

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

11/9/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	High	SQUARE	15913	--	--	--	11/09/11	--	15913	15956	15868
Points											-43	45
EURO	SELL	Low	SHORT	13540	13578	13481	13586	11/09/11	+46	13680	13733	13624
Points					-38	59					-53	56
A\$	SELL	Low	SQUARE	10102	--	--	--	11/09/11	--	10102	10143	10052
Points											-41	50
YEN	BUY	Med	SQUARE	12854	--	--		11/09/11	--	12835	12811	12866
Points											-24	31
SF	SELL	High	SHORT	10996	11033	10951	11045	11/09/11	+49	NPR		
Points					-37	45					N/A	N/A
C\$	SELL	Low	SQUARE	9770	--	--	--	11/09/11	--	9770	9813	9731
Points											-43	39

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 WENT LONG THE POUND AT THE GLOBEX OPEN 16081 AND HIT THE STOP AT 16088 FOR A LOSS OF 13 POINTS. WE WENT SHORT AT 15948 ON RULE 4 AND HIT THE TARGET AT 15900 FOR A GAIN OF 48 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13830 AND HIT THE STOP AT 13804 FOR A LOSS OF 26 POINTS. WE WENT SHORT AT 13684 ON RULE 4 AND HIT THE TARGET AT 13636 FOR A GAIN OF 48 POINTS. WE WENT SHORT AT 13586 ON RULE 2.

WE HIT THE STOP IN THE A\$ AT 10296 FOR A LOSS OF 32 POINTS. WE REVERSED TO SHORT ON RULE 4 AT 10176 AND HIT THE TARGET AT 10128 FOR A GAIN OF 48 POINTS.

WE WENT LONG THE YEN AT 12863 AND HIT THE TARGET AT 12904 FOR A GAIN OF 41 POINTS.

WE HIT THE TARGET IN THE SF AT 11197 FOR A GAIN OF 21 POINTS. WE REVERSED TO SHORT AT 11153 AND HIT THE TARGET AT 11095 FOR A GAIN OF 58 POINTS. WE WENT SHORT AT 11045 ON RULE 2.

WE MISSED THE TARGET IN THE CAD BY 2 POINTS. WE HIT THE STOP AT 9861 FOR A GAIN OF 2 POINTS.

**Rockefeller Treasury Services, Inc.**

## Daily Cumulative Track Record

**NOVEMBER 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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
11/01/11	Euro	13791	<b>13891</b>	11/01/11	100	1,250.00	1,250.00
11/01/11	A\$	10278	<b>10378</b>	11/01/11	100	1,000.00	2,250.00
10/31/11	SF	11250	<b>11350</b>	11/01/11	100	1,250.00	3,500.00
11/08/11	Euro	<b>13766</b>	13723	11/08/11	43	537.50	2,962.50
11/08/11	Euro	<b>13766</b>	13824	11/08/11	58	725.00	3,687.50
11/08/11	A\$	<b>10328</b>	10274	11/08/11	54	540.00	3,147.50
11/08/11	SF	11056	<b>11110</b>	11/08/11	54	675.00	3,822.50
11/08/11	SF	<b>11176</b>	11132	11/08/11	44	550.00	3,272.50
11/08/11	C\$	<b>9859</b>	9820	11/08/11	39	390.00	2,882.50
11/08/11	Pound	<b>16047</b>	16114	11/08/11	67	418.75	3,301.25
11/08/11	C\$	<b>9859</b>	9861	11/09/11	2	20.00	3,321.25
11/08/11	A\$	<b>10328</b>	10296	11/09/11	32	320.00	3,001.25
11/08/11	SF	<b>11176</b>	11197	11/09/11	21	262.50	3,263.75
11/09/11	Pound	<b>16081</b>	16088	11/09/11	7	43.75	3,307.50
11/09/11	Pound	15900	<b>15948</b>	11/09/11	48	300.00	3,607.50
11/09/11	Euro	<b>13830</b>	13804	11/09/11	26	325.00	3,282.50
11/09/11	Euro	13636	<b>13684</b>	11/09/11	48	600.00	3,882.50
11/09/11	A\$	10128	<b>10176</b>	11/09/11	48	480.00	4,362.50
11/09/11	Yen	<b>12863</b>	12904	11/09/11	41	512.50	4,875.00
11/09/11	SF	11095	<b>11153</b>	11/09/11	58	725.00	5,600.00
						5,600.00	

