

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

12/5/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15643	--	--	--	12/05/11	--	15643	15704	15578
Points											-61	65
EURO	SELL	Med	SHORT	13400	13444	13347	13410	12/05/11	+10	NPR		
Points					-44	53					N/A	N/A
A\$	BUY	Low	SQUARE	10264	--	--	--	12/05/11	--	10221	10176	10290
Points											-45	69
YEN	SELL	Med	SQUARE	12861	--	--	--	12/05/11	--	NPR		
Points											N/A	N/A
SF	BUY	Low	SQUARE	10867	--	--	--	12/05/11	--	10867	10826	10909
Points											-41	42
C\$	BUY	Low	SQUARE	9829	--	--	--	12/05/11	--	9787	9751	9834
Points											-36	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 WENT SHORT THE POUND AT THE GLOBEX OPEN 15599 AND HIT THE STOP AT 15645 FOR A LOSS OF 46 POINTS.
 WE WENT LONG THE EURO AT THE GLOBEX OPEN 13407, MORE THAN 50 POINTS FROM CME CLOSE AT 13456 SO PROPORTIONALITY APPLIES. WE HIT THE TARGET AT 13458 FOR A GAIN OF 51 POINTS. WE REVERSED TO SHORT AT 13410 AND HIT THE STOP AT 13456 FOR A LOSS OF 56POINTS. WE RE-ENTERED SHORT AT 13410 ON RULE 3.
 WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10216 AND HIT THE STOP AT 10263 FOR A LOSS OF 47 POINTS.
 WE WENT SHORT THE YEN AT 12838 AND MISSED THE TARGET BY 1 POINT. WE HIT THE STOP AT 12868 FOR A LOSS OF 30 POINTS.
 WE HIT THE STOP IN THE SF AT 10904 FOR A LOSS OF 57 POINTS. WE WENT LONG AT 10908 AND HIT THE STOP AT 10865 FOR A LOSS OF 43 POINTS.
 WE WENT SHORT THE C\$ AT THE GLOBEX OPEN 9814 AND HIT THE STOP AT 9853 FOR A LOSS OF 39 POINTS.

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
						-\$51.25	

Open Positions

12/05/11 Euro

13410**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.

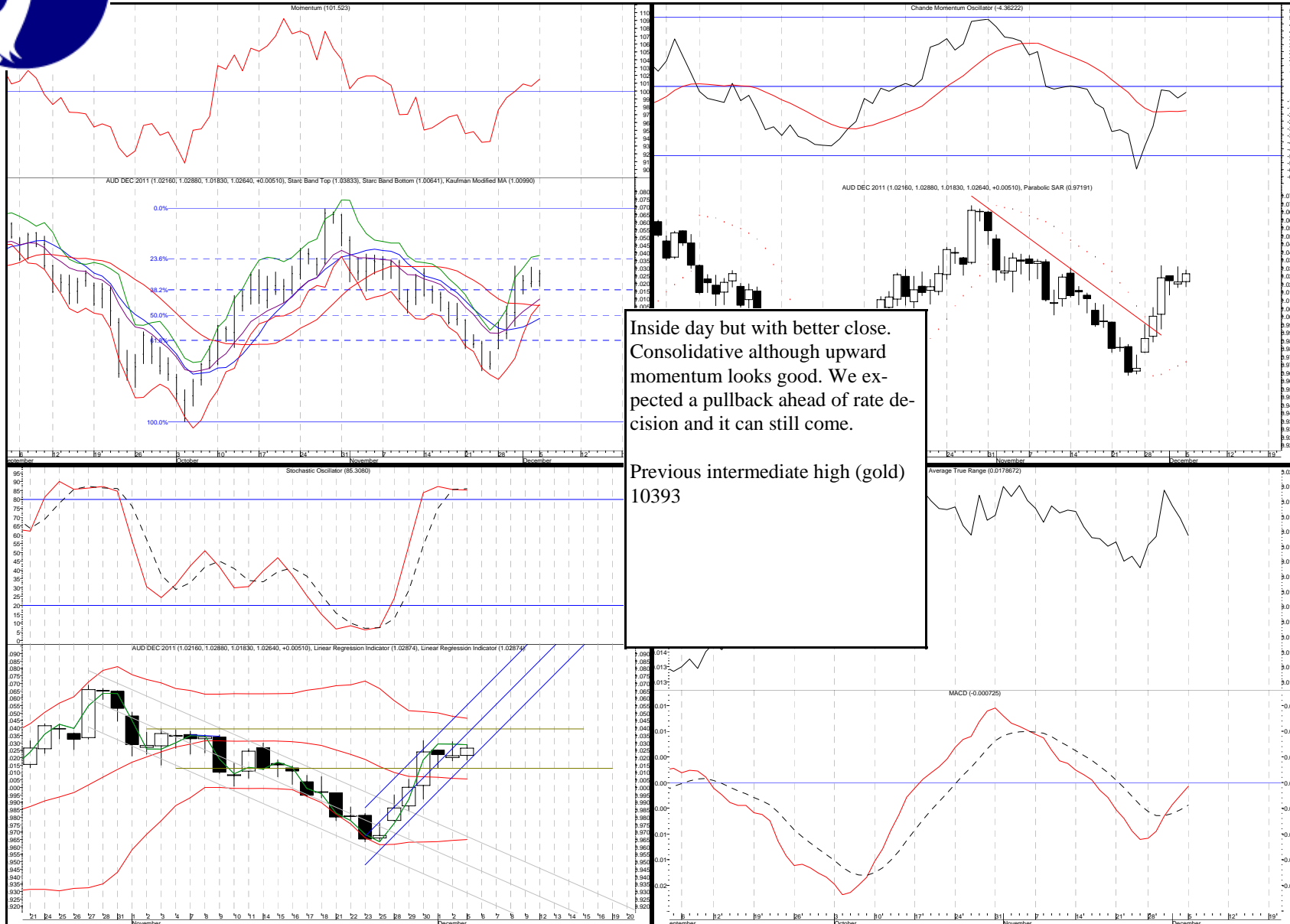
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, December 5, 2011

