

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

11/14/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SHORT	15887	15931	15837	15897	11/14/11	+10	15974	15922	16035
Points					-44	50					-52	61
EURO	SELL	Low	SQUARE	13611	--	--	--	11/14/11	--	13611	13647	13561
Points											-36	50
A\$	SELL	Med	SQUARE	10128	--	--	--	11/14/11	--	10128	10169	10077
Points											-41	51
YEN	SELL	Low	SQUARE	12975	--	--	--	11/14/11	--	12975	13002	12947
Points											-27	28
SF	SELL	Med	SQUARE	11017	--	--	--	11/14/11	--	11017	11062	10968
Points											-45	49
C\$	SELL	Low	SQUARE	9818	--	--	--	11/14/11	--	9801	9846	9756
Points											-45	45

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 HIT THE STOP IN THE POUND AT 16017 FOR A LOSS OF 54 POINTS. WE REVERSED TO SHORT AT 15897 ON RULE 4.

WE HIT THE STOP IN THE EURO AT 13696 FOR A LOSS OF 54 POINTS.

WE HIT THE TARGET IN THE AUD AT 10286 FOR A GAIN OF 33 POINTS. WE REVERSED TO SHORT AT 10184 AND TOOK PROFIT AT 10140 FOR A GAIN OF 44 POINTS.

WE HIT THE TARGET IN THE YEN AT 12992 FOR A GAIN OF 24 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11124 AND HIT THE STOP AT 11049 FOR A LOSS OF 75 POINTS. WE WENT LONG AGAIN AT 11124 ON RULE 3 AND HIT THE STOP AGAIN AT 11049 FOR A LOSS OF 75 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 9881 AND HIT THE STOP AT 9830 FOR A LOSS OF 51 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	13891	11/01/11	100	1,250.00	1,250.00
11/01/11	A\$	10278	10378	11/01/11	100	1,000.00	2,250.00
10/31/11	SF	11250	11350	11/01/11	100	1,250.00	3,500.00
11/08/11	Euro	13766	13723	11/08/11	43	537.50	2,962.50
11/08/11	Euro	13766	13824	11/08/11	58	725.00	3,687.50
11/08/11	A\$	10328	10274	11/08/11	54	540.00	3,147.50
11/08/11	SF	11056	11110	11/08/11	54	675.00	3,822.50
11/08/11	SF	11176	11132	11/08/11	44	550.00	3,272.50
11/08/11	C\$	9859	9820	11/08/11	39	390.00	2,882.50
11/08/11	Pound	16047	16114	11/08/11	67	418.75	3,301.25
11/08/11	C\$	9859	9861	11/09/11	2	20.00	3,321.25
11/08/11	A\$	10328	10296	11/09/11	32	320.00	3,001.25
11/08/11	SF	11176	11197	11/09/11	21	262.50	3,263.75
11/09/11	Pound	16081	16088	11/09/11	7	43.75	3,307.50
11/09/11	Pound	15900	15948	11/09/11	48	300.00	3,607.50
11/09/11	Euro	13830	13804	11/09/11	26	325.00	3,282.50
11/09/11	Euro	13636	13684	11/09/11	48	600.00	3,882.50
11/09/11	A\$	10128	10176	11/09/11	48	480.00	4,362.50
11/09/11	Yen	12863	12904	11/09/11	41	512.50	4,875.00
11/09/11	SF	11095	11153	11/09/11	58	725.00	5,600.00
11/09/11	Euro	13578	13586	11/10/11	8	100.00	5,700.00
11/09/11	SF	10951	11045	11/10/11	94	1,175.00	6,875.00
11/10/11	Pound	15956	15906	11/10/11	50	312.50	6,562.50

11/10/11 Pound	15868	15906	11/10/11	38	237.50	6,800.00
11/10/11 A\$	10052	10080	11/10/11	28	280.00	7,080.00
11/10/11 C\$	9813	9758	11/10/11	55	550.00	6,530.00
11/11/11 Pound	15951	15930	11/11/11	21	131.25	6,398.75
11/11/11 Euro	13630	13608	11/11/11	22	275.00	6,123.75
11/11/11 A\$	10133	10110	11/11/11	23	230.00	5,893.75
11/11/11 Yen	12885	12918	11/11/11	33	412.50	6,306.25
11/11/11 SF	11072	11045	11/11/11	27	337.50	5,968.75
11/11/11 C\$	9845	9828	11/11/11	17	170.00	5,798.75
11/11/11 C\$	9845	9828	11/11/11	17	170.00	5,628.75
11/11/11 Pound	16071	16017	11/14/11	54	337.50	5,291.25
11/11/11 Yen	12968	12992	11/14/11	24	300.00	5,591.25
11/11/11 Euro	13750	13696	11/14/11	54	675.00	4,916.25
11/11/11 A\$	10253	10286	11/14/11	33	330.00	5,246.25
11/14/11 SF	11124	11049	11/14/11	75	937.50	4,308.75
11/14/11 SF	11124	11049	11/14/11	75	937.50	3,371.25
11/14/11 C\$	9881	9830	11/14/11	51	510.00	2,861.25
11/14/11 A\$	10140	10184	11/14/11	44	440.00	3,301.25
					3,301.25	

