

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

12/13/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	MAR Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	High	SQUARE	15478	--	--	--	12/13/11	--	15478	15527	15426
Points											-49	52
EURO	SELL	Med	SHORT	13055	13098	12989	13098	12/12/11	+43	13160	13205	13089
Points					-43	66					-45	71
AUD	SELL	High	SQUARE	9920	--	--	--	12/12/11	--	9920	9972	9856
Points											-52	64
JPY	SELL	Med	SQUARE	12852			--	12/12/11	--	12852	12874	12830
Points											-22	22
SF	SELL	Med	SQUARE	10599	--	--	--	12/12/11	--	10599	10653	10535
Points											-54	64
CAD	SELL	High	SQUARE	9668	--	--	--	12/12/11	--	9668	9711	9619
Points											-43	49

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 in the yen until further notice. We are restoring Rule 3, though.

WE HAD AN ERROR ON YESTERDAY'S REPORT. WE WENT LONG IN POUND A SECOND TIME ON RULE 3 AND HIT THE STOP FOR A LOSS OF ANOTHER 39 POINTS. THE CORRECTION IS SHOWN ON THE TRACK RECORD IN YELLOW.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15566 AND HIT THE TARGET AT 15505 FOR A GAIN OF 61 POINTS. WE WENT SHORT AT 15455 ON RULE 2 AND HIT THE STOP AT 15505 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13186 AND HIT THE STOP AT 13251 FOR A LOSS OF 65 POINTS. WE RE-ENTERED SHORT AT 13186 ON RULE 3 AND HIT THE TARGET AT 13148 FOR A GAIN OF 38 POINTS. WE WENT SHORT AT 13098 ON RULE 2 AND HIT THE TARGET AT 9906 FOR A GAIN OF 39 POINTS.

WE HIT THE STOP IN THE AUD AT 10006 FOR A LOSS OF 61 POINTS. WE MISSED THE RE-ENTRY AND WENT SHORT AT 9945 ON RULE 3.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12865 AND HIT THE STOP AT 12896 FOR A LOSS OF 29 POINTS. RULE 3 IS DISABLED.

WE HIT THE TARGET IN THE SWISSIE AT 10635 FOR A GAIN OF 42 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9717 AND HIT THE TARGET AT 9673 FOR A GAIN OF 44 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
					-\$90.00	

#### Open Positions

12/13/11 Euro **13098**

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.

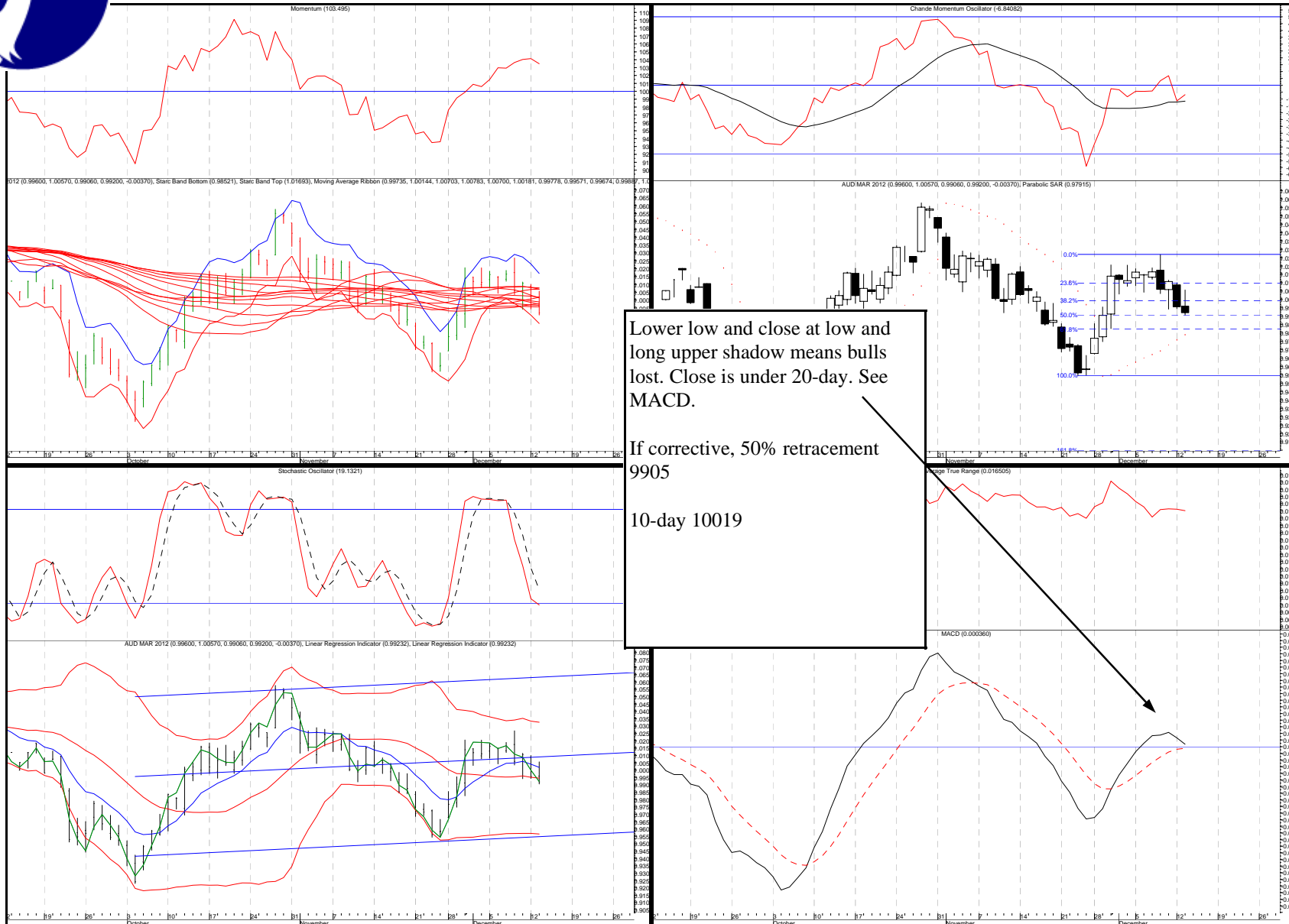
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



