

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

11/11/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	High	LONG	16056	16017	16106	16071	11/11/11	-15	NPR		
Points					-39	50					N/A	N/A
EURO	BUY	Med	LONG	13748	13696	13809	13750	11/11/11	-2	NPR		
Points					-52	61					N/A	N/A
A\$	SELL	Med	LONG	10244	10197	10286	10253	11/11/11	-9	10184	10217	10140
Points					-47	42					-33	44
YEN	BUY	Med	LONG	12964	12937	12992	12968	11/11/11	-4	NPR		
Points					-27	28					N/A	N/A
SF	BUY	High	SQUARE	11102	--	--	--	11/11/11	--	11102	11049	11168
Points											-53	66
C\$	BUY	Low	SQUARE	9869	--	--	--	11/11/11	--	9869	9830	9910
Points											-39	41

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 SHORT THE POUND AT THE GLOBEX OPEN 15930 AND HIT THE STOP AT 15951 R A LOSS OF 21 POINTS. WE REVERSED TO LONG ON RULE 4 AT 16071.
 WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13608 AND HIT THE STOP AT 13630 FOR A LOSS OF 22 POINTS. WE WENT LONG AT 13750 ON RULE 4.
 WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10110 AND HIT THE STOP AT 10133 FOR A LOSS OF 23 POINTS. WE WENT LONG AT 10253 ON RULE 4.
 WE WENT LONG THE YEN AT THE GLOBEX OPEN 12885 AND HIT THE TARGET AT 12918 FOR A GAIN OF 33 POINTS. WE WENT LONG AT 12968 ON RULE 2.
 WE WENT SHORT THE SF AT THE GLOBEX OPEN 11045 AND HIT THE STOP AT 11072 FOR A LOSS OF 27 POINTS.
 WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9828 AND HIT THE STOP AT 9845 FOR A LOSS OF 17 POINTS. WE WENT SHORT AT 9828 ON RULE 3 AND HIT THE STOP A SECOND TIME FOR A LOSS OF 17 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
					5,628.75	

Open Positions

11/11/11 Pound	16071
11/11/11 Yen	12968
11/11/11 Euro	13750
11/11/11 A\$	10253

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.

Friday, November 11, 2011

Australian Dollar DEC 2011 Contract





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Canadian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

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Euro
DEC 2011 Contract

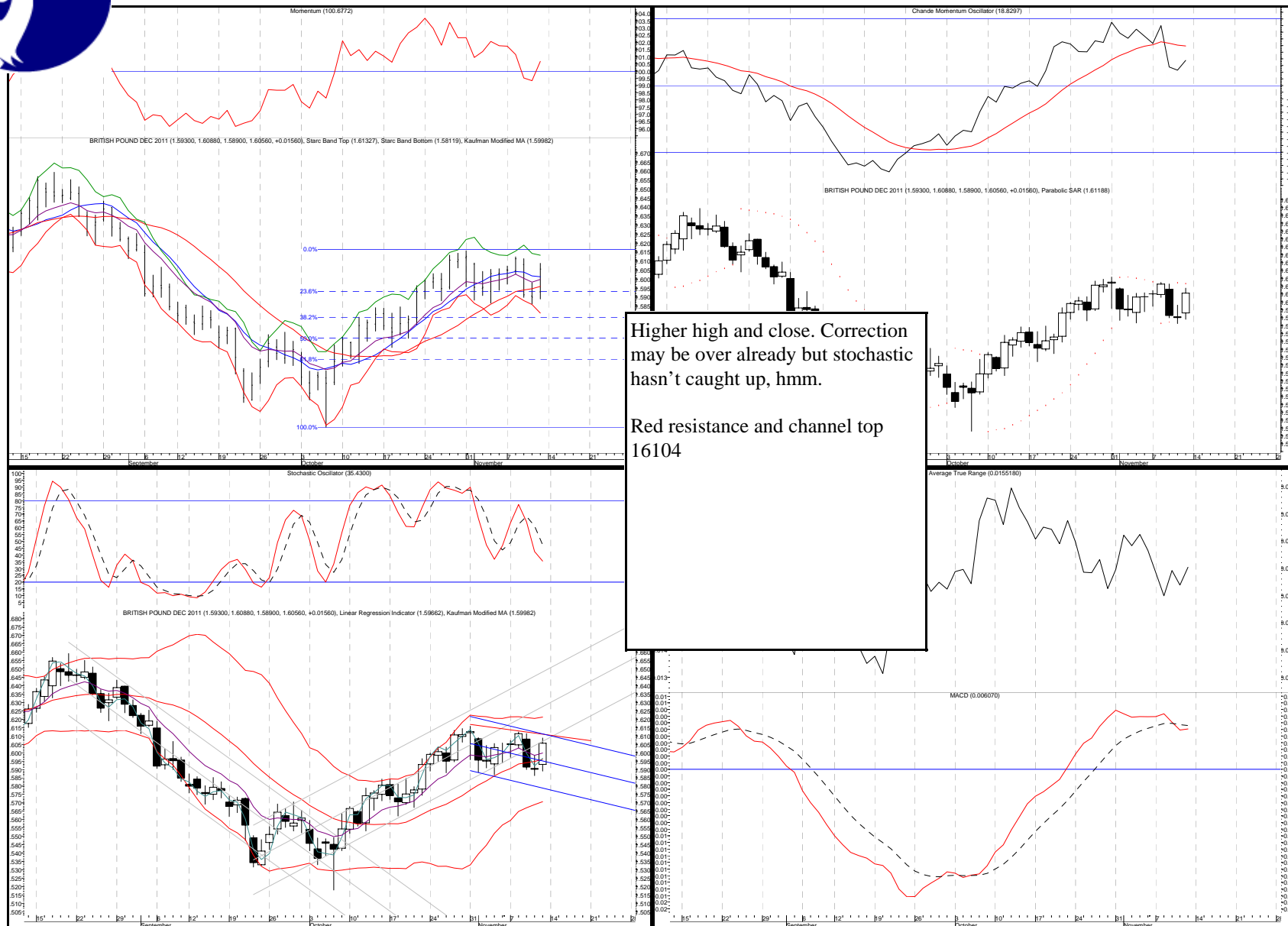




Rockefeller Treasury Services, Inc.

Friday, November 11, 2011

British Pound DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, November 11, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, November 11, 2011

Japanese Yen DEC 2011 Contract

