

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

11/30/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	LONG	15697	15651	15776	15717	11/30/11	-20	NPR		
Points					-46	79					N/A	N/A
EURO	BUY	Med	SQUARE	13426				11/30/11	--	13426	13388	13479
Points											-38	53
A\$	BUY	Med	LONG	10239	10180	10331	10256	11/30/11	-17	NPR		
Points					-59	92					N/A	N/A
YEN	BUY	Med	SQUARE	12899	--	--	--	11/30/11	--	12899	12853	12948
Points											-46	49
SF	BUY	Med	LONG	10956	10904	11012	10968	11/30/11	-12	NPR		
Points					-52	56					N/A	N/A
C\$	BUY	Med	LONG	9801	9761	9854	9785	11/30/11	+16	NPR		
Points					-40	53					N/A	N/A

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 LONG THE POUND AT THE GLOBEX OPEN 15607 AND HIT THE STOP AT 15551 FOR A LOSS OF 56 POINTS.  
WE WENT LONG AT 15607 ON RULE 3 AND HIT THE TARGET AT 15667 FOR A GAIN OF 60 POINTS.  
WE WENT LONG AT 15717 ON RULE 2.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13332 AND HIT THE STOP AT 13286 FOR A LOSS OF 46 POINTS.  
WE WENT LONG AT 13332 ON RULE 3 AND HIT THE TARGET AT 13384 FOR A GAIN OF 52 POINTS.  
WE WENT LONG AT 13434 AND HIT THE TARGET AT 13534 (1 POINT FORM HIGH) FOR A GAIN OF 100 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10013 AND HIT THE STOP AT 9947 FOR A LOSS OF 66 POINTS.  
WE WENT LONG AT 10013 ON RULE 3 AND HI THE TARGET AT 10056 FOR A GAIN OF 43 POINTS.  
WE WENT LONG AT 10106 ON RULE 2 AND HIT THE TARGET AT 10206 FOR A GAIN OF 100 POINTS.  
WE WENT LONG AT 10256 ON RULE 3.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12833 AND HIT THE TARGET AT 12799 (EXACT LOW) FOR A GAIN OF 34 POINTS. WE WOULD HAVE REVERSED TO LONG AT 12919 BUT RULE 4 IS DISABLED....  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10872 AND HIT THE STOP AT 10831 FOR A LOSS OF 41 POINTS.  
WE WENT LONG AT 10872 ON RULE 3 AND HIT THE TARGET AT 10918 FOR A GAIN OF 46 POPINTS.  
WE WENT LONG AT 10968 ON RULE 2.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 9700 AND HIT THE STOP AT 9670 FOR A LOSS OF 30 POINTS.  
WE WENT LONG AT 9700 ON RULE 3 AND HIT THE TARGET AT 9735 FOR A GAIN OF 35 POINTS.  
WE WENT LONG AT 9785 ON RULE 2

**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>November</b>	10,153.75	<b>88,401.25</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
11/30/11 Pound	<b>15607</b>	15561	11/30/11	46	287.50	7,146.25
11/30/11 Pound	<b>15607</b>	15667	11/30/11	60	375.00	7,521.25
11/30/11 Euro	<b>13332</b>	13286	11/30/11	46	575.00	6,946.25
11/30/11 Euro	<b>13332</b>	13384	11/30/11	52	650.00	7,596.25
11/30/11 Euro	<b>13434</b>	13534	11/30/11	100	1,250.00	8,846.25
11/30/11 A\$	<b>10013</b>	9947	11/30/11	66	660.00	8,186.25
11/30/11 A\$	<b>10013</b>	10056	11/30/11	43	430.00	8,616.25
11/30/11 A\$	<b>10106</b>	10206	11/30/11	100	1,000.00	9,616.25
11/30/11 Yen	12799	<b>12833</b>	11/30/11	34	425.00	10,041.25
11/30/11 SF	<b>10872</b>	10831	11/30/11	41	512.50	9,528.75
11/30/11 SF	<b>10872</b>	10918	11/30/11	46	575.00	10,103.75
11/30/11 C\$	<b>9700</b>	9670	11/30/11	30	300.00	9,803.75
11/30/11 C\$	<b>9700</b>	9735	11/30/11	35	350.00	10,153.75
					10,153.75	

