

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

11/23/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15505	--	--	--	11/23/11	--	15505	15560	15445
Points											-55	60
EURO	SELL	Low	SQUARE	13328	--	--	--	11/23/11	--	13328	13382	13270
Points											-54	58
A\$	SELL	Med	SQUARE	9652	--	--	--	11/23/11	--	9652	9711	9588
Points											-59	64
YEN	SELL	Low	SQUARE	12935	--	--	--	11/23/11	--	12935	12971	12891
Points											-36	44
SF	SELL	Med	SQUARE	10865	--	--	--	11/23/11	--	10865	10912	10812
Points											-47	53
C\$	SELL	Low	SQUARE	9535	--	--	--	11/23/11	--	9535	9579	9490
Points											-44	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.

Do not use Rule 2 OR RULE 3 in the yen until further notice. Range is too small.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15639 AND TOOK PROFIT AT 15576 FOR A GAIN OF 63 POINTS.

WE WENT SHORT THE EURO AT 13522 AND HIT THE TARGET AT 13473 FOR A GAIN OF 49 POINTS. WE HAD DISABLED RULE 2 SO DIDN'T GO SHORT AT 13423...

WE HIT THE TARGET IN THE AUD AT 9748 FOR A GAIN OF 57 POINTS. WE HAD DISABLED RULE 2 SO DID NOT GO SHORT AT 9698 BUT IT WOULD HAVE BEEN A GOOD TRADE.

NOTHING DONE IN YEN.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 9627 AND HIT THE STOP AT 9601 FOR A LOSS OF 26 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10940 AND HIT THE STOP AT 10901 FOR A LOSS OF 39 POINTS.

CME Thanksgiving Holiday Calendar

Wednesday, Nov 21

1600 CT – Regular CME Globex close for trade date Wednesday, Nov 21

1700 CT – Regular CME Globex open for trade date Friday, Nov 23

Note: Day/Session orders entered after 1700 CT on Wednesday are for trade date Friday, Nov 23 and will continue working until Friday's close at 1215 CT

Thursday, Nov 22

1200 CT – Trading halt Order entry, modification and cancellation allowed

1700 CT – Halted products resume trading

Friday, Nov 23

1215 CT – Early CME Globex close for trade date Friday, Nov 23

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
11/14/11 Pound	15837	15897	11/15/11	60	375.00	3,676.25
11/15/11 Euro	13561	13622	11/15/11	61	762.50	4,438.75
11/15/11 Euro	13561	13511	11/15/11	50	625.00	3,813.75
11/15/11 A\$	10169	10161	11/15/11	8	80.00	3,733.75
11/15/11 A\$	10077	10161	11/15/11	84	840.00	4,573.75
11/15/11 Yen	12947	12980	11/15/11	33	412.50	4,986.25
11/15/11 Yen	12947	12897	11/15/11	50	625.00	4,361.25
11/15/11 SF	10968	11015	11/15/11	47	587.50	4,948.75
11/15/11 C\$	9756	9801	11/15/11	45	450.00	5,398.75
11/15/11 Euro	13468	13511	11/16/11	43	537.50	5,936.25
11/15/11 SF	10888	10918	11/16/11	30	375.00	6,311.25
11/16/11 Pound	15767	15810	11/16/11	43	268.75	6,580.00
11/16/11 A\$	10086	10131	11/16/11	45	450.00	7,030.00
11/16/11 A\$	10086	10036	11/16/11	50	500.00	6,530.00
11/16/11 C\$	9741	9787	11/16/11	46	460.00	6,990.00
11/16/11 Yen	12989	12979	11/17/11	10	125.00	6,865.00
11/17/11 Pound	15769	15723	11/17/11	46	287.50	6,577.50
11/17/11 Euro	13516	13457	11/17/11	59	737.50	5,840.00
11/17/11 SF	10852	10874	11/17/11	22	275.00	6,115.00
11/17/11 C\$	9752	9759	11/17/11	7	70.00	6,185.00
11/17/11 Pound	15769	15723	11/17/11	46	287.50	5,897.50
11/17/11 A\$	9974	10038	11/17/11	64	640.00	6,537.50
11/17/11 Euro	13516	13457	11/17/11	59	737.50	5,800.00
11/17/11 Euro	13522	13457	11/18/11	65	812.50	4,987.50
11/18/11 Pound	15806	15758	11/18/11	48	300.00	4,687.50
11/18/11 Euro	13608	13560	11/18/11	48	600.00	4,087.50
11/18/11 Euro	13510	13560	11/18/11	50	625.00	4,712.50
11/18/11 A\$	9998	9967	11/18/11	31	310.00	4,402.50
11/18/11 Yen	12996	13033	11/18/11	37	462.50	4,865.00
11/18/11 SF	10922	10860	11/18/11	62	775.00	4,090.00
11/18/11 C\$	9776	9716	11/18/11	60	600.00	3,490.00
11/18/11 Pound	15724	15779	11/21/11	55	343.75	3,833.75
11/21/11 A\$	9927	9964	11/21/11	37	370.00	4,203.75
11/21/11 A\$	9777	9877	11/21/11	100	1,000.00	5,203.75