**Open Positions**

11/09/11 Euro  
11/09/11 SF

**13586**  
**11045**

**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.

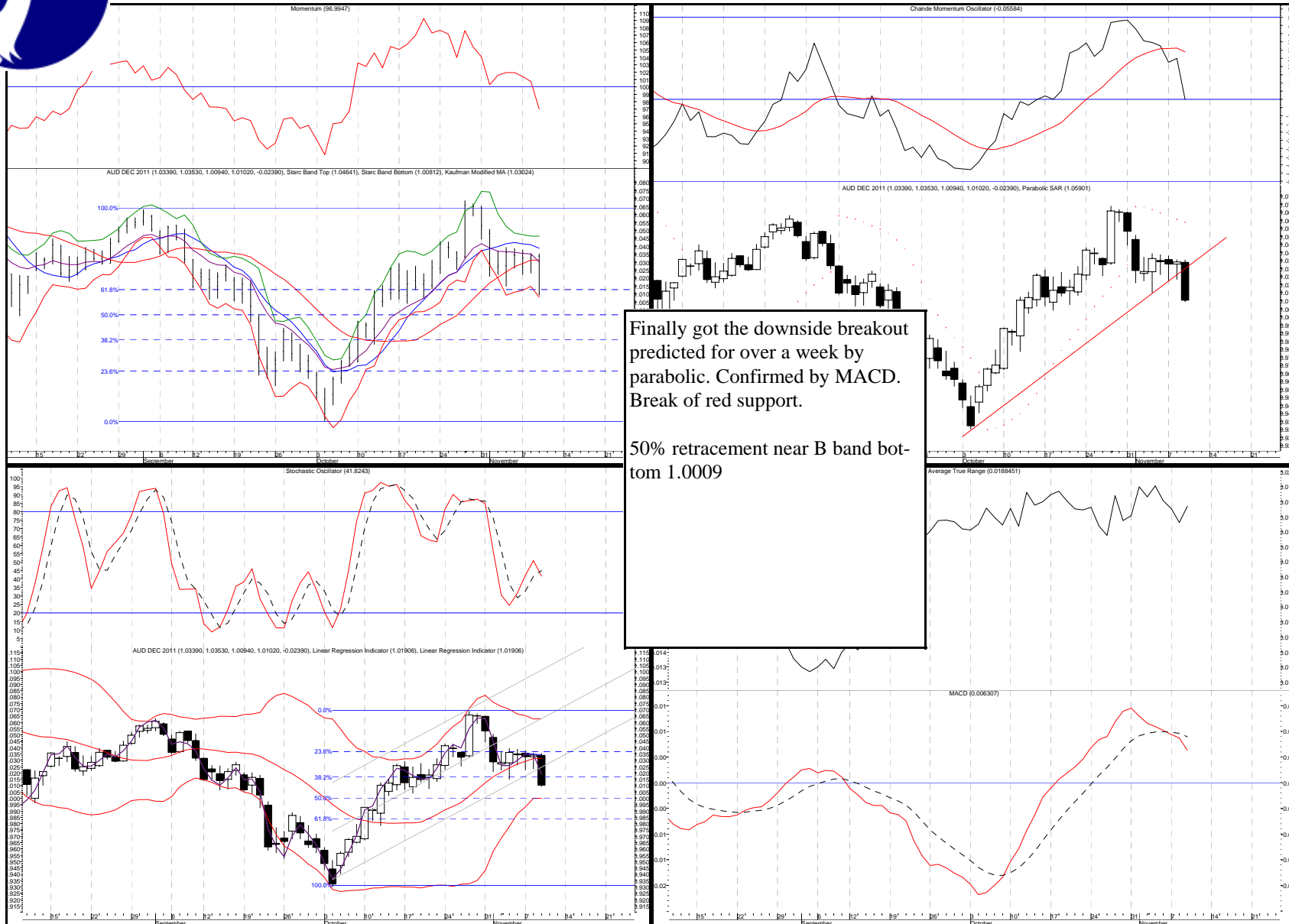
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, November 9, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, November 9, 2011

