

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

11/10/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	High	SQUARE	15900	--	--	--	11/10/11	--	15900	15951	15835
Points											-51	65
EURO	SELL	Med	SQUARE	13582	--	--	--	11/10/11	--	13582	13630	13522
Points											-48	60
A\$	SELL	Med	SQUARE	10085	--	--	--	11/10/11	--	10085	10133	10023
Points											-48	62
YEN	BUY	Med	SQUARE	12886	--	--		11/10/11	--	12886	12859	12918
Points											-27	32
SF	SELL	High	SQUARE	11024	--	--	--	11/10/11	--	11024	11072	10967
Points											-48	57
C\$	SELL	Med	SQUARE	9803	--	--	--	11/10/11	--	9803	9845	9756
Points											-42	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.**

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15906 AND HIT THE STOP AT 15956 FOR A LOSS OF 50 POINTS. WE WENT SHORT AT 15906 ON RULE 3 AND HIT THE TARGET AT 15868 FOR A GAIN OF 38 POINTS.

WE HIT THE STOP IN THE EURO AT 13578 FOR A GAIN OF 8 POINTS. WE MISSED THE RE-ENTRY.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10080 AND HIT THE TARGET AT 10052 FOR A GAIN OF 28 POINTS.

NOTHING DONE IN YEN.

WE HIT THE TARGET IN THE SF AT 10951 FOR A GAIN OF 94 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9758 AND HIT THE STOP AT 9813 FOR A LOSS OF 55 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
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	<b>55</b>	<b>550.00</b>	6,530.00
					6,530.00	

