

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

12/1/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	SQUARE	15685	--	--	--	12/01/11	--	15685	15636	15755
Points											-49	70
EURO	BUY	Med	SQUARE	13456	--	--	--	12/01/11	--	13456	13406	13518
Points											-50	62
A\$	BUY	Med	SQUARE	10220	--	--	--	12/01/11	--	10220	10175	10281
Points											-45	61
YEN	SELL	Med	SQUARE	12855	--	--	--	12/01/11	--	12855	12889	12815
Points											-34	40
SF	BUY	Med	SHORT	10912	10912		10892	12/01/11	-20	10912	10878	10967
Points											-34	55
C\$	BUY	Med	SQUARE	9852	--	--	--	12/01/11	--	9852	9806	9899
Points											-46	47

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 HIT THE STOP IN THE POUND AT 15651 FOR A LOSS OF 66 POINTS.
 WE WENT LONG THE EURO AT THE GLOBEX OPEN 13441 AND HIT THE TARGET AT 13479 FOR A GAIN OF 38 POINTS.
 WE HIT THE STOP IN THE AUD AT 10180 FOR A LOSS OF 76 POINTS.
 WE WENT LONG THE YEN AT THE GLOBEX OPEN 12892 AND HIT THE STOP AT 12853 FOR A LOSS OF 39 POINTS.
 WE HIT THE TARGET IN THE SF AT 11012 FOR A GAIN OF 44 POINTS. WE REVERSED TO SHORT AT 10892.
 WE HIT THE TARGET IN THE CAD AT 9854 FOR A GAIN OF 69 POINTS.

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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
						\$55.00	

Open Positions

12/01/11	SF	10892
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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

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.



