

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

12/2/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	<i>Med</i>	SQUARE	15593	--	--	--	12/02/11	--	15593	15645	15529
Points											-52	64
EURO	BUY	<i>Med</i>	SQUARE	13456	--	--	--	12/02/11	--	13456	13410	13507
Points											-46	51
A\$	SELL	<i>Med</i>	SQUARE	10213	--	--	--	12/02/11	--	10213	10263	10159
Points											-50	54
YEN	SELL	<i>Med</i>	SQUARE	12814	--	--	--	12/02/11	--	12838	12868	12806
Points											-30	32
SF	BUY	<i>Med</i>	SHORT	10859	10904	10816	10847	12/02/11	-12	10908	10865	10955
Points					-45	43					-43	47
C\$	SELL	<i>Med</i>	SQUARE	9820	--	--	--	12/02/11	--	9820	9853	9786
Points											-33	34

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 15687 AND HIT THE STOP AT 15636 FOR A LOSS OF 51 POINTS.
 WE WENT LONG THE EURO AT THE GLOBEX OPEN 13460 AND HIT THE TARGET AT 13518 FOR A GAIN OF 58 POINTS.
 WE WENT LONG THE AUD AT THE GLOBEX OPEN 10201 AND HIT THE TARGET AT 10281 FOR A GAIN OF 80 POINTS.
 WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12871 AND HIT THE TARGET AT 12815 FOR A GAIN OF 56 POINTS.
 WE EXITED THE SF AT THE GLOBEX OPEN 10918 FOR A LOSS OF 26 POINTS. WE REVERSED TO LONG AT 10918 AND HIT THE TARGET AT 10967 FOR A GAIN OF 49 POINTS. WE REVERSED TO SHORT (AGAIN) AT 10847 ON RULE 4.
 WE WENT LONG THE CAD AT THE GLOBEX OPEN 9858 AND HIT THE TARGET AT 9899 FOR A GAIN OF 41 POINTS.

If stop is hit in euro, reverse to short at 13410, stop 13456, target 13358.

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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
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
						\$2,658.75	

Open Positions

12/02/11 SF	10847
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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 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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Friday, December 2, 2011

