

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

12/12/2011

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	15566	--	--	--	12/12/11	--	15566	15618	15505
Points											-52	61
EURO	SELL	Med	SQUARE	13200	--	--	--	12/12/11	--	13200	13251	13148
Points											-51	52
AUD	SELL	Low	SHORT	9957	10006	9906	9945	12/12/11	-12	10069	10118	10018
Points					-49	51					-49	51
JPY	SELL	Med	SQUARE	12867			--	12/12/11	--	12867	12896	12833
Points											-29	34
SF	SELL	Low	SHORT	10696	10731	10635	10677	12/12/11	-19	10763	10804	10716
Points					-35	61					-41	47
CAD	SELL	Low	SQUARE	9721	--	--	--	12/12/11	--	9721	9758	9673
Points											-37	48

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 WENT LONG THE POUND AT THE GLOBEX OPEN 15636 AND HIT THE STOP AT 15597 FOR A LOSS OF 39 POINTS.
 WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13370 AND HIT THE TARGET AT 13336 FOR A GAIN OF 34 POINTS. WE WENT SHORT AT 13286 ON RULE 2 and hit the target at 13186 for a gain of 100 points.
 WE WENT LONG THE AUD AT THE GLOBEX OPEN 10087 AND HIT THE STOP AT 10065 FOR A LOSS OF 22 POINTS. WE REVERSED TO SHORT AT 9945 ON RULE 4.
 WE WENT LONG THE YEN AT THE GLOBEX OPEN 12909 AND HIT THE STOP AT 12897 FOR A LOSS OF 12 POINTS.
 WE WENT LONG THE SF AT THE GLOBEX OPEN 10815 AND HIT THE STOP AT 10797 FOR A LOSS OF 18 POINTS. WE REVERSED TO SHORT AT 10677 ON RULE 4.
 WE WENT LONG THE CAD AT THE GLOBEX OPEN 9787 AND HIT THE STOP AT 9758 FOR A LOSS OF 29 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
12/12/11 Pound	15636	15597	12/12/11	39	243.75	-725.00
12/12/11 Euro	13336	13370	12/12/11	34	425.00	-300.00
12/12/11 A\$	10087	10065	12/12/11	22	220.00	-520.00
12/12/11 Yen	12909	12897	12/12/11	12	150.00	-670.00
12/12/11 SF	10815	10797	12/12/11	18	225.00	-895.00
12/12/11 C\$	9787	9758	12/12/11	29	290.00	-1,185.00
12/12/11 Euro	13186	13286	12/12/11	100	1,250.00	65.00
					\$65.00	