## 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 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.

Thursday, November 10, 2011

## Australian Dollar DEC 2011 Contract

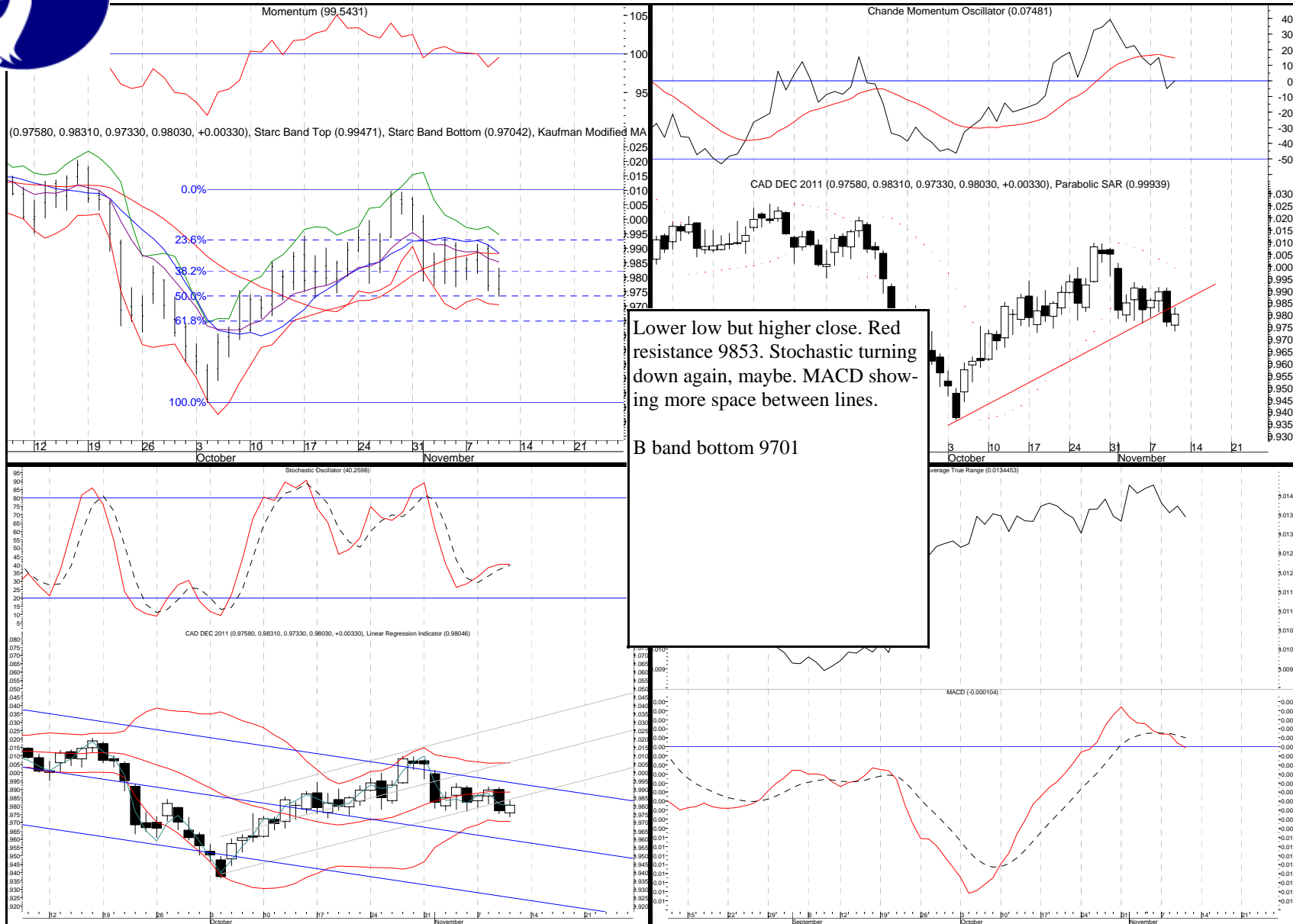




# Rockefeller Treasury Services, Inc.

Thursday, November 10, 2011

