

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

11/29/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SQUARE	15602	--	--	--	11/29/11		15602	15551	15667
Points											-51	65
EURO	BUY	Low	SQUARE	13330				11/29/11	--	13330	13286	13384
Points											-44	54
A\$	BUY	Low	SQUARE	10001	--	--		11/29/11	--	10001	9947	10056
Points											-54	55
YEN	SELL	Low	SQUARE	12838	--	--	--	11/29/11	--	12838	12872	12799
Points											-34	39
SF	BUY	Med	SQUARE	10871	--	--	--	11/29/11	--	10871	10831	10918
Points											-40	47
C\$	BUY	Low	SQUARE	9702	--	--	--	11/29/11	--	9702	9670	9735
Points											-32	33

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 15536 FOR A LOSS OF 47 POINTS. WE WENT LONG AT 15560 AND HIT THE TARGET AT 15630 FOR A GAIN OF 70 POINTS.  
WE HIT THE STOP IN THE EURO AT 13346 FOR A LOSS OF 51 POINTS. WE WENT SHORT AT 13295 ON RULE 3 AND HIT THE STOP AGAIN AT 13346 FOR ANOTHER LOSS OF 51 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9876 AND HIT THE STOP AT 9908 FOR A LOSS OF 32 POINTS. WE WENT LONG AT 9928 AND HIT THE TARGET AT 10010 FOR A GAIN OF 82 POINTS. SPECS YESTERDAY SAID 9828, A TYPO WHEN 9928 WAS INTENDED--HOPE YOU SAW THE ERROR AND ACTED ACCORDINGLY.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12823 AND HIT THE TARGET AT 12789 FOR A GAIN OF 34 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10837 AND HIT THE TARGET AT 10890 FOR A GAIN OF 53 POINTS. WE WENT LONG AT 10946 ON RULE 2 AND HIT THE STOP AT 10890 FOR A LOSS OF 50 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 9657 AND HIT THE TARGET AT 9702 FOR A GAIN OF 45 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.

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

		<b>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>
<b>May</b>	2,115.00	<b>35,901.25</b>
<b>June</b>	-2,533.75	<b>33,367.50</b>
<b>July</b>	3,178.75	<b>36,546.25</b>
<b>August</b>	11,927.50	<b>48,473.75</b>
<b>September</b>	6,312.50	<b>54,786.25</b>
<b>October</b>	23,461.25	<b>78,247.50</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
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
11/09/11	Euro	13578	<b>13586</b>	11/10/11	8	100.00	5,700.00
11/09/11	SF	10951	<b>11045</b>	11/10/11	94	1,175.00	6,875.00
11/10/11	Pound	15956	<b>15906</b>	11/10/11	50	312.50	6,562.50