Australian Dollar DEC 2011 Contract

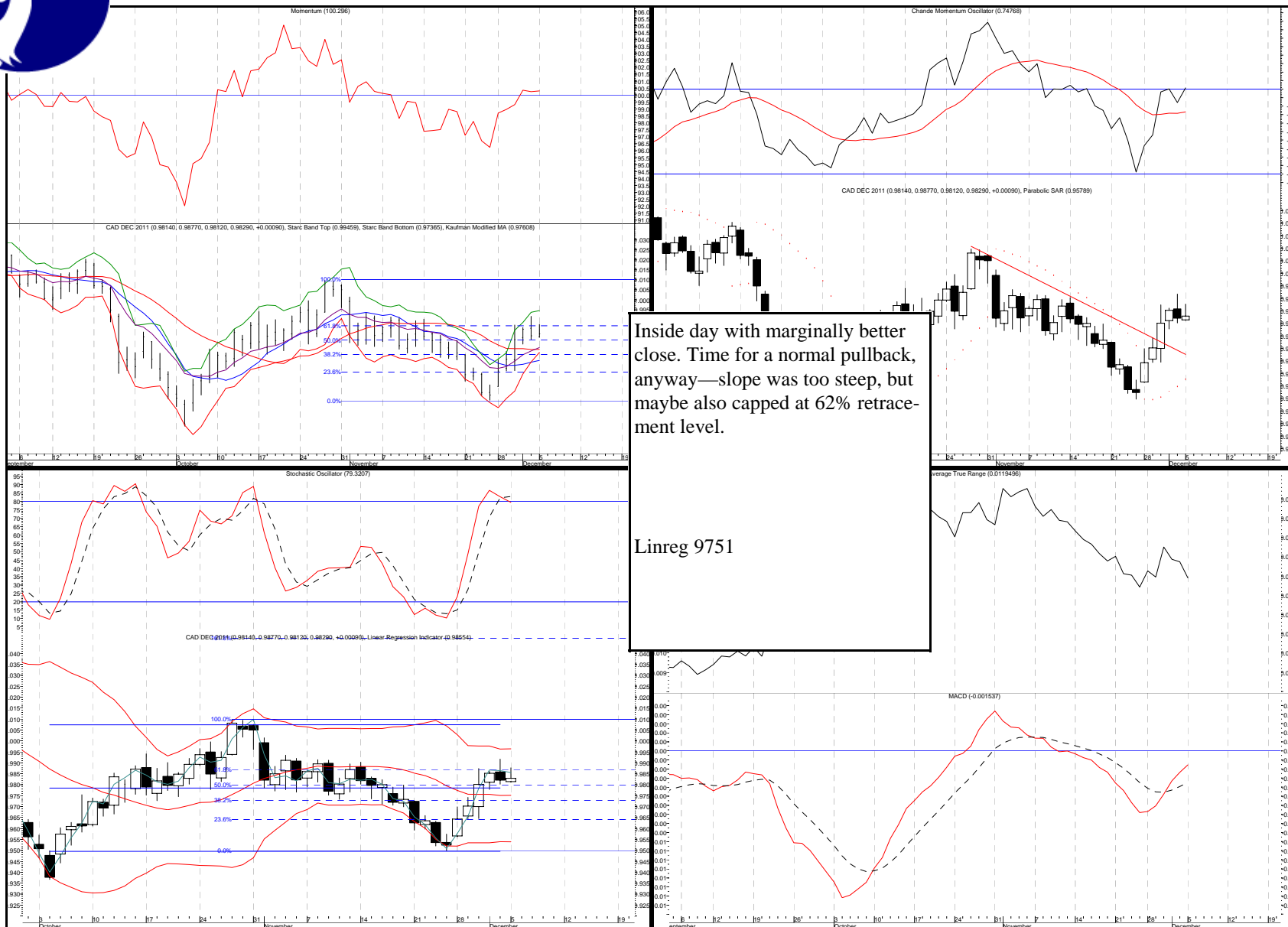




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Canadian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, December 5, 2011

