b>9772</b>	9722	12/21/11	50	500.00	-235.00
12/22/11 Pound	<b>15664</b>	15712	12/22/11	48	300.00	65.00
12/22/11 Euro	<b>13097</b>	<b>13058</b>	12/22/11	39	487.50	-422.50
12/22/11 A\$	<b>9996</b>	10013	12/22/11	17	170.00	-252.50
12/22/11 C\$	<b>9718</b>	9747	12/22/11	29	290.00	37.50
12/23/11 Pound	<b>15648</b>	15616	12/23/11	32	200.00	-162.50
12/23/11 Euro	<b>13067</b>	13094	12/23/11	27	337.50	175.00
12/23/11 A\$	<b>10035</b>	10083	12/23/11	48	480.00	655.00
12/23/11 SF	<b>10725</b>	10704	12/23/11	21	262.50	392.50
12/27/11 C\$	<b>9780</b>	9770	12/27/11	10	100.00	292.50
12/27/11 Euro	<b>13089</b>	13040	12/28/11	49	612.50	-320.00
12/27/11 A\$	<b>10069</b>	10093	12/28/11	24	240.00	-80.00
12/28/11 Pound	<b>15649</b>	15618	12/28/11	31	193.75	-273.75
12/28/11 SF	<b>10731</b>	10748	12/28/11	17	212.50	-61.25
12/28/11 C\$	<b>9801</b>	9834	12/28/11	33	330.00	268.75
						\$268.75

## 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 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.



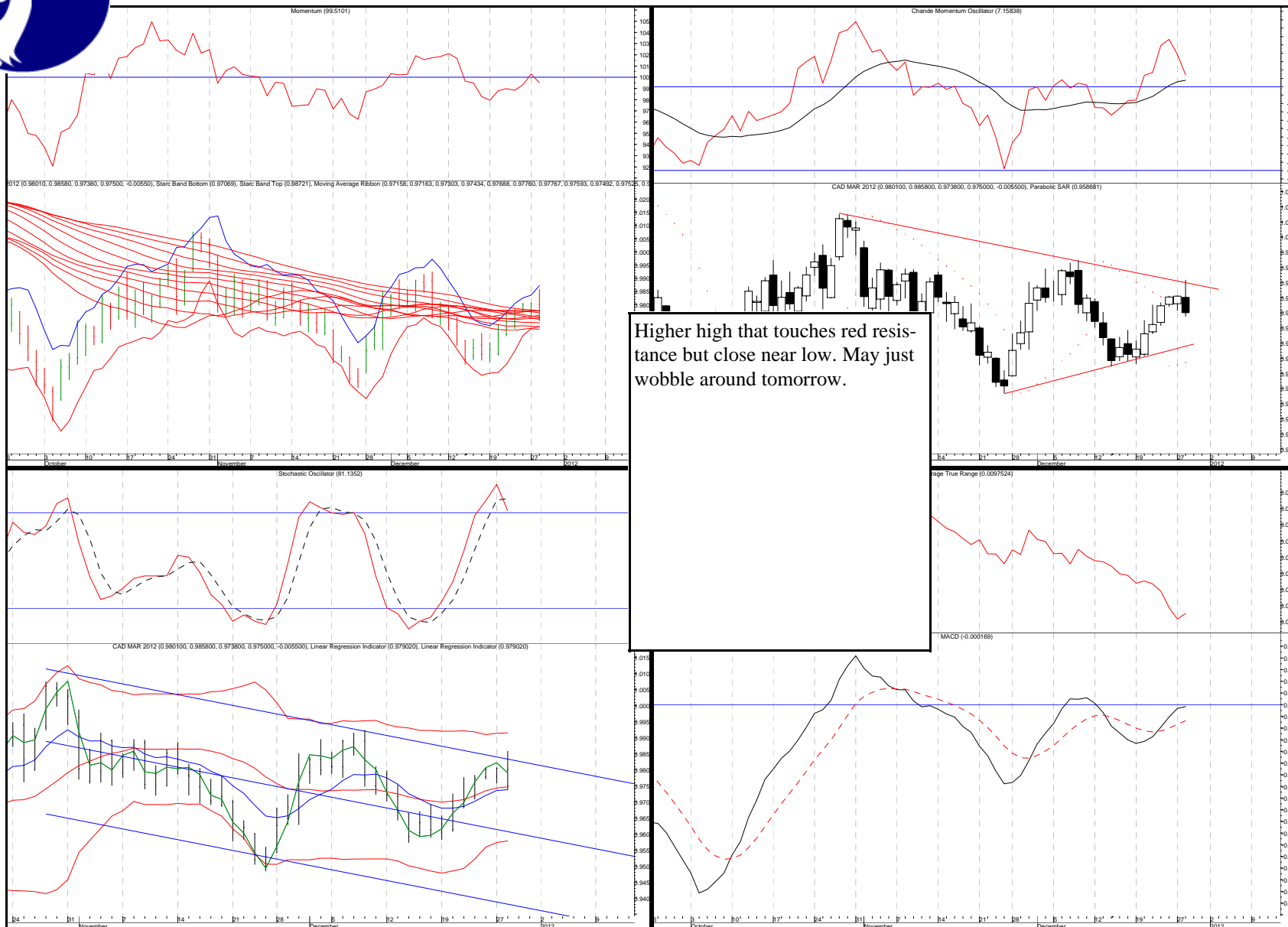
Higher high but bad close enar low. Never did get parabolic reversal. corrective upmove probably over.