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

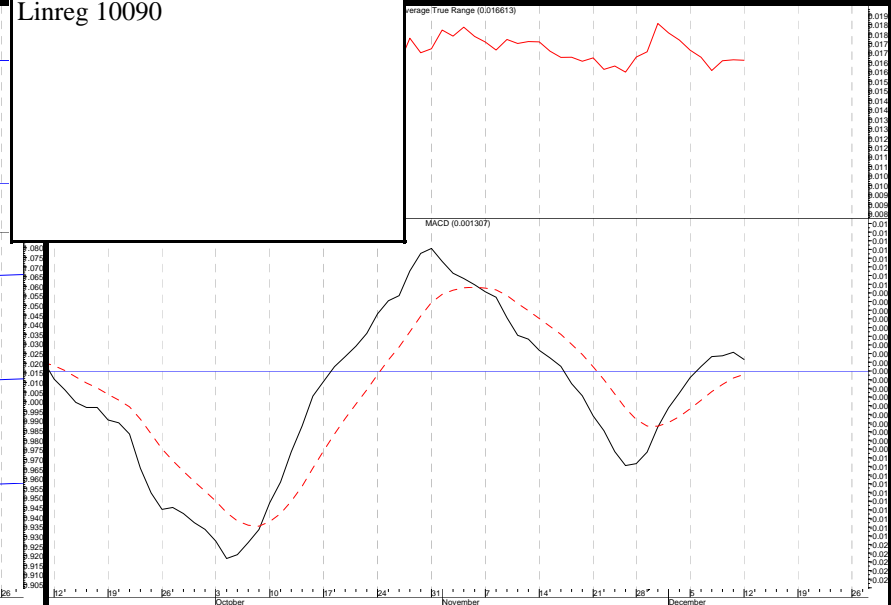
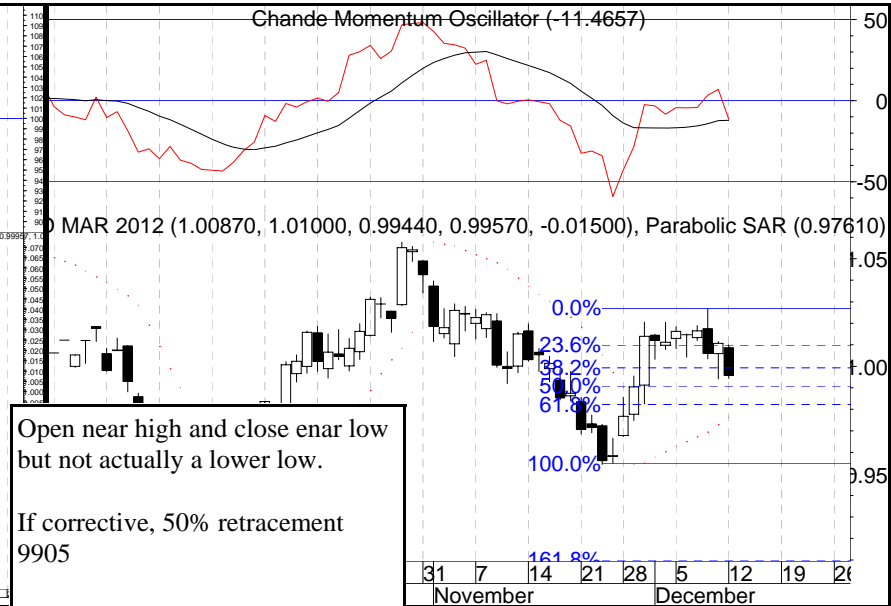
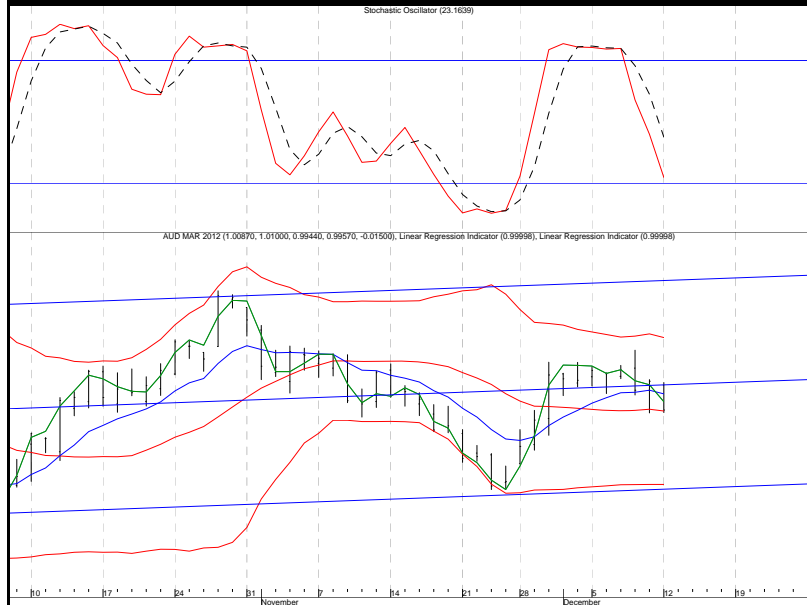
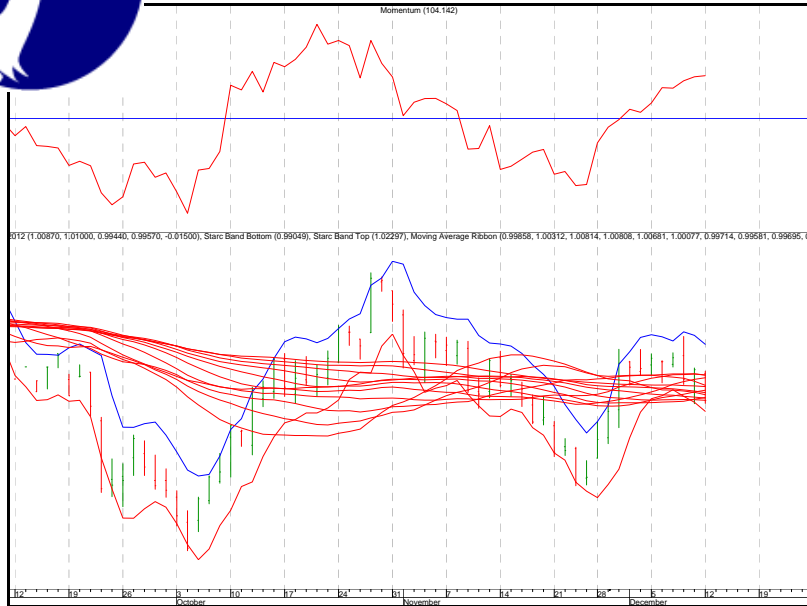
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, December 12, 2011

Australian Dollar MAR 2012 Contract



Open near high and close near low
but not actually a lower low.