## Canadian Dollar DEC 2011 Contract

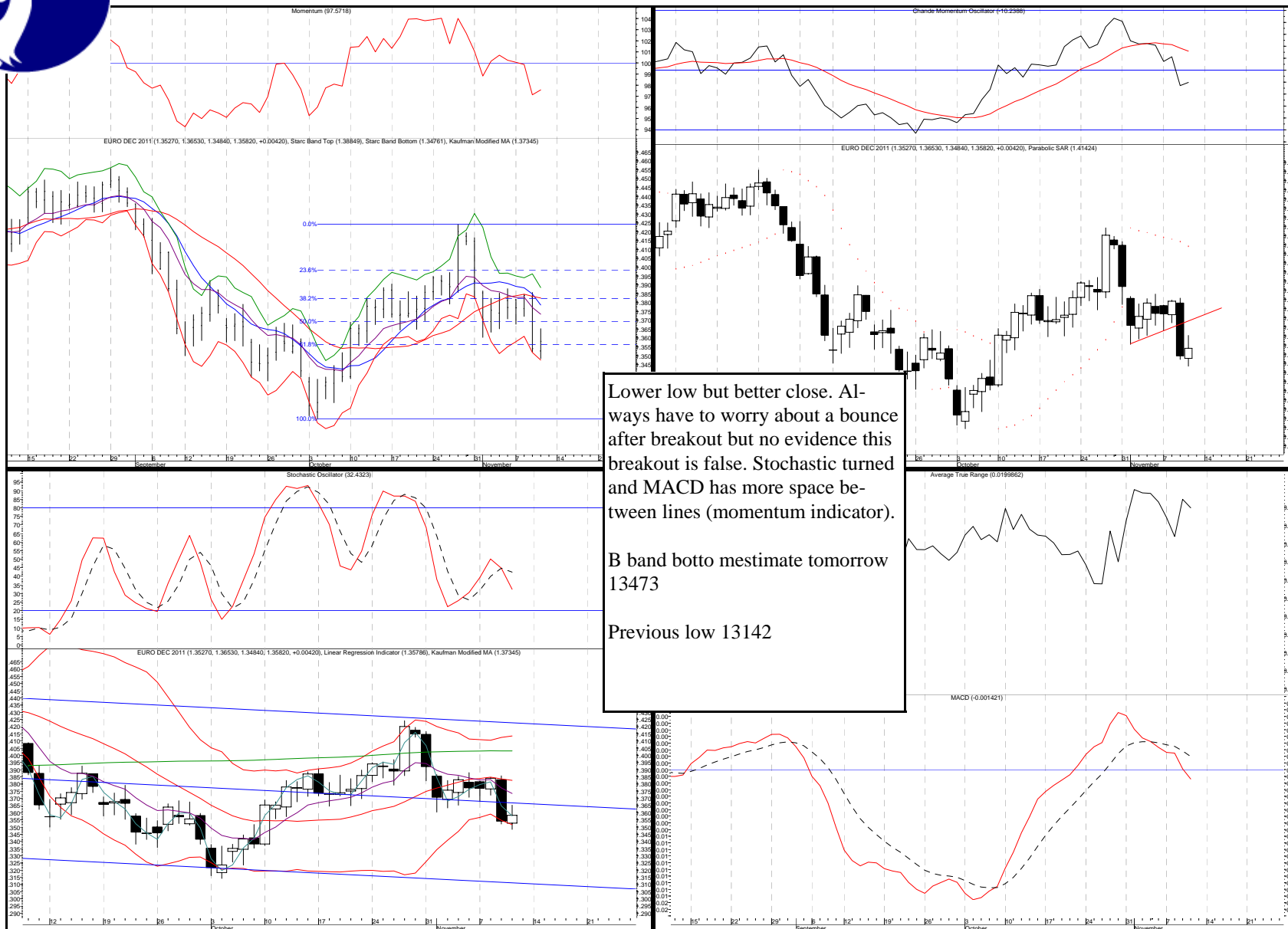




# Rockefeller Treasury Services, Inc.

Thursday, November 10, 2011

## Euro DEC 2011 Contract

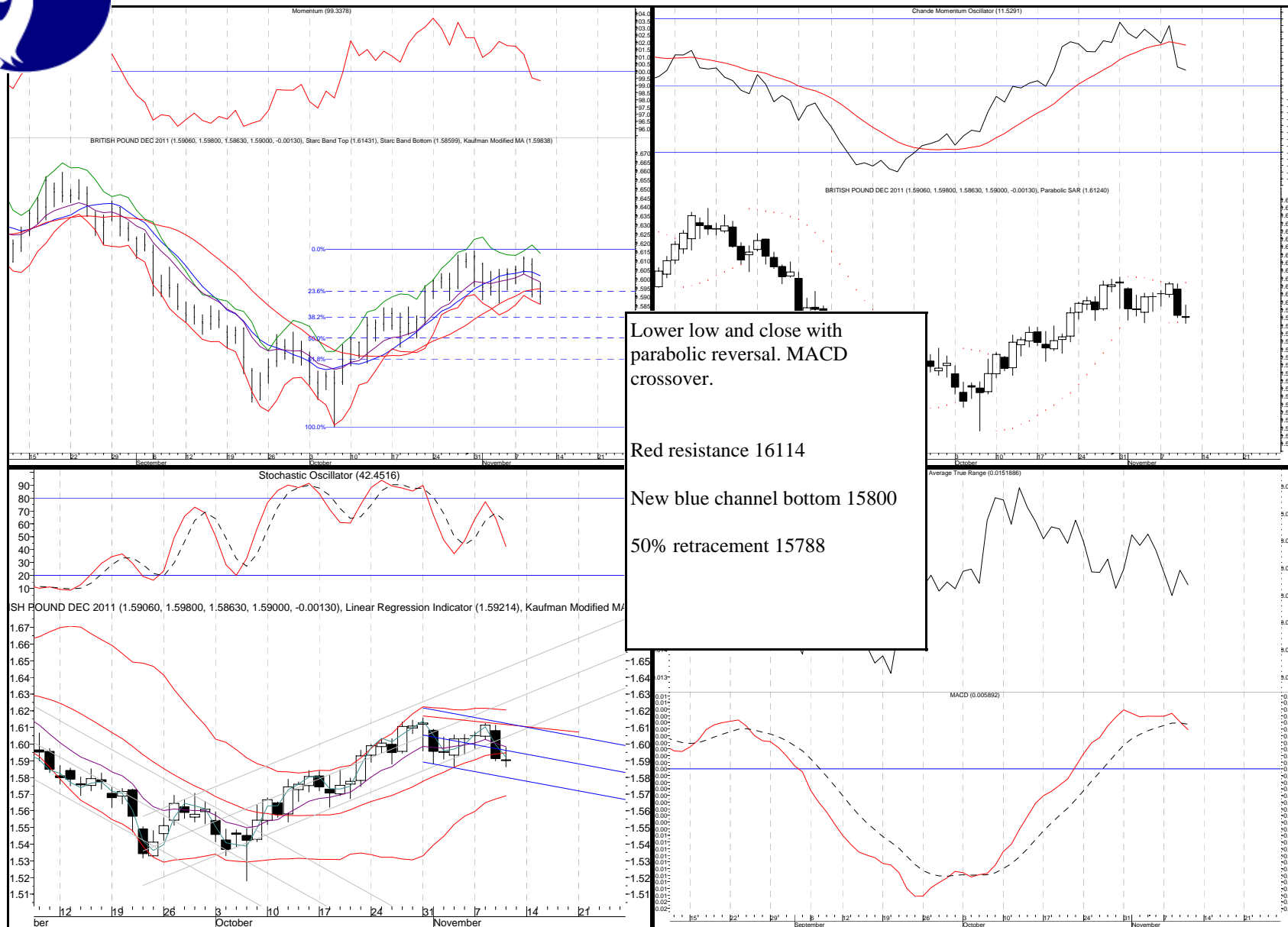




# Rockefeller Treasury Services, Inc.

Thursday, November 10, 2011