Australian Dollar DEC 2011 Contract

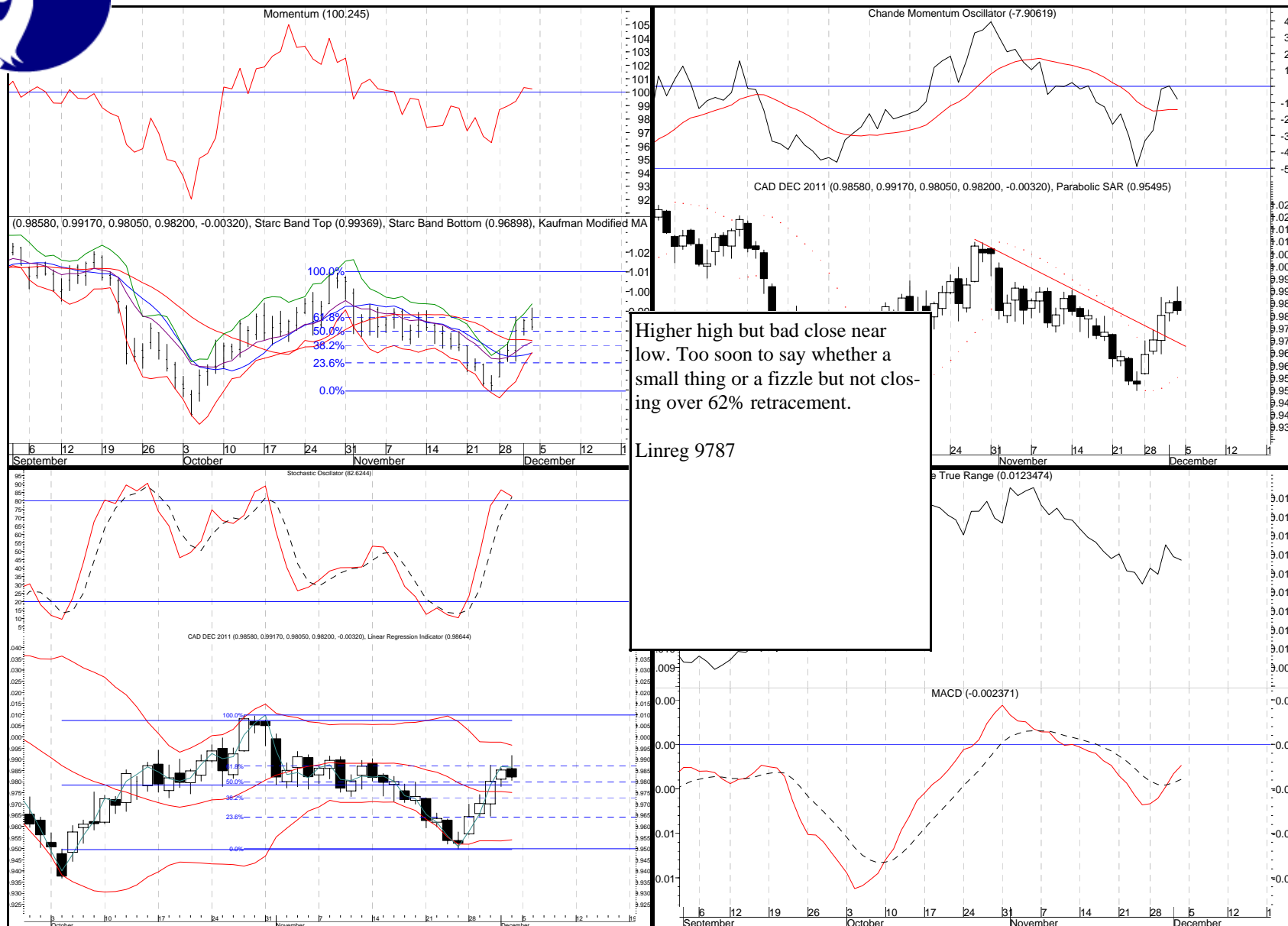




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Canadian Dollar DEC 2011 Contract





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Euro DEC 2011 Contract

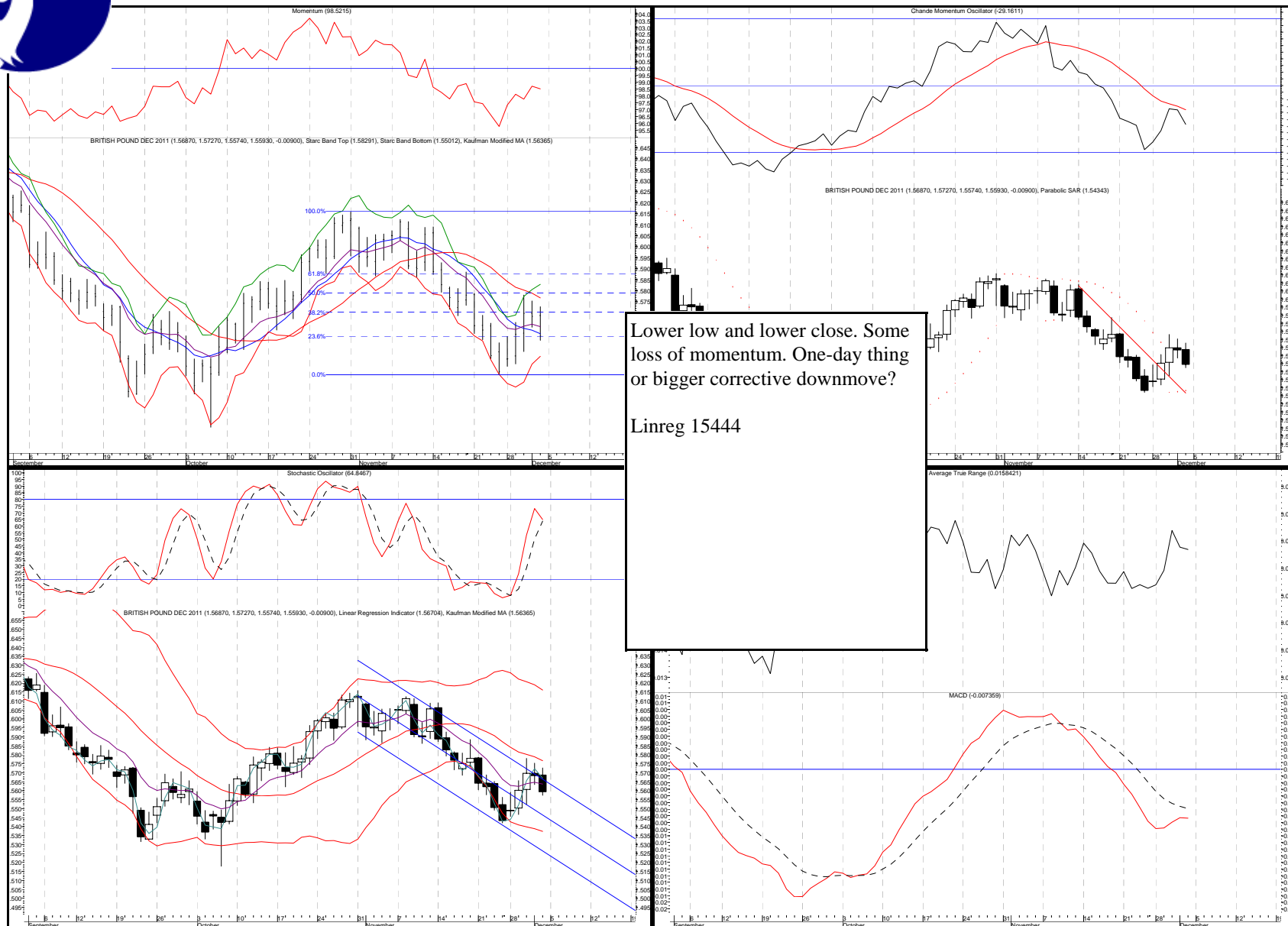




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British Pound DEC 2011 Contract





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Swiss Franc DEC 2011 Contract





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Japanese Yen DEC 2011 Contract