## Canadian Dollar DEC 2011 Contract



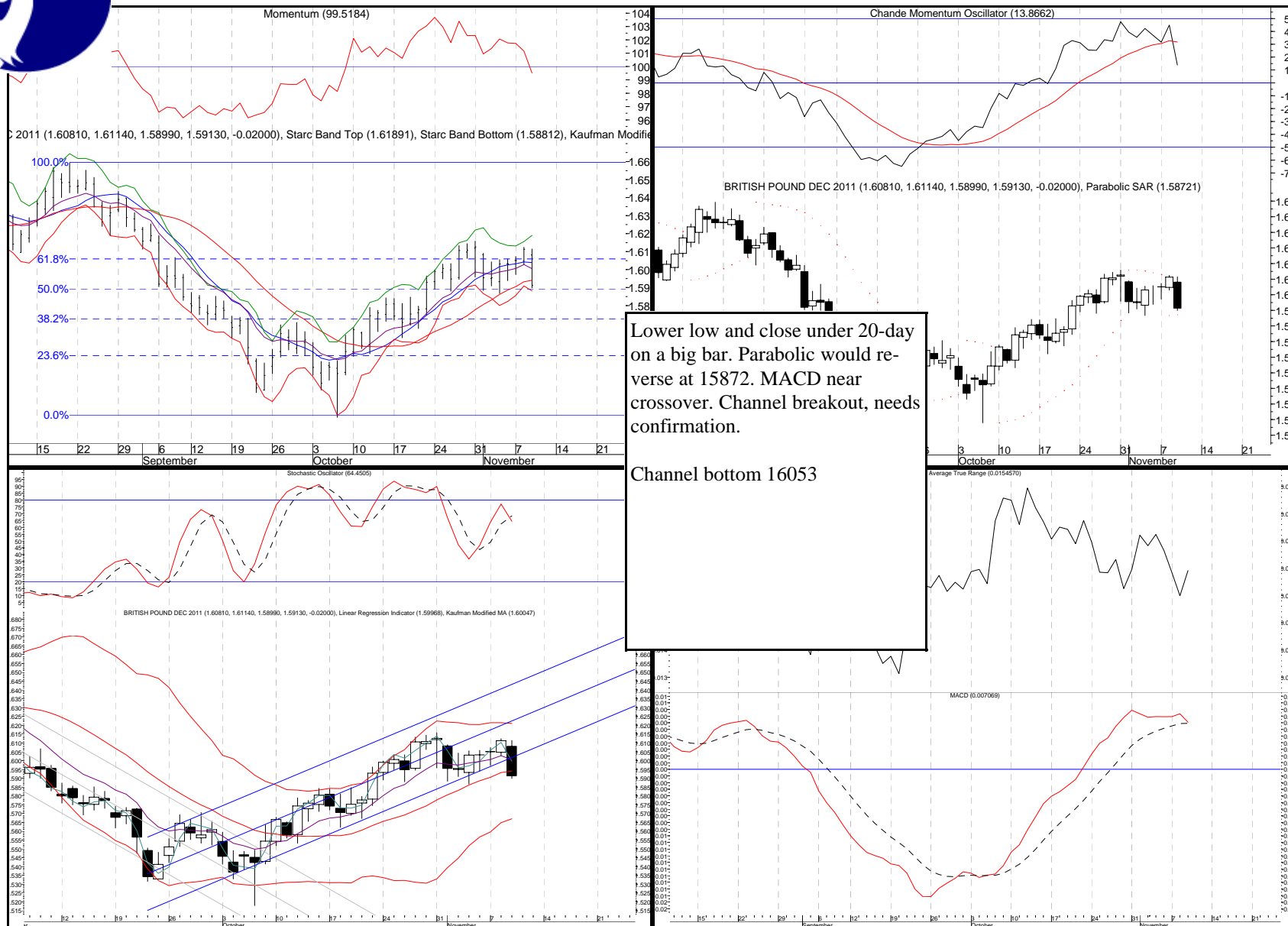




# Rockefeller Treasury Services, Inc.

Wednesday, November 9, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, November 9, 2011