Open Positions

11/14/11 Pound	15897
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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.



Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

Australian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

Canadian Dollar DEC 2011 Contract

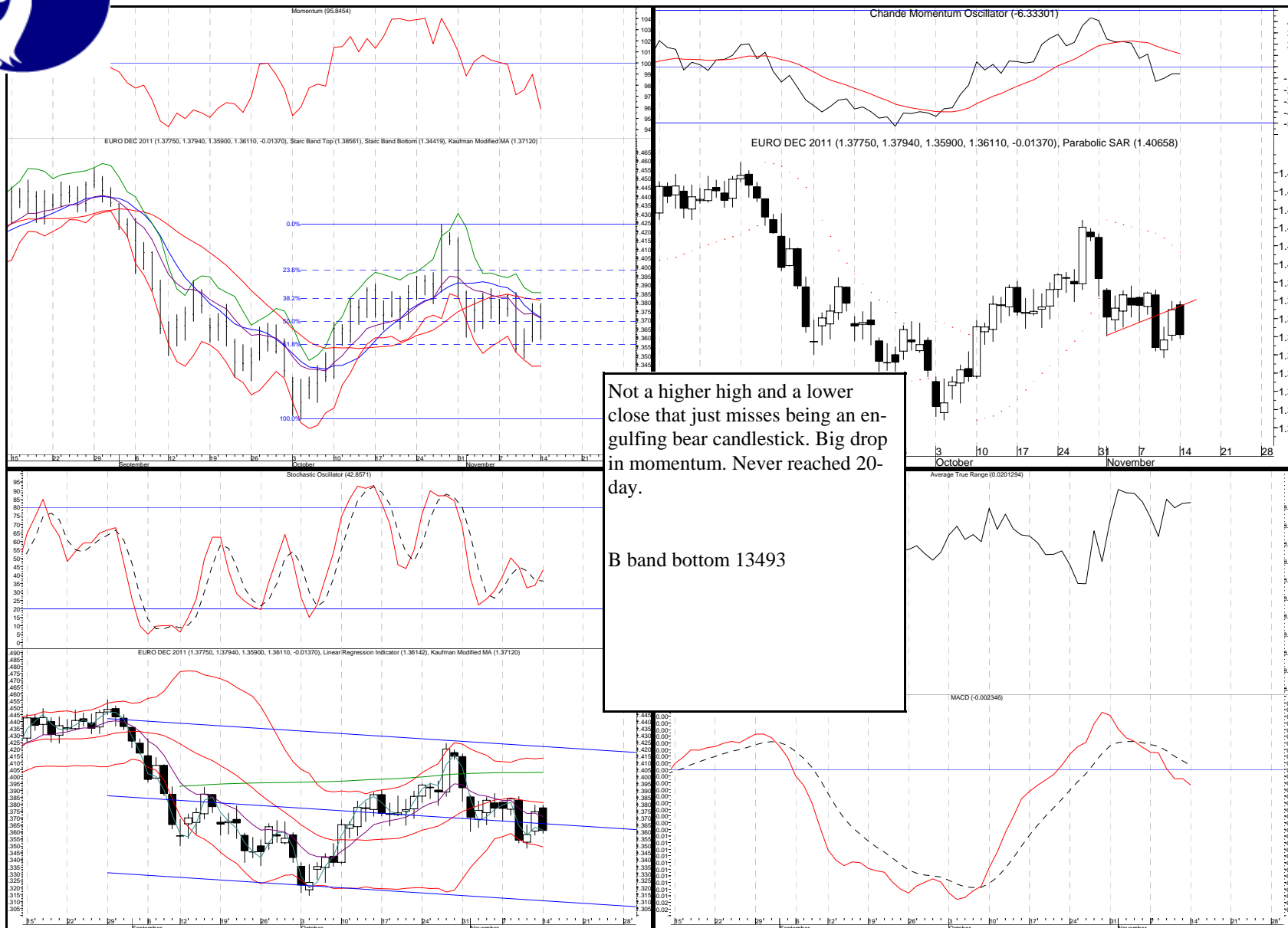




Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

Euro DEC 2011 Contract

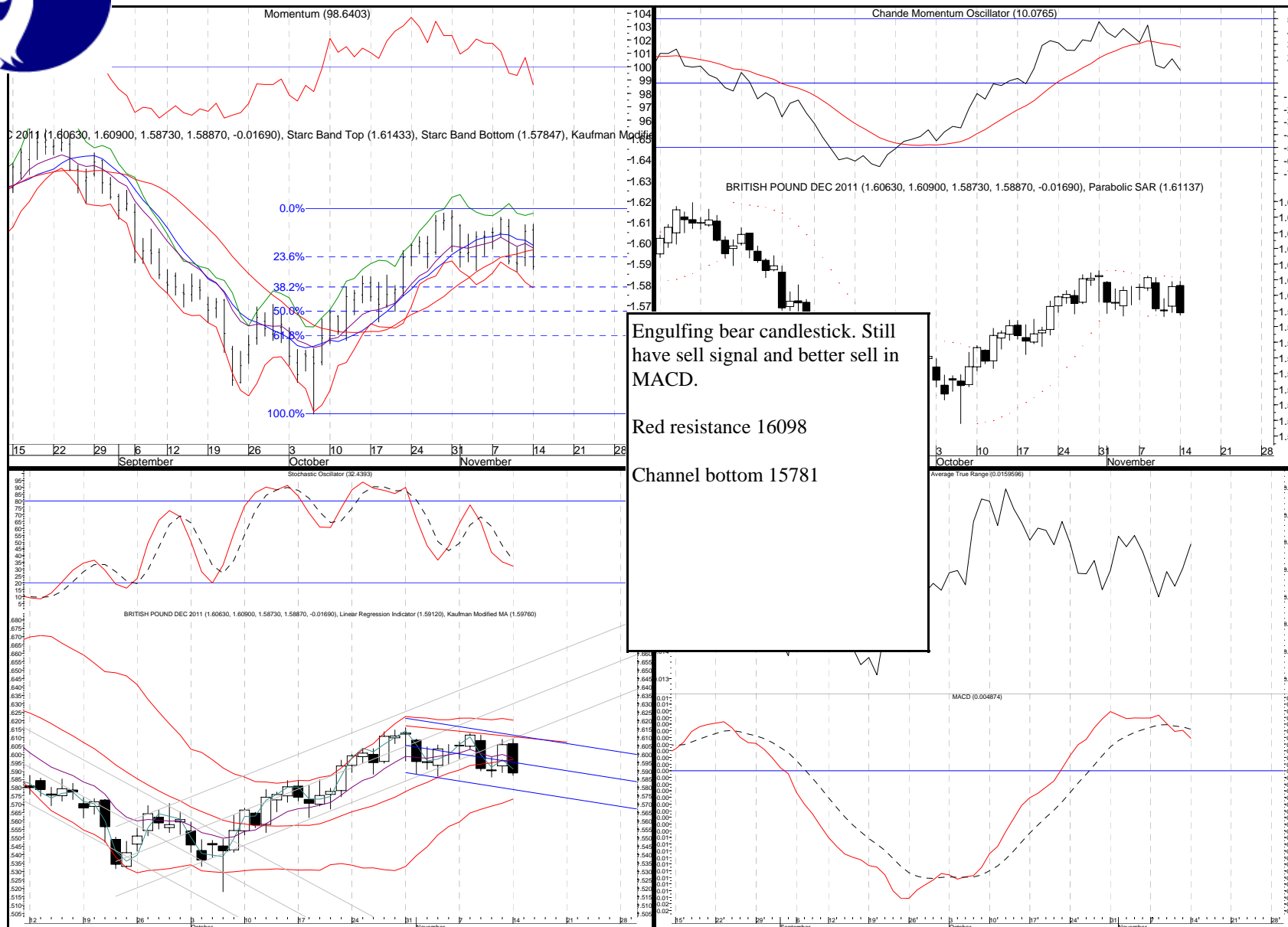




Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

British Pound DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, November 14, 2011

Japanese Yen DEC 2011 Contract