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Thursday, December 1, 2011

Australian Dollar DEC 2011 Contract

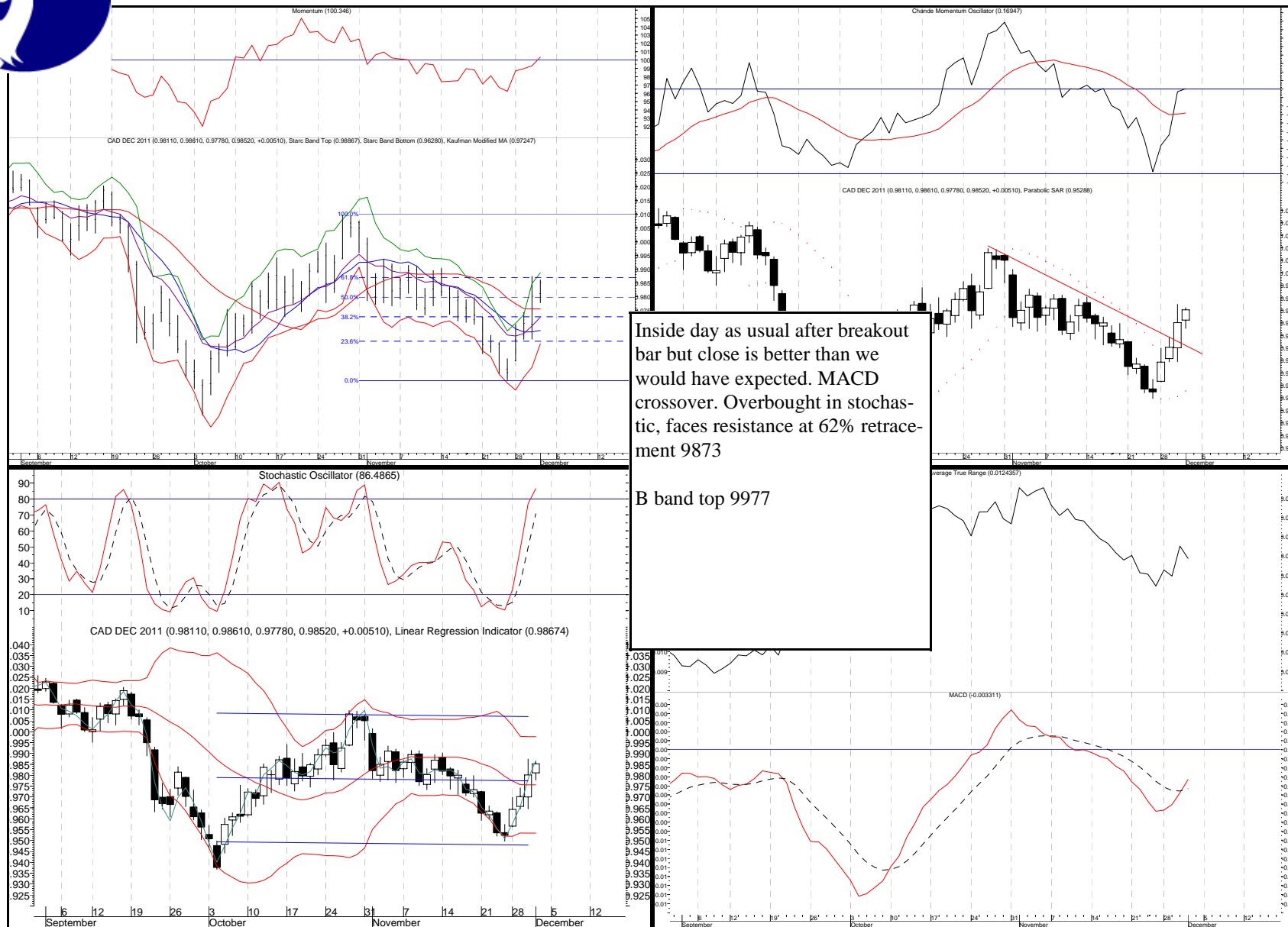




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Canadian Dollar DEC 2011 Contract





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Euro DEC 2011 Contract

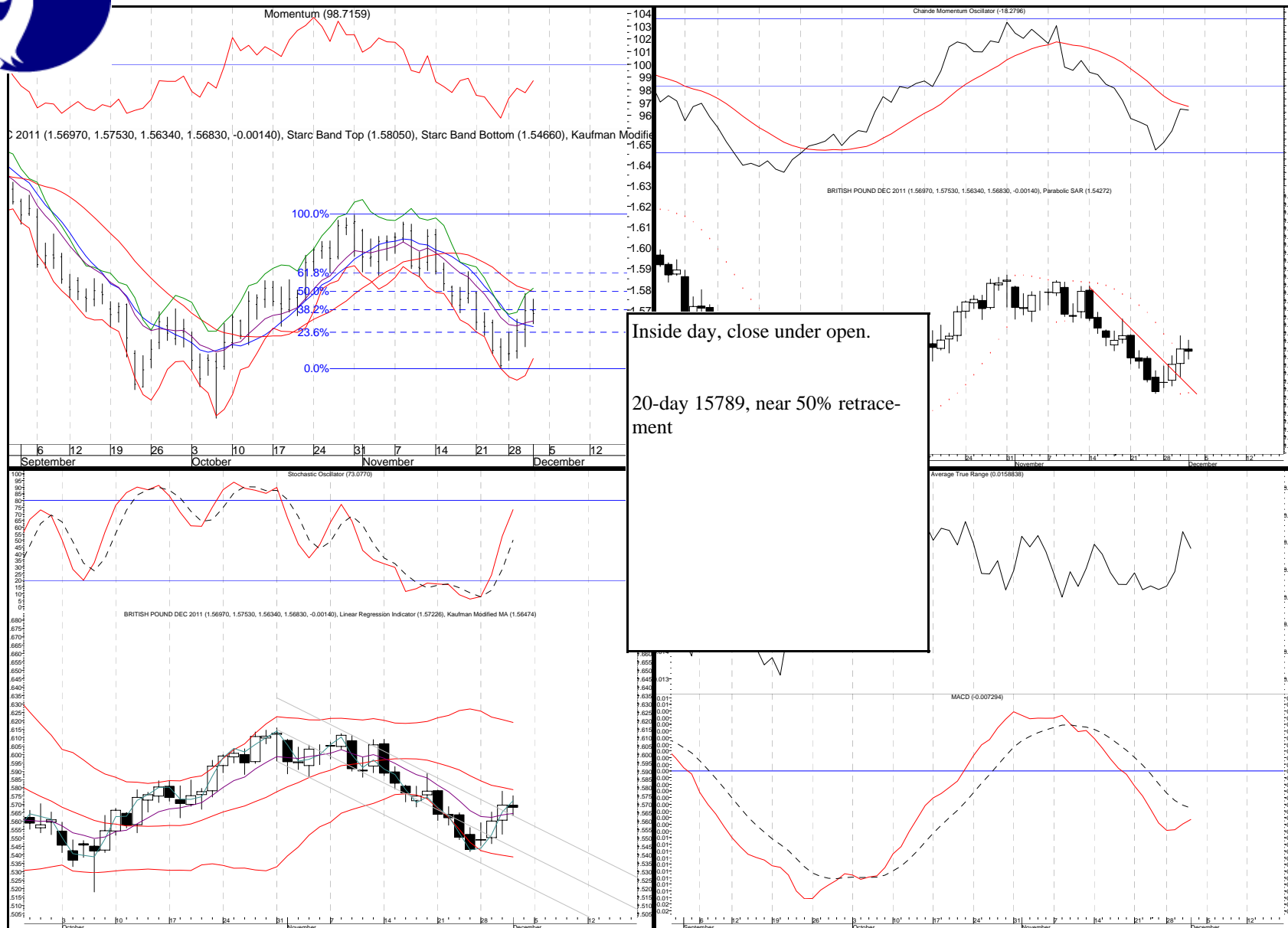




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British Pound DEC 2011 Contract





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Swiss Franc DEC 2011 Contract





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Japanese Yen DEC 2011 Contract

