

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

12/29/2011

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	15382	--	--	--	12/29/11	--	15382	15435	15332
Points											-53	50
EURO	SELL	Low	SQUARE	12947	--	--	--	12/29/11	--	12947	12988	12897
Points											-41	50
AUD	SELL	Low	SQUARE	10041	--	--	--	12/29/11	--	10041	10080	10001
Points											-39	40
JPY	BUY	Low	SQUARE	12898	--	--	--	12/28/11	--	12898	12861	12931
Points											-37	33
SF	SELL	Low	SQUARE	10635	--	--	--	12/29/11	--	10635	10667	10602
Points											-32	33
CAD	SELL	Low	SQUARE	9772	--	--	--	12/29/11	--	9772	9794	9743
Points											-22	29

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.

We are trying to squeeze out few last points, but remember, Friday ends early tomorrow and we prefer to go into the long weekend square. We will apply footnote rules but as a practical matter, you may want to abstain.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15450 AND HIT THE TARGET AT 15396 FOR A GAIN OF 54 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 12954 AND HIT THE TARGET AT 12895 FOR A GAIN OF 59 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10005 AND HIT THE TARGET AT 9959 FOR A GAIN OF 46 POINTS.

NOTHING DONE IN YEN.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 10629 AND HIT THE TARGET AT 10585 FOR A GAIN OF 44 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9742 AND HIT THE STOP AT 9783 FOR A LOSS 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.

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 Pound	15636	15597	12/12/11	39	243.75	-968.75
12/12/11 Euro	13336	13370	12/12/11	34	425.00	-543.75
12/12/11 A\$	10087	10065	12/12/11	22	220.00	-763.75
12/12/11 Yen	12909	12897	12/12/11	12	150.00	-913.75
12/12/11 SF	10815	10797	12/12/11	18	225.00	-1,138.75
12/12/11 C\$	9787	9758	12/12/11	29	290.00	-1,428.75
12/12/11 Euro	13186	13286	12/12/11	100	1,250.00	-178.75
12/12/11 A\$	10006	9945	12/13/11	61	610.00	-788.75
12/12/11 SF	10635	10677	12/13/11	42	525.00	-263.75
12/13/11 Pound	15505	15566	12/13/11	61	381.25	117.50
12/13/11 Pound	15505	15455	12/13/11	50	312.50	-195.00
12/13/11 Euro	13251	13186	12/13/11	65	812.50	-1,007.50
12/13/11 Euro	13148	13186	12/13/11	38	475.00	-532.50
12/13/11 Yen	12896	12865	12/13/11	31	387.50	-920.00
12/13/11 A\$	9906	9945	12/13/11	39	390.00	-530.00
12/13/11 C\$	9673	9717	12/13/11	44	440.00	-90.00
12/13/11 Euro	12989	13098	12/14/11	109	1,362.50	1,272.50
12/14/11 Pound	15426	15477	12/14/11	51	318.75	1,591.25
12/14/11 A\$	9856	9905	12/14/11	49	490.00	2,081.25
12/14/11 Yen	12830	12852	12/14/11	22	275.00	2,356.25
12/14/11 SF	10535	10590	12/14/11	55	687.50	3,043.75
12/14/11 C\$	9619	9664	12/14/11	45	450.00	3,493.75
12/14/11 A\$	9838	9806	12/15/11	32	320.00	3,173.75
12/15/11 Pound	15503	15448	12/15/11	55	343.75	2,830.00
12/15/11 Euro	13048	13000	12/15/11	48	600.00	2,230.00