## Swiss Franc DEC 2011 Contract



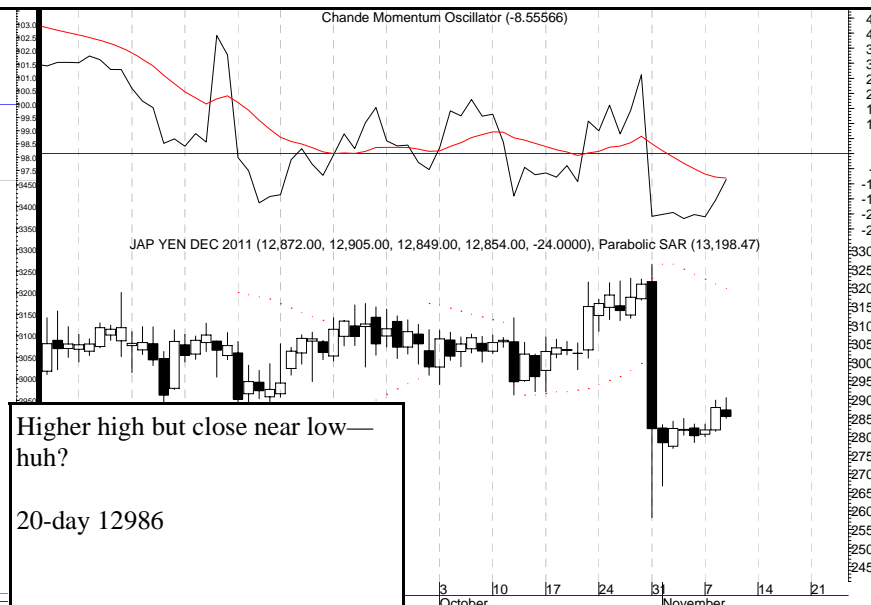
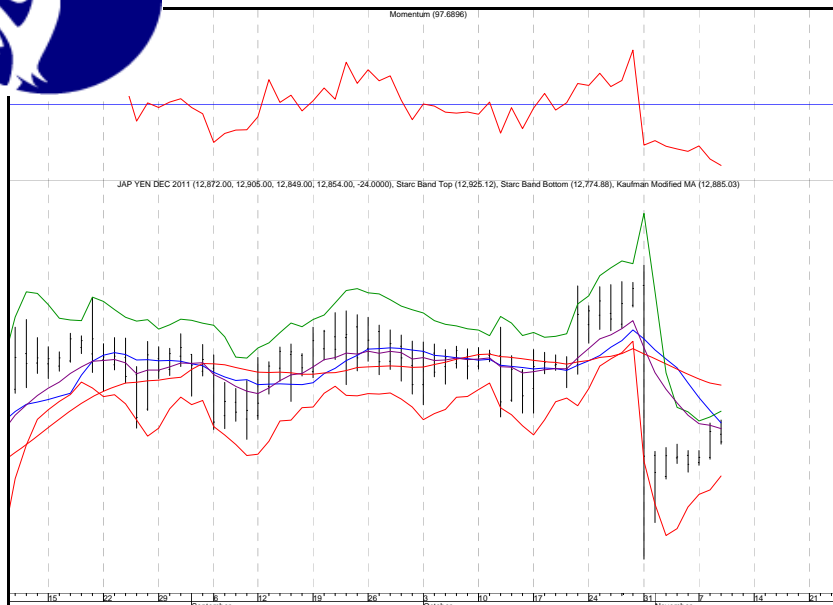




# Rockefeller Treasury Services, Inc.

Wednesday, November 9, 2011

## Japanese Yen DEC 2011 Contract



Higher high but close near low—  
huh?

20-day 12986