11/21/11 C\$	9689	9724	11/21/11	35	350.00	5,553.75
11/21/11 Pound	15682	15674	11/22/11	8	50.00	5,503.75
11/21/11 Yen	13006	12978	11/22/11	28	350.00	5,153.75
11/21/11 SF	10907	10937	11/22/11	30	375.00	5,528.75
11/21/11 C\$	9655	9639	11/22/11	16	160.00	5,368.75
11/22/11 Pound	15611	15674	11/22/11	63	393.75	5,762.50
11/22/11 Euro	13495	13555	11/22/11	60	750.00	6,512.50
11/22/11 A\$	9853	9805	11/22/11	48	480.00	6,032.50
11/22/11 A\$	9853	9805	11/22/11	48	480.00	5,552.50
11/22/11 A\$	9748	9805	11/23/11	57	570.00	6,122.50
11/23/11 Pound	15576	15639	11/23/11	63	393.75	6,516.25
11/23/11 Euro	13473	13522	11/23/11	49	612.50	7,128.75
11/23/11 C\$	9627	9601	11/23/11	26	260.00	6,868.75
11/23/11 SF	10940	10901	11/23/11	39	487.50	6,381.25
					6,381.25	

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.

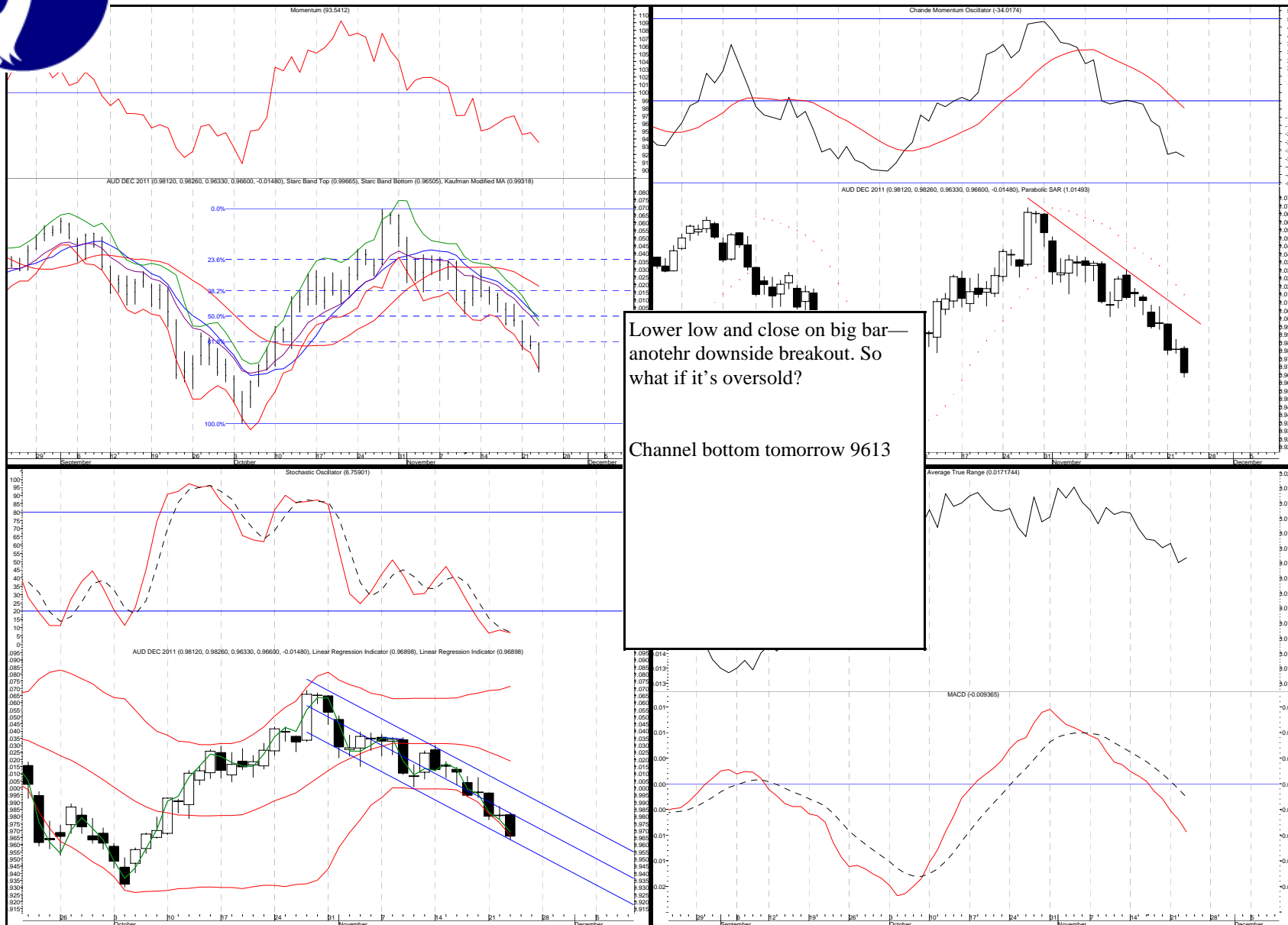
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, November 23, 2011