11/10/11 Pound	15868	<b>15906</b>	11/10/11	38	237.50	6,800.00
11/10/11 A\$	10052	<b>10080</b>	11/10/11	28	280.00	7,080.00
11/10/11 C\$	9813	<b>9758</b>	11/10/11	55	550.00	6,530.00
11/11/11 Pound	15951	<b>15930</b>	11/11/11	21	131.25	6,398.75
11/11/11 Euro	13630	<b>13608</b>	11/11/11	22	275.00	6,123.75
11/11/11 A\$	10133	<b>10110</b>	11/11/11	23	230.00	5,893.75
11/11/11 Yen	<b>12885</b>	12918	11/11/11	33	412.50	6,306.25
11/11/11 SF	11072	<b>11045</b>	11/11/11	27	337.50	5,968.75
11/11/11 C\$	9845	<b>9828</b>	11/11/11	17	170.00	5,798.75
11/11/11 C\$	9845	<b>9828</b>	11/11/11	17	170.00	5,628.75
11/11/11 Pound	<b>16071</b>	16017	11/14/11	54	337.50	5,291.25
11/11/11 Yen	<b>12968</b>	12992	11/14/11	24	300.00	5,591.25
11/11/11 Euro	<b>13750</b>	13696	11/14/11	54	675.00	4,916.25
11/11/11 A\$	<b>10253</b>	10286	11/14/11	33	330.00	5,246.25
11/14/11 SF	<b>11124</b>	11049	11/14/11	75	937.50	4,308.75
11/14/11 SF	<b>11124</b>	11049	11/14/11	75	937.50	3,371.25
11/14/11 C\$	<b>9881</b>	9830	11/14/11	51	510.00	2,861.25
11/14/11 A\$	10140	<b>10184</b>	11/14/11	44	440.00	3,301.25
11/14/11 Pound	15837	<b>15897</b>	11/15/11	60	375.00	3,676.25
11/15/11 Euro	13561	<b>13622</b>	11/15/11	61	762.50	4,438.75
11/15/11 Euro	13561	<b>13511</b>	11/15/11	50	625.00	3,813.75
11/15/11 A\$	10169	<b>10161</b>	11/15/11	8	80.00	3,733.75
11/15/11 A\$	10077	<b>10161</b>	11/15/11	84	840.00	4,573.75
11/15/11 Yen	12947	<b>12980</b>	11/15/11	33	412.50	4,986.25
11/15/11 Yen	12947	<b>12897</b>	11/15/11	50	625.00	4,361.25
11/15/11 SF	10968	<b>11015</b>	11/15/11	47	587.50	4,948.75
11/15/11 C\$	9756	<b>9801</b>	11/15/11	45	450.00	5,398.75
11/15/11 Euro	13468	<b>13511</b>	11/16/11	43	537.50	5,936.25
11/15/11 SF	10888	<b>10918</b>	11/16/11	30	375.00	6,311.25
11/16/11 Pound	15767	<b>15810</b>	11/16/11	43	268.75	6,580.00
11/16/11 A\$	10086	<b>10131</b>	11/16/11	45	450.00	7,030.00
11/16/11 A\$	10086	<b>10036</b>	11/16/11	50	500.00	6,530.00
11/16/11 C\$	9741	<b>9787</b>	11/16/11	46	460.00	6,990.00
11/16/11 Yen	<b>12989</b>	12979	11/17/11	10	125.00	6,865.00
11/17/11 Pound	15769	<b>15723</b>	11/17/11	46	287.50	6,577.50
11/17/11 Euro	13516	<b>13457</b>	11/17/11	59	737.50	5,840.00
11/17/11 SF	10852	<b>10874</b>	11/17/11	22	275.00	6,115.00
11/17/11 C\$	9752	<b>9759</b>	11/17/11	7	70.00	6,185.00
11/17/11 Pound	15769	<b>15723</b>	11/17/11	46	287.50	5,897.50
11/17/11 A\$	9974	<b>10038</b>	11/17/11	64	640.00	6,537.50
11/17/11 Euro	13516	<b>13457</b>	11/17/11	59	737.50	5,800.00
11/17/11 Euro	13522	<b>13457</b>	11/18/11	65	812.50	4,987.50
11/18/11 Pound	15806	<b>15758</b>	11/18/11	48	300.00	4,687.50
11/18/11 Euro	13608	<b>13560</b>	11/18/11	48	600.00	4,087.50
11/18/11 Euro	13510	<b>13560</b>	11/18/11	50	625.00	4,712.50
11/18/11 A\$	9998	<b>9967</b>	11/18/11	31	310.00	4,402.50
11/18/11 Yen	<b>12996</b>	13033	11/18/11	37	462.50	4,865.00
11/18/11 SF	10922	<b>10860</b>	11/18/11	62	775.00	4,090.00
11/18/11 C\$	9776	<b>9716</b>	11/18/11	60	600.00	3,490.00
11/18/11 Pound	15724	<b>15779</b>	11/21/11	55	343.75	3,833.75
11/21/11 A\$	9927	<b>9964</b>	11/21/11	37	370.00	4,203.75
11/21/11 A\$	9777	<b>9877</b>	11/21/11	100	1,000.00	5,203.75