# Rockefeller Treasury Services, Inc.

Tuesday, December 13, 2011

## Australian Dollar MAR 2012 Contract

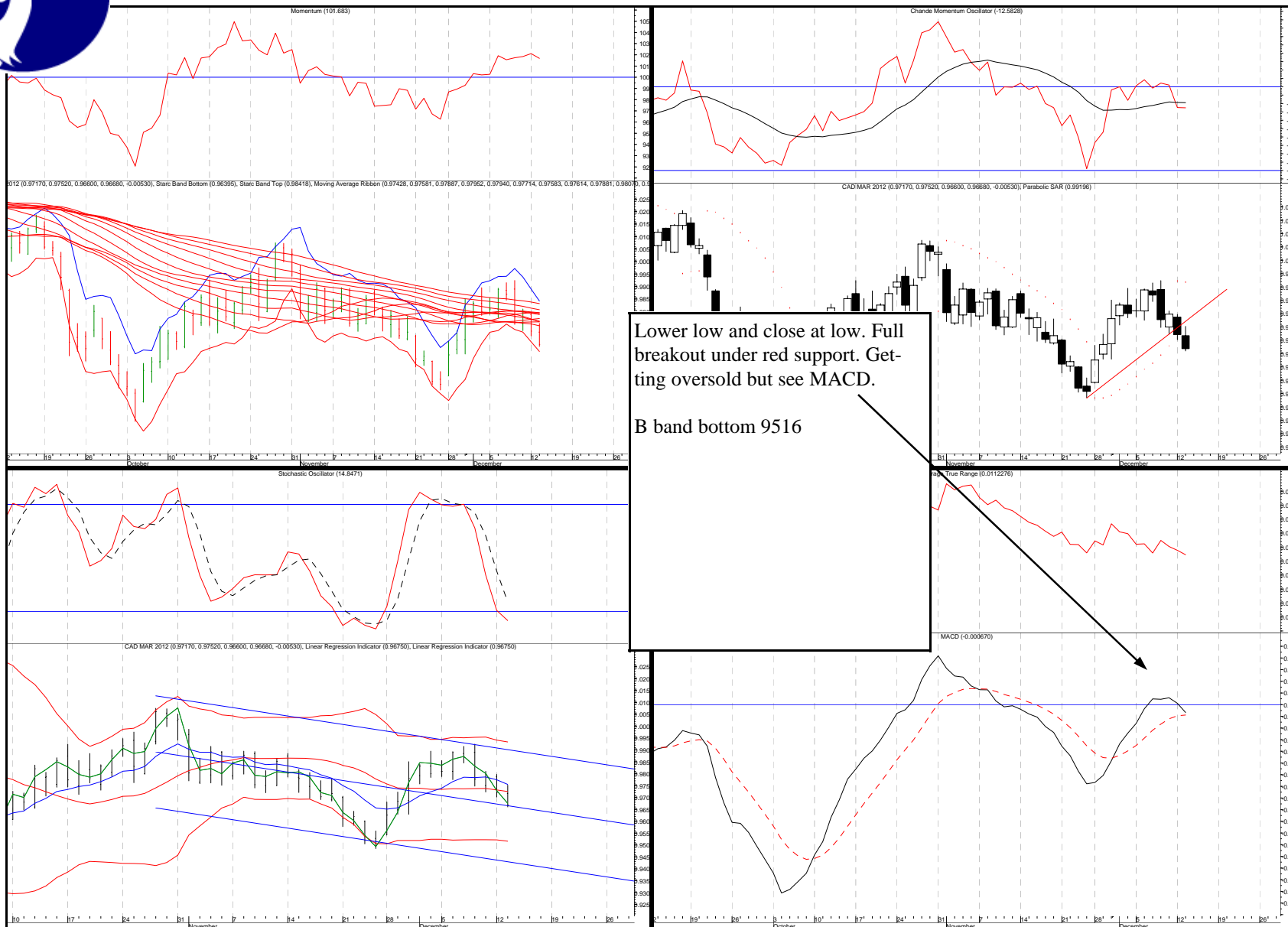




# Rockefeller Treasury Services, Inc.

Tuesday, December 13, 2011

