

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

12/6/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15603	--	--	--	12/06/11	--	15603	15652	15551
Points											-49	52
EURO	SELL	Med	SQUARE	13410	--	--	--	12/06/11	--	13410	13455	13358
Points											-45	52
AUD	BUY	Low	LONG	10246	10198	10294	10221	12/06/11	+25	NPR		
Points					-48	48					N/A	N/A
USD/JPY	BUY	Med	SQUARE	12871	--	--	--	12/06/11	--	12871	12846	12899
Points											-25	28
USD/CHF	SELL	Low	SQUARE	10803	--	--	--	12/06/11	--	10803	10846	10755
Points											-43	48
USD/CAD	BUY	Low	LONG	9909	9863	9931	9879	12/06/11	+30	NPR		
Points					-46	22					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 need to switch to the March contract. We will do that tomorrow.**

**WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15643 AND HIT THE TARGET AT 15578 FOR A GAIN OF 65 POINTS.**

**WE HIT THE TARGET IN THE EURO AT 13347 FOR A GAIN OF 63 POINTS.**

**WE WENT LONG THE AUD AT 10221 AND HIT THE STOP AT 10176 FOR A LOSS OF 45 POINTS. WE WENT LONG AGAIN AT 10221 ON RULE 3.**

**NOTHING DONE IN YEN.**

**WE WENT LONG THE SF AT THE GLOBEX OPEN 10862 AND HIT THE STOP AT 10826 FOR A LOSS OF 36 POINTS.**

**WE MISSED THE RE-ENTRY IN THE CAD BUT WENT LONG AT 9879 ON RULE 2. .**

**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
					\$242.50	

#### Open Positions

12/06/11 A\$	<b>10221</b>
12/06/11 C\$	<b>9879</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.

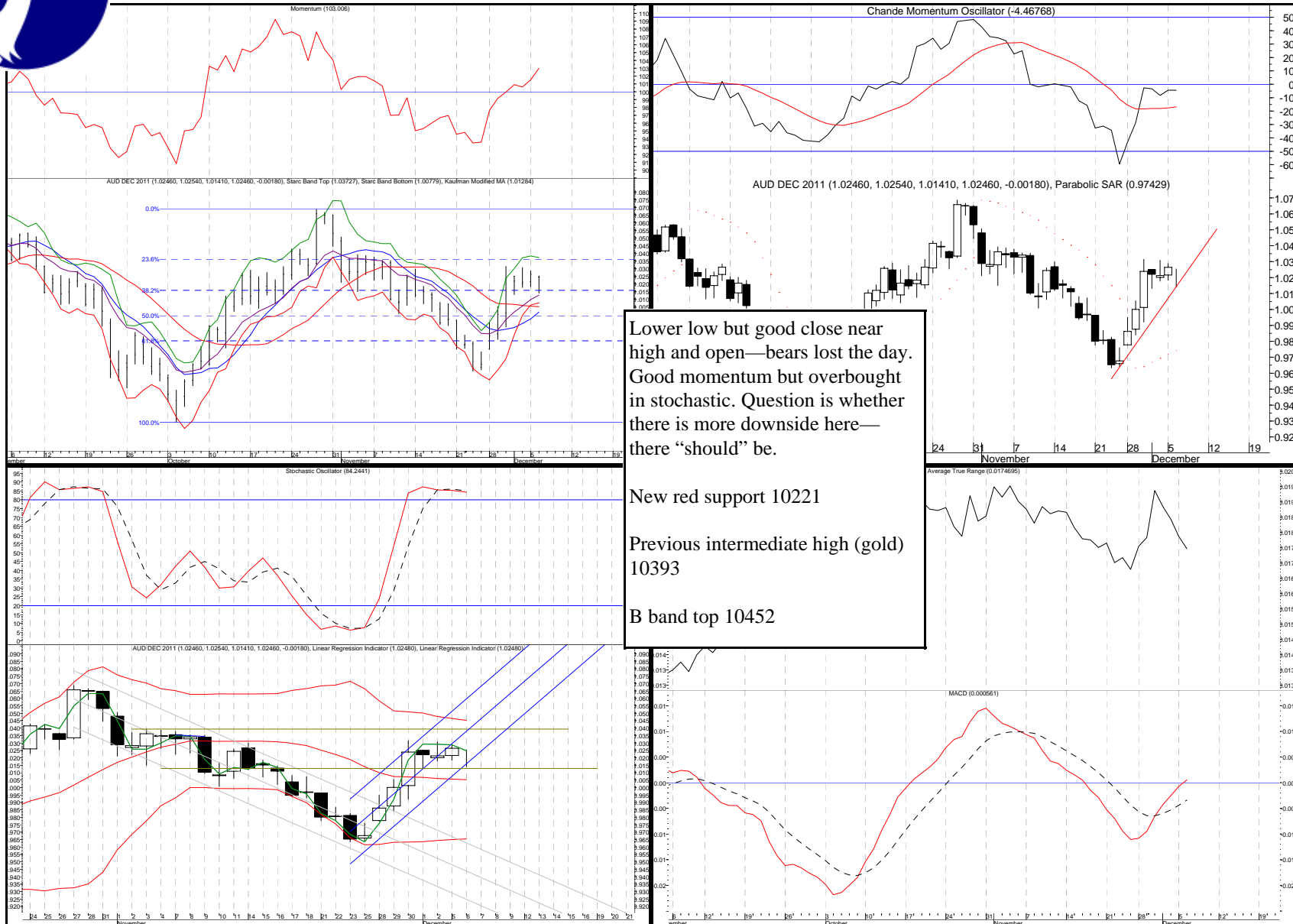
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