# Rockefeller Treasury Services, Inc.

Wednesday, December 28, 2011

## Canadian Dollar Mar 2012 Contract





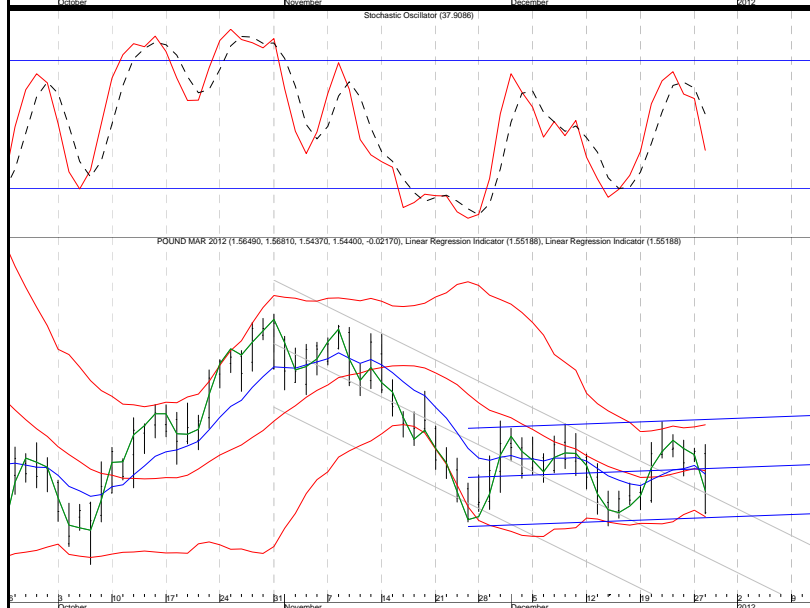
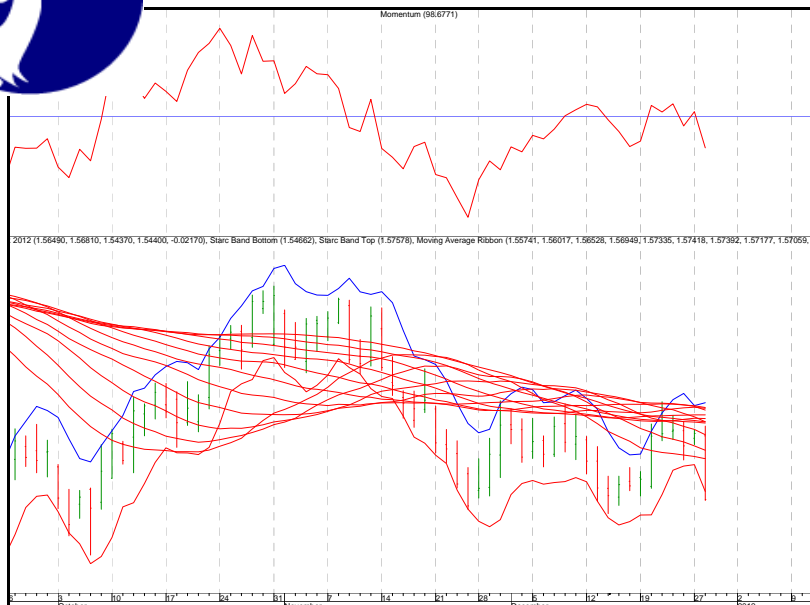




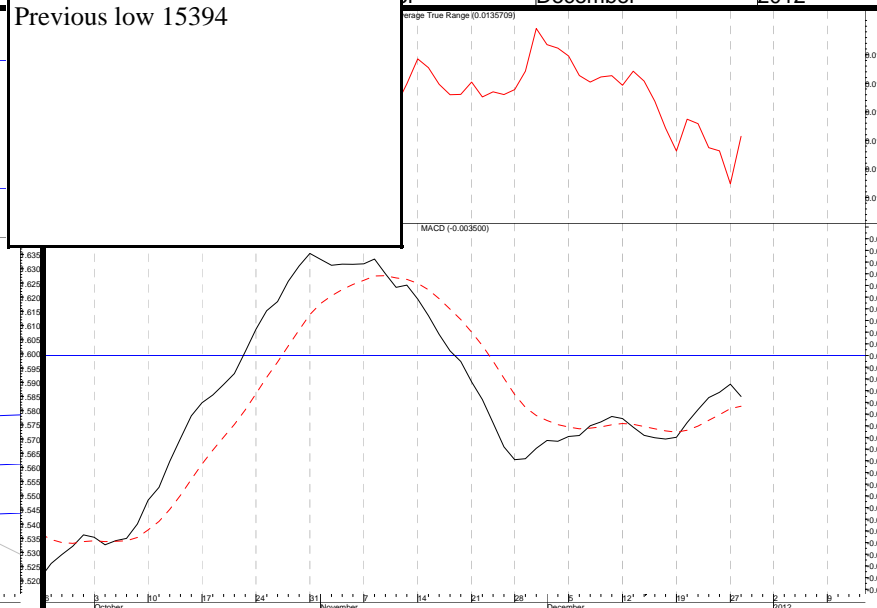
# Rockefeller Treasury Services, Inc.