Euro DEC 2011 Contract

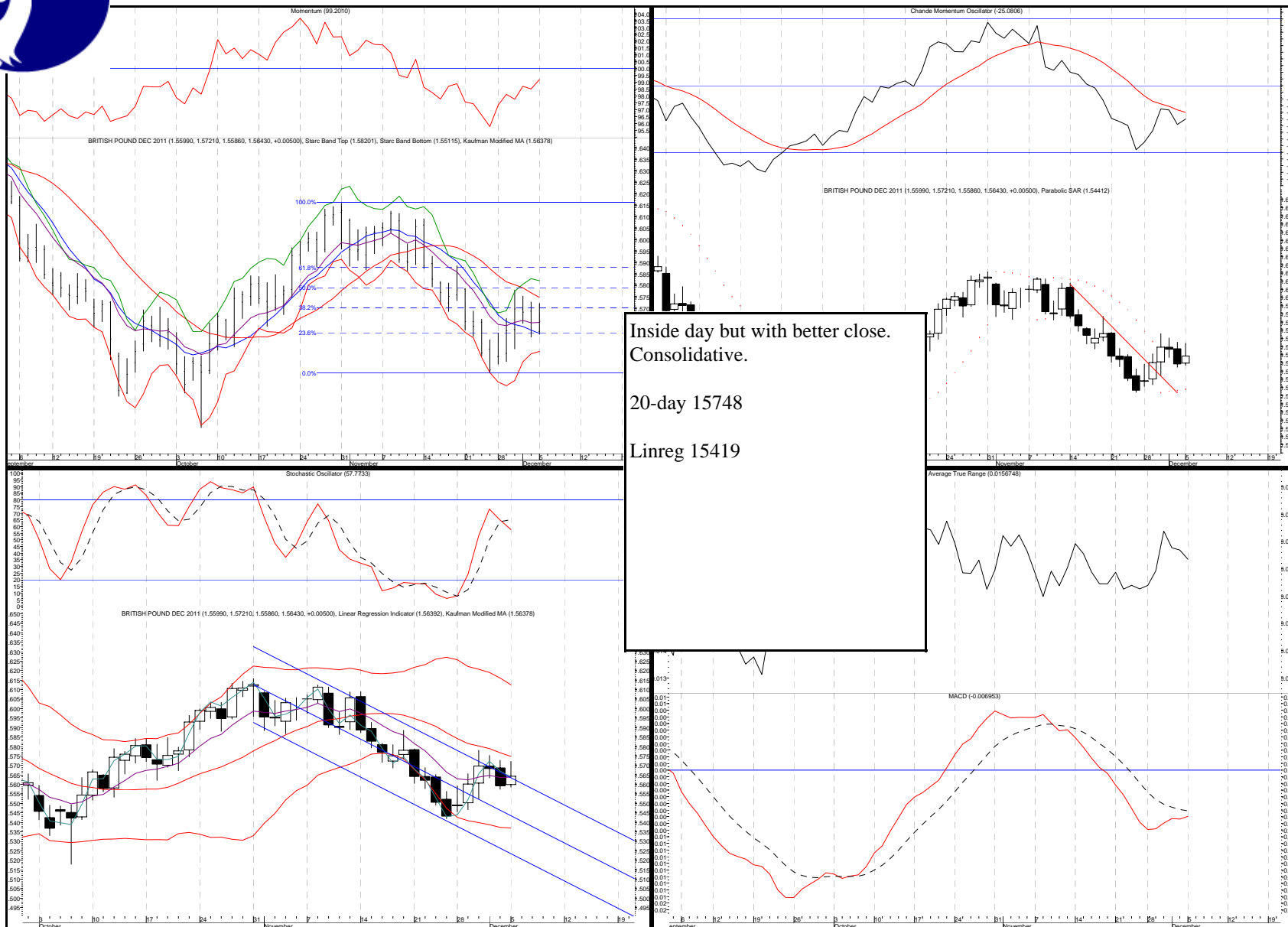




Rockefeller Treasury Services, Inc.

Monday, December 5, 2011

British Pound DEC 2011 Contract





Rockefeller Treasury Services, Inc.

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Japanese Yen DEC 2011 Contract

