

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

12/23/2011

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	15616	--	--	--	12/23/11	--	NPR		
Points											N/A	N/A
EURO	BUY	Low	SQUARE	13071			--	12/23/11	--	13071	13032	13111
Points											-39	40
AUD	BUY	Low	SQUARE	10075	--	--	--	12/23/11	--	10075	10034	10122
Points											-41	47
JPY	SELL	Low	SQUARE	12836	--	--	--	12/23/11	--	NPR		
Points											N/A	N/A
SF	SELL	Low	SHORT	10701	10725	10676	10704	12/23/11	+3	NPR		
Points					-24	25					N/A	N/A
CAD	BUY	Low	SQUARE	9802	--	--	--	12/22/11	--	9802	9770	9838
Points											-32	36

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.

FOOTNOTE RULES WERE THE KEY SOURCE OF LOSSES THIS WEEK. WE ARE SUSPENDING ALL FOOTNOTE RULES UNTIL NEXT WEEK.

Note that all western markEts are closed on Monday.

WE WENT LONG THE POUND AT 15648 AND HIT THE STOP AT 15616 FOR A LOSS OF 32 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13067 AND HIT THE TARGET AT 13094 FOR A GAIN OF 27 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10035 AND HIT THE TARGET AT 10083 FOR A GAIN OF 48 POINTS.

NOTHING DONE IN YEN.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 10704.

WE MISSED THE ENTRY IN THE CAD.

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
					\$655.00	

Open Positions

12/23/11 SF **10704** 12/23/11

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

SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

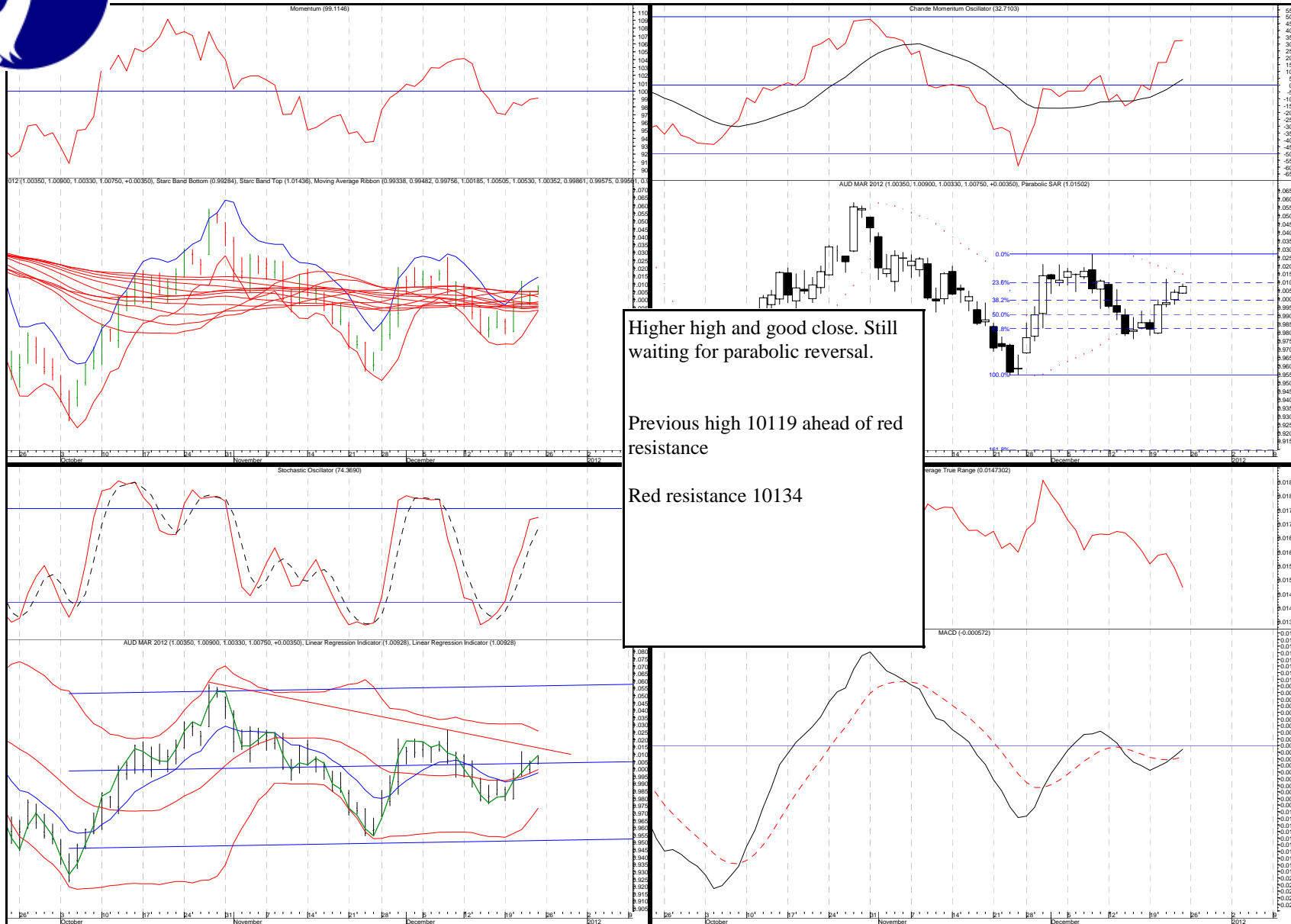
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Friday, December 23, 2011

Australian Dollar MAR 2012 Contract





Rockefeller Treasury Services, Inc.