## British Pound DEC 2011 Contract

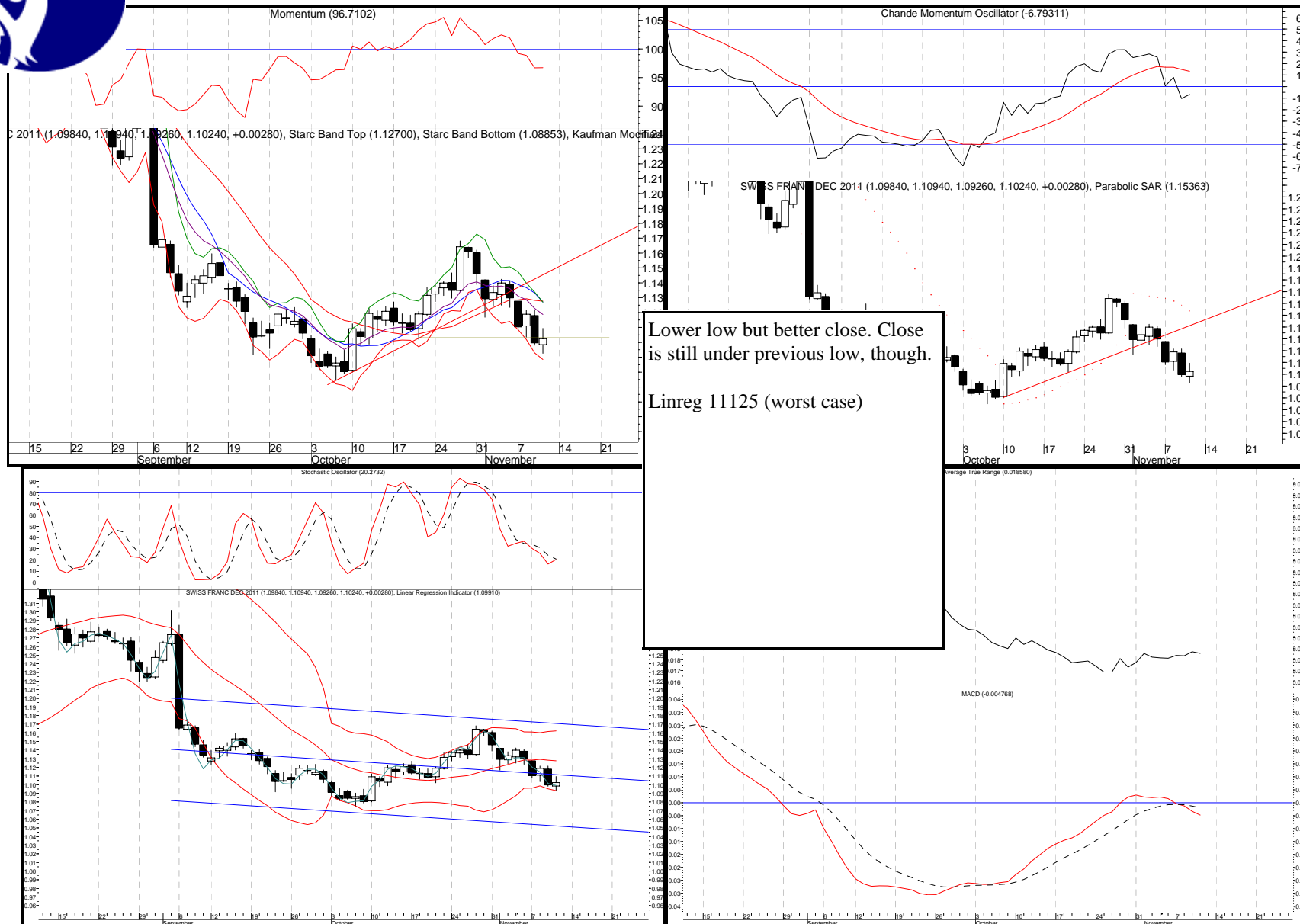




# Rockefeller Treasury Services, Inc.

Thursday, November 10, 2011

## Swiss Franc DEC 2011 Contract







# Rockefeller Treasury Services, Inc.

Thursday, November 10, 2011

## Japanese Yen DEC 2011 Contract