# Rockefeller Treasury Services, Inc.

Tuesday, December 6, 2011

## Australian Dollar DEC 2011 Contract





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## Canadian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, December 6, 2011

## Euro DEC 2011 Contract

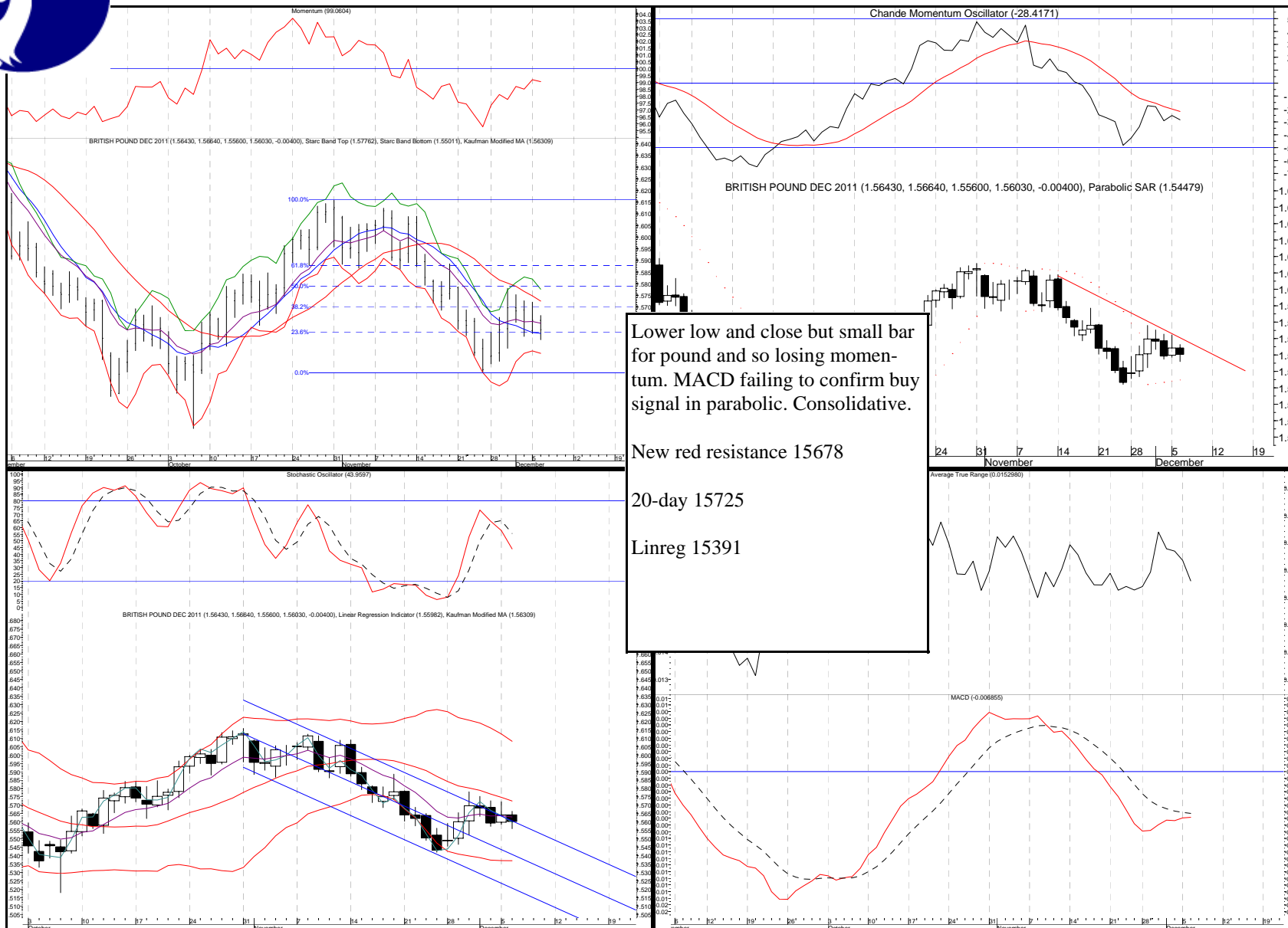




# Rockefeller Treasury Services, Inc.

Tuesday, December 6, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, December 6, 2011

## Swiss Franc DEC 2011 Contract







# Rockefeller Treasury Services, Inc.

Tuesday, December 6, 2011

## Japanese Yen DEC 2011 Contract