12/15/11 SF	10566	10519	12/15/11	47	587.50	1,642.50
12/15/11 C\$	9637	9592	12/15/11	45	450.00	1,192.50
12/15/11 Euro	13048	13000	12/15/11	48	600.00	592.50
12/16/11 Pound	15500	15535	12/16/11	35	218.75	811.25
12/16/11 Euro	13031	13081	12/16/11	50	625.00	1,436.25
12/16/11 A\$	9828	9868	12/16/11	40	400.00	1,836.25
12/16/11 A\$	9918	9868	12/16/11	50	500.00	1,336.25
12/16/11 SF	10664	10705	12/16/11	41	512.50	1,848.75
12/16/11 C\$	9648	9678	12/16/11	30	300.00	2,148.75
12/16/11 Yen	12868	12899	12/16/11	31	387.50	2,536.25
12/19/11 A\$	9859	9817	12/19/11	42	420.00	2,116.25
12/19/11 Yen	12886	12846	12/19/11	40	500.00	1,616.25
12/19/11 C\$	9604	9651	12/19/11	47	470.00	2,086.25
12/19/11 Pound	15512	15537	12/20/11	25	156.25	2,242.50
12/19/11 Euro	13047	13056	12/20/11	9	112.50	2,355.00
12/19/11 SF	10699	10727	12/20/11	28	350.00	2,705.00
12/20/11 A\$	9861	9796	12/20/11	65	650.00	2,055.00
12/20/11 Yen	12879	12848	12/20/11	31	387.50	1,667.50
12/20/11 C\$	9659	9613	12/20/11	46	460.00	1,207.50
12/20/11 Yen	12879	12848	12/20/11	31	387.50	820.00
12/20/11 Pound	15587	15693	12/21/11	106	662.50	1,482.50
12/20/11 Euro	13106	13113	12/21/11	7	87.50	1,570.00
12/20/11 SF	10777	10812	12/21/11	35	437.50	2,007.50
12/20/11 A\$	9981	10013	12/21/11	32	320.00	2,327.50
12/21/11 Pound	15743	15693	12/21/11	50	312.50	2,015.00
12/21/11 Euro	13163	13113	12/21/11	50	625.00	1,390.00
12/21/11 Euro	13080	13046	12/21/11	34	425.00	965.00
12/21/11 A\$	10063	10013	12/21/11	50	500.00	465.00
12/21/11 SF	10736	10692	12/21/11	44	550.00	-85.00
12/21/11 C\$	9687	9722	12/21/11	35	350.00	265.00
12/21/11 C\$	9772	9722	12/21/11	50	500.00	-235.00
12/22/11 Pound	15664	15712	12/22/11	48	300.00	65.00
12/22/11 Euro	13097	13058	12/22/11	39	487.50	-422.50
12/22/11 A\$	9996	10013	12/22/11	17	170.00	-252.50
12/22/11 C\$	9718	9747	12/22/11	29	290.00	37.50
12/23/11 Pound	15648	15616	12/23/11	32	200.00	-162.50
12/23/11 Euro	13067	13094	12/23/11	27	337.50	175.00
12/23/11 A\$	10035	10083	12/23/11	48	480.00	655.00
12/23/11 SF	10725	10704	12/23/11	21	262.50	392.50
12/27/11 C\$	9780	9770	12/27/11	10	100.00	292.50
12/27/11 Euro	13089	13040	12/28/11	49	612.50	-320.00
12/27/11 A\$	10069	10093	12/28/11	24	240.00	-80.00
12/28/11 Pound	15649	15618	12/28/11	31	193.75	-273.75
12/28/11 SF	10731	10748	12/28/11	17	212.50	-61.25
12/28/11 C\$	9801	9834	12/28/11	33	330.00	268.75
12/29/11 Pound	15396	15450	12/29/11	54	337.50	606.25
12/29/11 Euro	12895	12954	12/29/11	59	737.50	1,343.75
12/29/11 A\$	9959	10005	12/29/11	46	460.00	1,803.75
12/29/11 SF	10585	10629	12/29/11	44	550.00	2,353.75
12/29/11 C\$	9783	9742	12/29/11	41	410.00	1,943.75
					\$1,943.75	

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.