Wednesday, December 28, 2011

## British Pound MAR 2012 Contract



Higher high but close at low on big bar. Not obvious at all that will continue or continue immediately—can bounce instead. Parabolic reversal 15423.

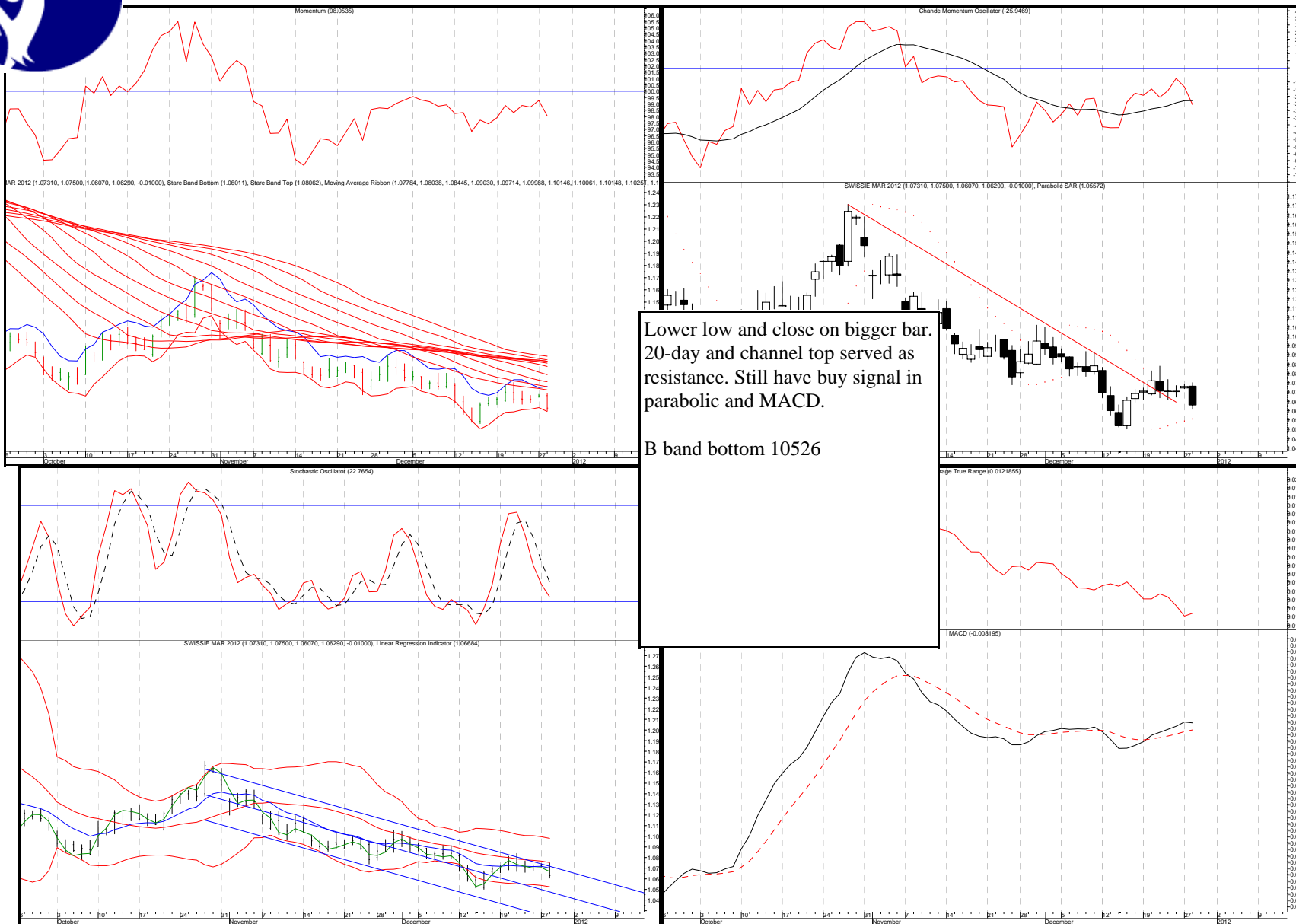




# Rockefeller Treasury Services, Inc.

Wednesday, December 28, 2011

## Swiss Franc MAR 2012 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, December 28, 2011

## Japanese Yen MAR 2012 Contract