11/21/11 C\$	9689	<b>9724</b>	11/21/11	35	350.00	5,553.75
11/21/11 Pound	15682	<b>15674</b>	11/22/11	8	50.00	5,503.75
11/21/11 Yen	<b>13006</b>	12978	11/22/11	28	350.00	5,153.75
11/21/11 SF	<b>10907</b>	<b>10937</b>	11/22/11	30	375.00	5,528.75
11/21/11 C\$	9655	<b>9639</b>	11/22/11	16	160.00	5,368.75
11/22/11 Pound	15611	<b>15674</b>	11/22/11	63	393.75	5,762.50
11/22/11 Euro	13495	<b>13555</b>	11/22/11	60	750.00	6,512.50
11/22/11 A\$	9853	<b>9805</b>	11/22/11	48	480.00	6,032.50
11/22/11 A\$	9853	<b>9805</b>	11/22/11	48	480.00	5,552.50
11/22/11 A\$	9748	<b>9805</b>	11/23/11	57	570.00	6,122.50
11/23/11 Pound	15576	<b>15639</b>	11/23/11	63	393.75	6,516.25
11/23/11 Euro	13473	<b>13522</b>	11/23/11	49	612.50	7,128.75
11/23/11 C\$	<b>9627</b>	9601	11/23/11	26	260.00	6,868.75
11/23/11 SF	<b>10940</b>	10901	11/23/11	39	487.50	6,381.25
11/25/11 Pound	15445	<b>15505</b>	11/25/11	60	375.00	6,756.25
11/25/11 Euro	13270	<b>13343</b>	11/25/11	73	912.50	7,668.75
11/25/11 A\$	9711	<b>9691</b>	11/25/11	20	200.00	7,468.75
11/25/11 Yen	12891	<b>12969</b>	11/25/11	78	975.00	8,443.75
11/25/11 SF	10812	<b>10860</b>	11/25/11	48	600.00	9,043.75
11/25/11 Euro	13315	<b>13220</b>	11/28/11	95	1,187.50	7,856.25
11/25/11 A\$	9712	<b>9691</b>	11/28/11	21	210.00	7,646.25
11/25/11 SF	10795	<b>10762</b>	11/28/11	33	412.50	7,233.75
11/25/11 C\$	9565	<b>9544</b>	11/28/11	21	210.00	7,023.75
11/28/11 Pound	15536	<b>15489</b>	11/28/11	47	293.75	6,730.00
11/28/11 Euro	13346	<b>13295</b>	11/28/11	51	637.50	6,092.50
11/28/11 Yen	12839	<b>12909</b>	11/28/11	70	875.00	6,967.50
11/28/11 C\$	<b>9685</b>	9641	11/28/11	44	440.00	6,527.50
11/28/11 Pound	15536	<b>15489</b>	11/29/11	47	293.75	6,233.75
11/28/11 Euro	13346	<b>13295</b>	11/29/11	51	637.50	5,596.25
11/29/11 Pound	<b>15560</b>	15630	11/29/11	70	437.50	6,033.75
11/29/11 Euro	13346	<b>13295</b>	11/29/11	51	637.50	5,396.25
11/29/11 A\$	9908	<b>9876</b>	11/29/11	32	320.00	5,076.25
11/29/11 A\$	<b>9928</b>	10010	11/29/11	82	820.00	5,896.25
11/29/11 Yen	12789	<b>12823</b>	11/29/11	34	425.00	6,321.25
11/29/11 SF	<b>10837</b>	10890	11/29/11	53	662.50	6,983.75
11/29/11 C\$	<b>9657</b>	9702	11/29/11	45	450.00	7,433.75
					7,433.75	

## Open Positions

### 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

SHOWN IN FIG. 1, THERE ARE FREQUENTLY GREAT 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.