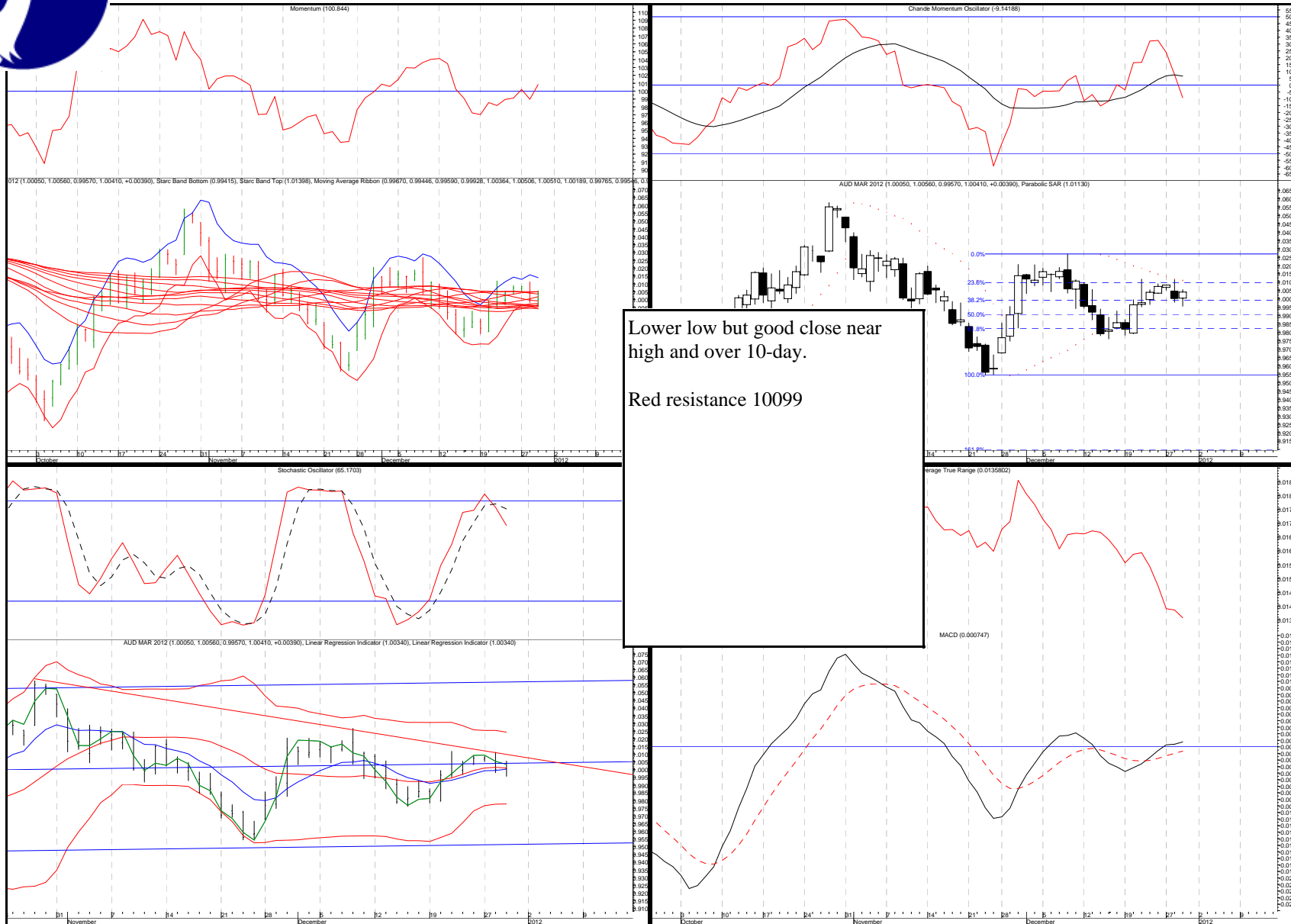
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



Rockefeller Treasury Services, Inc.

Thursday, December 29, 2011

Australian Dollar MAR 2012 Contract





Rockefeller Treasury Services, Inc.

Thursday, December 29, 2011

Canadian Dollar Mar 2012 Contract







Rockefeller Treasury Services, Inc.