## Canadian Dollar Mar 2012 Contract



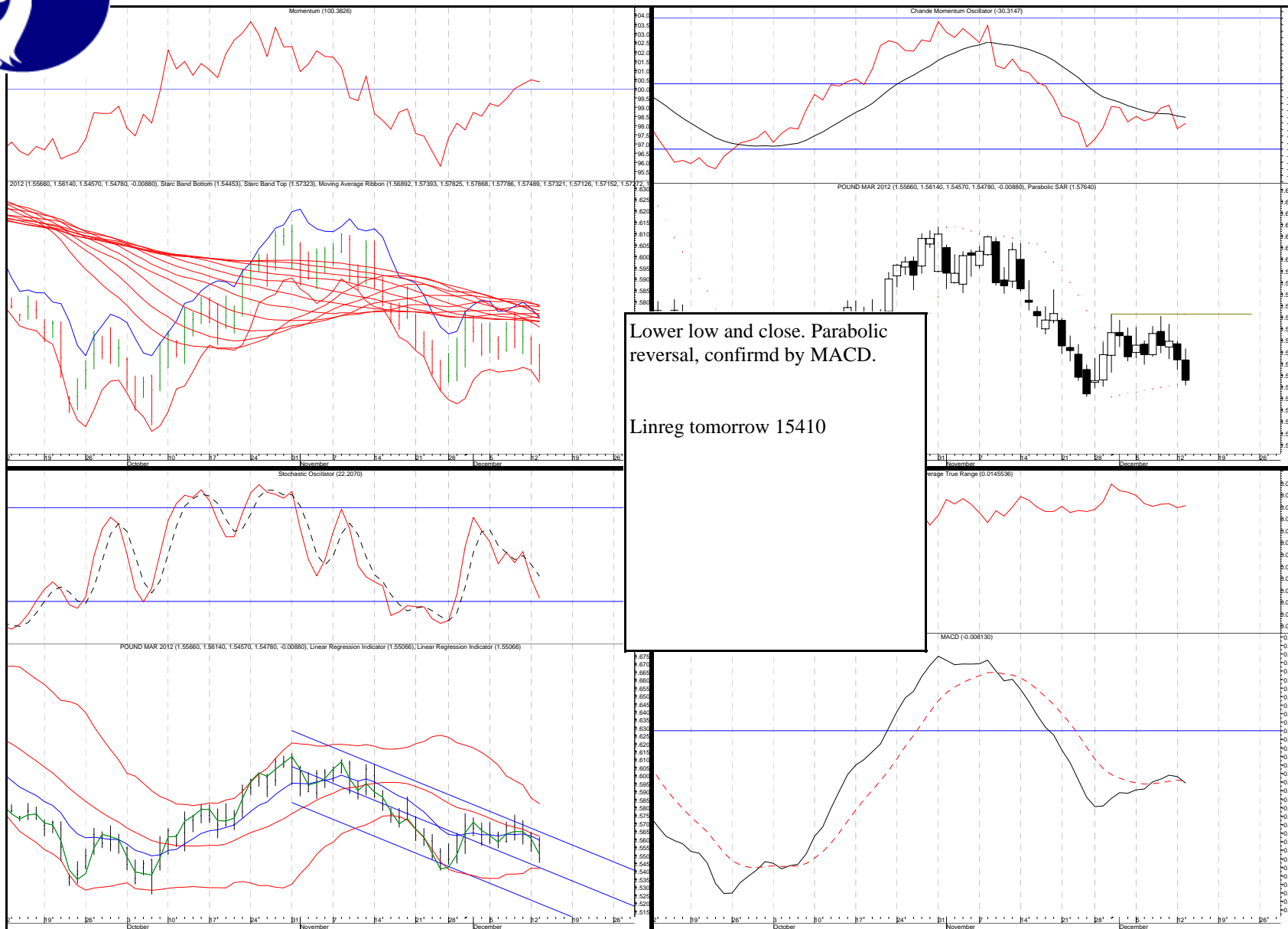




# Rockefeller Treasury Services, Inc.

Tuesday, December 13, 2011

## British Pound MAR 2012 Contract



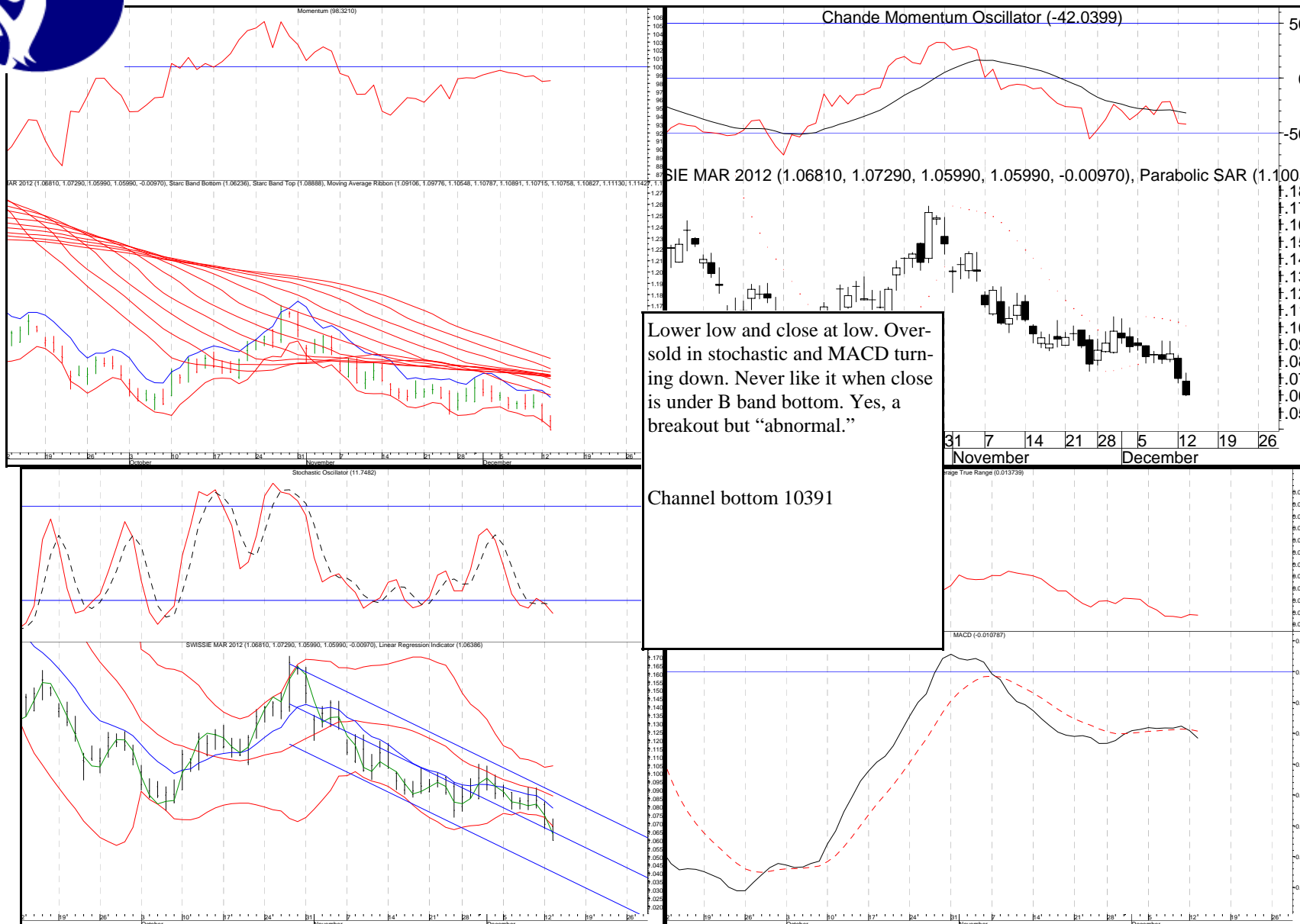




# Rockefeller Treasury Services, Inc.

Tuesday, December 13, 2011