Friday, December 23, 2011

Canadian Dollar Mar 2012 Contract





Rockefeller Treasury Services, Inc.

Friday, December 23, 2011

Euro MAR 2012 Contract

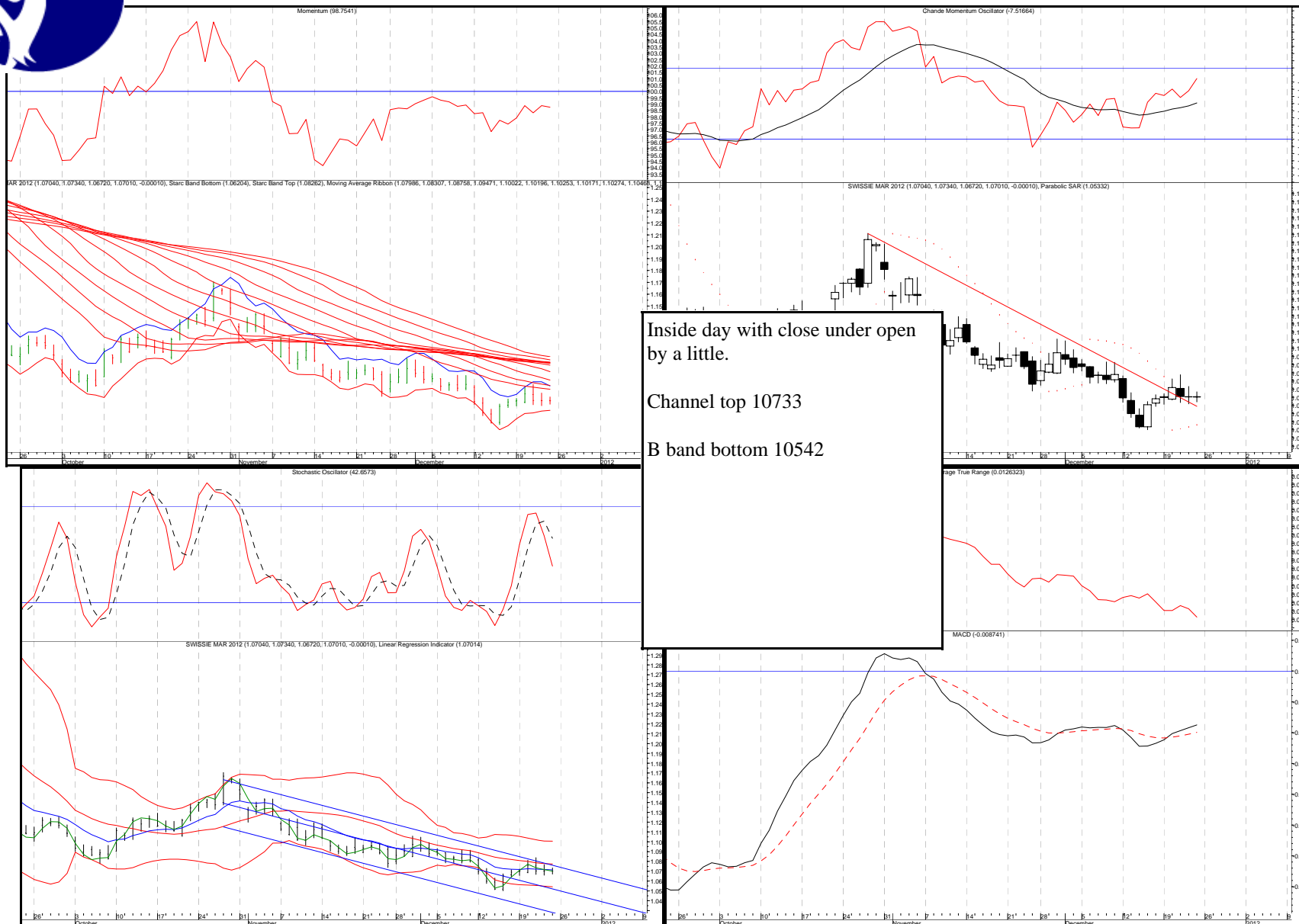




Rockefeller Treasury Services, Inc.

Friday, December 23, 2011

Swiss Franc MAR 2012 Contract





Rockefeller Treasury Services, Inc.

Friday, December 23, 2011

Japanese Yen MAR 2012 Contract