Thursday, December 29, 2011

British Pound MAR 2012 Contract

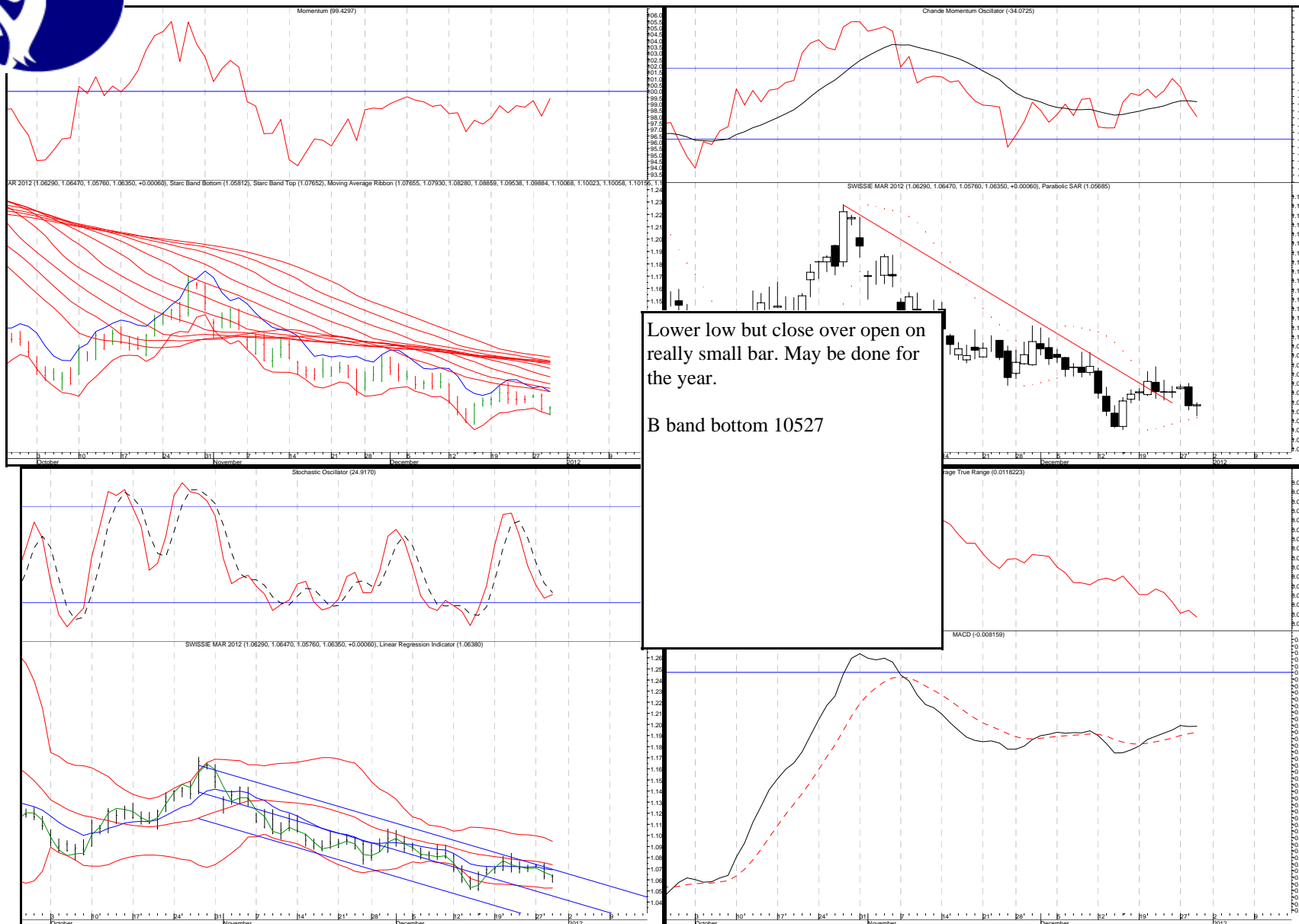




Rockefeller Treasury Services, Inc.

Thursday, December 29, 2011

Swiss Franc MAR 2012 Contract





Rockefeller Treasury Services, Inc.

Thursday, December 29, 2011

Japanese Yen MAR 2012 Contract