Tuesday, November 29, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, November 29, 2011

## Canadian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, November 29, 2011

## Euro DEC 2011 Contract



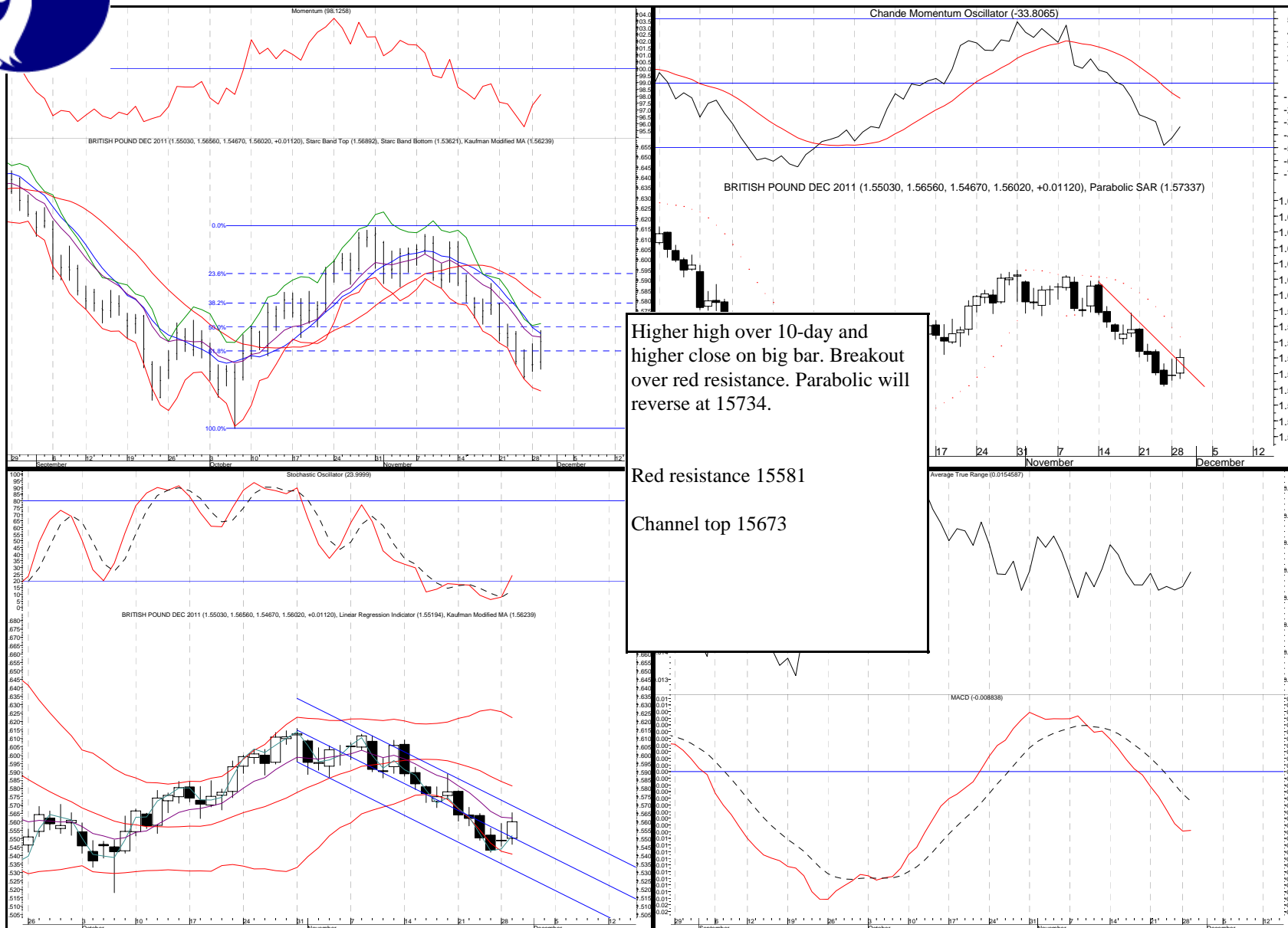




# Rockefeller Treasury Services, Inc.

Tuesday, November 29, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, November 29, 2011

## Swiss Franc DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, November 29, 2011

## Japanese Yen DEC 2011 Contract