Australian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, November 23, 2011

Canadian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, November 23, 2011

Euro DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, November 23, 2011

British Pound DEC 2011 Contract

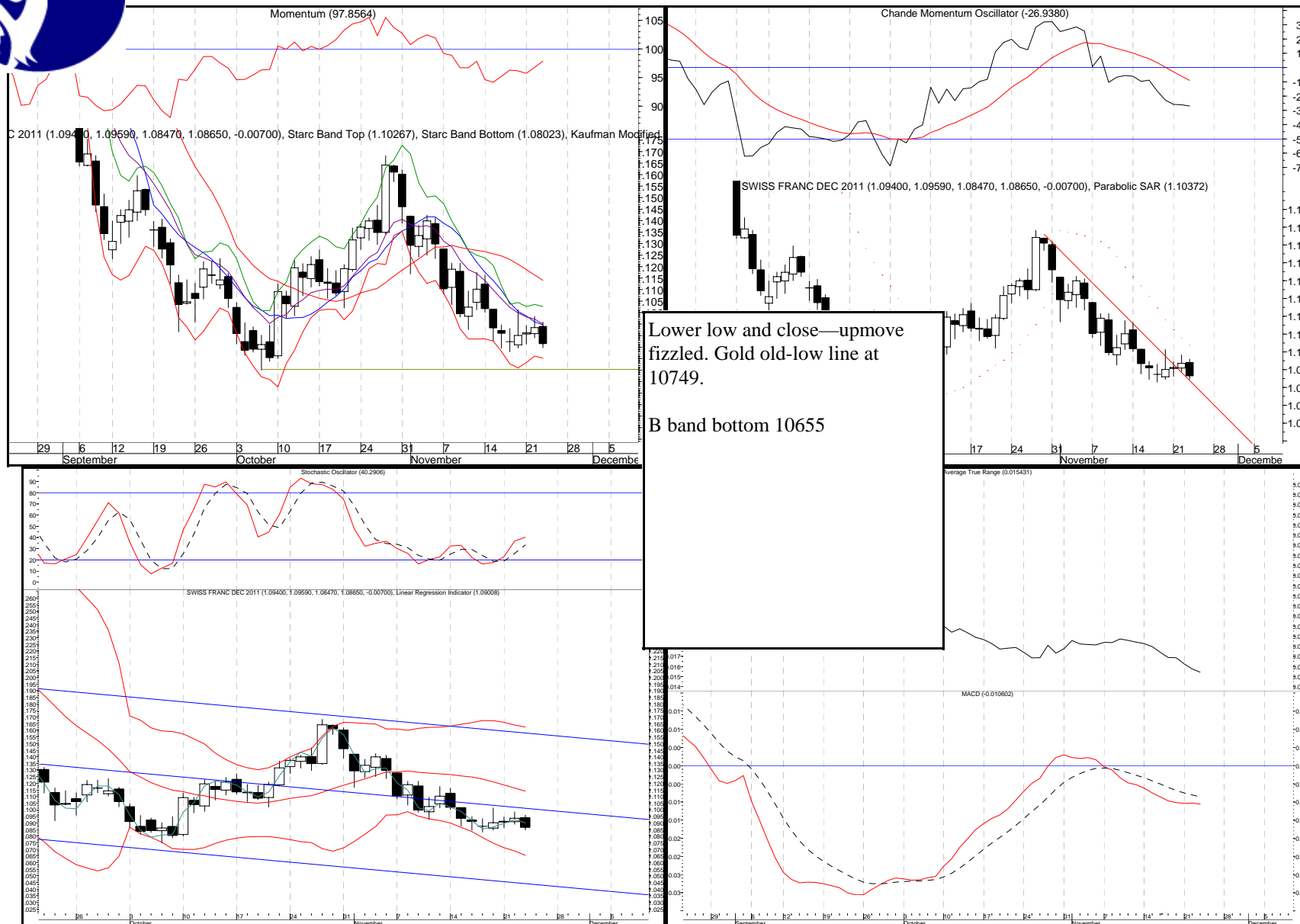




Rockefeller Treasury Services, Inc.

Wednesday, November 23, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, November 23, 2011

Japanese Yen DEC 2011 Contract