If corrective, 50% retracement
9905



Rockefeller Treasury Services, Inc.

Monday, December 12, 2011

Canadian Dollar Mar 2012 Contract

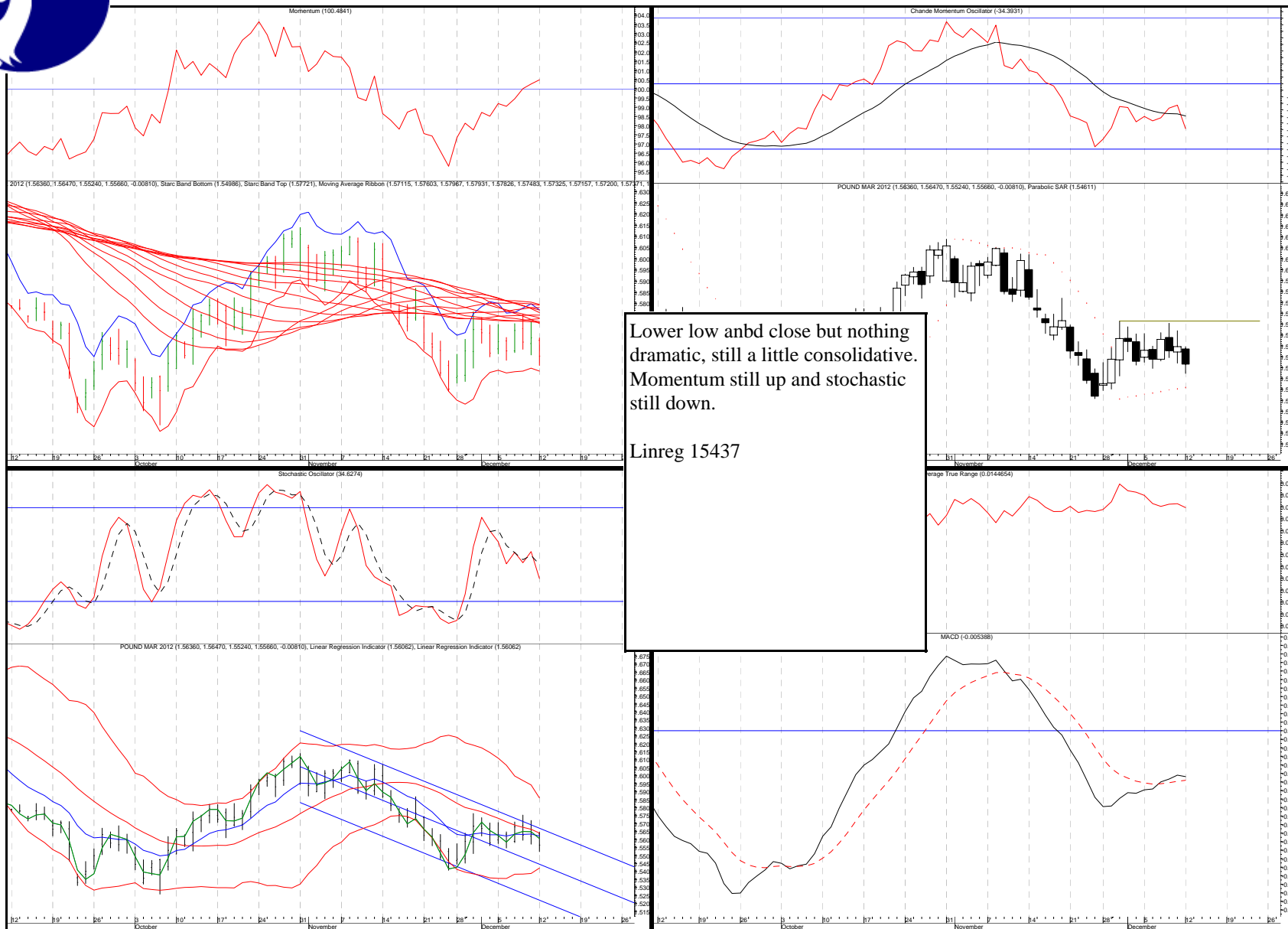




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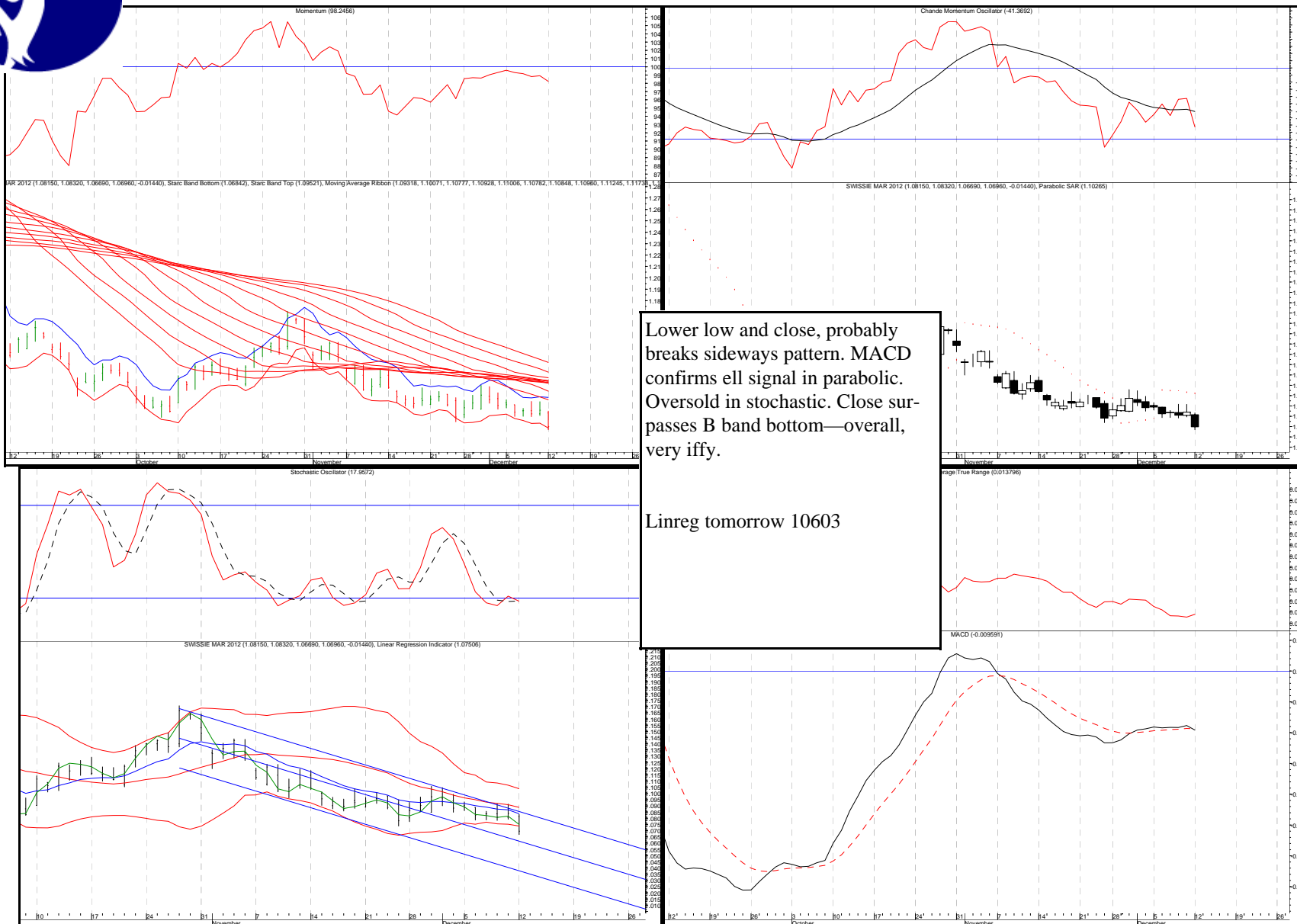
British Pound MAR 2012 Contract





Rockefeller Treasury Services, Inc.
Monday, December 12, 2011

Swiss Franc
MAR 2012 Contract





Rockefeller Treasury Services, Inc.

Monday, December 12, 2011

Japanese Yen MAR 2012 Contract