## Swiss Franc MAR 2012 Contract

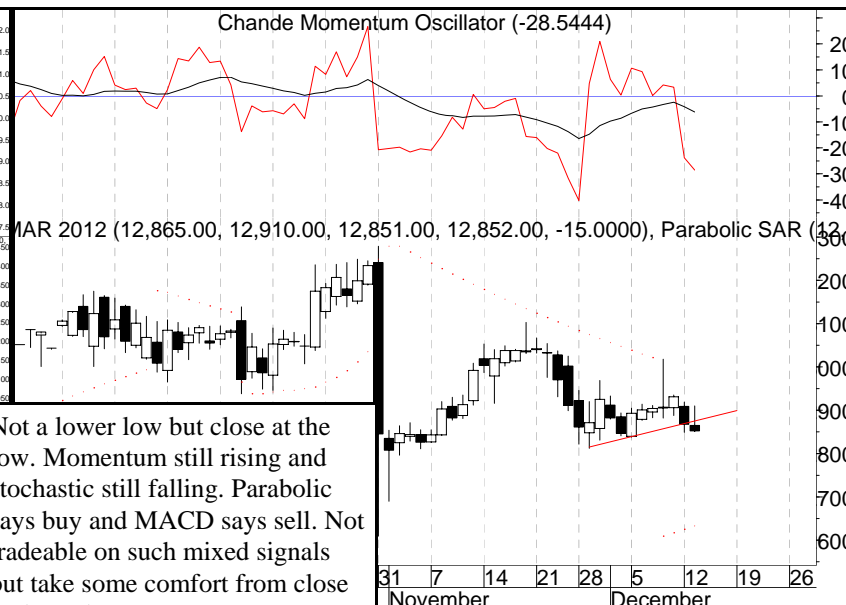
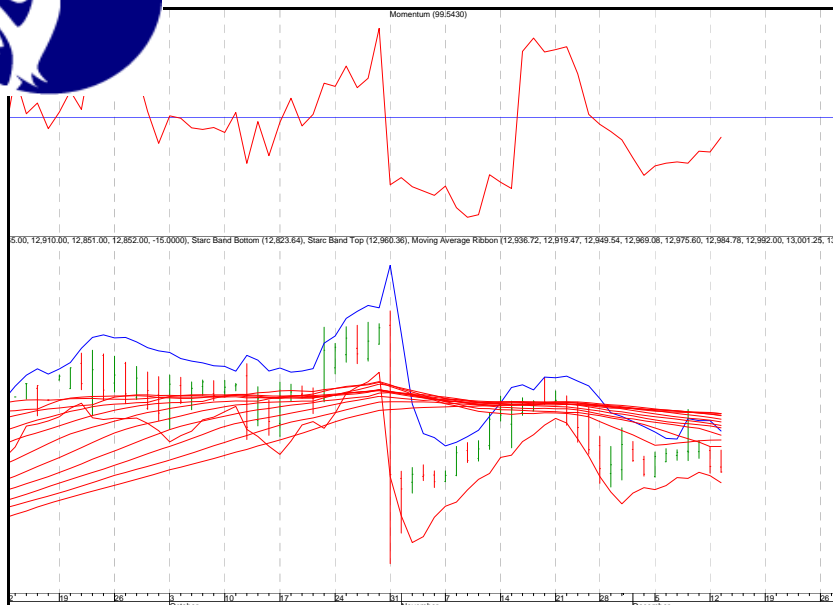




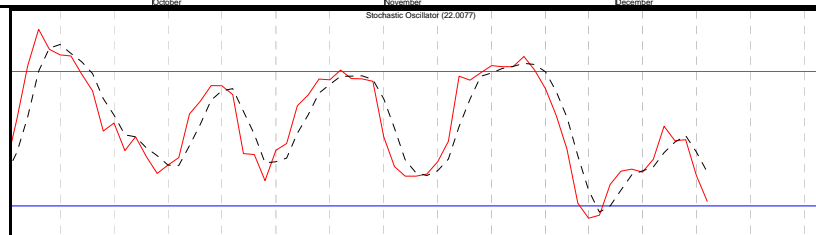
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## Japanese Yen MAR 2012 Contract



Not a lower low but close at the low. Momentum still rising and stochastic still falling. Parabolic says buy and MACD says sell. Not tradeable on such mixed signals but take some comfort from close under red support.



B band bottom 12797