**Open Positions**

11/30/11 Pound	<b>15717</b>
11/30/11 A\$	<b>10256</b>
11/30/11 SF	<b>10968</b>
11/30/11 C\$	<b>9785</b>

**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.

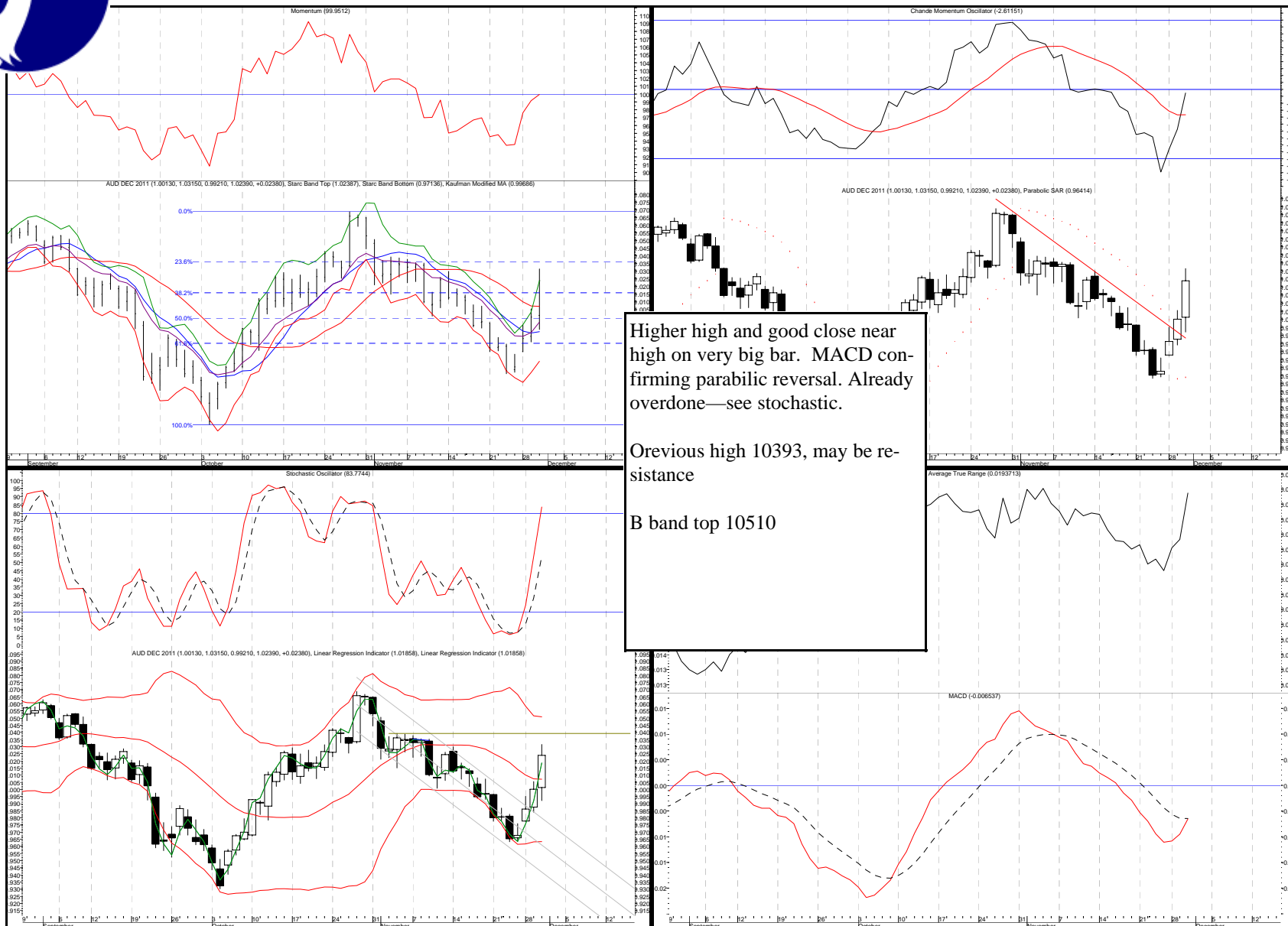
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 30, 2011

## Australian Dollar DEC 2011 Contract

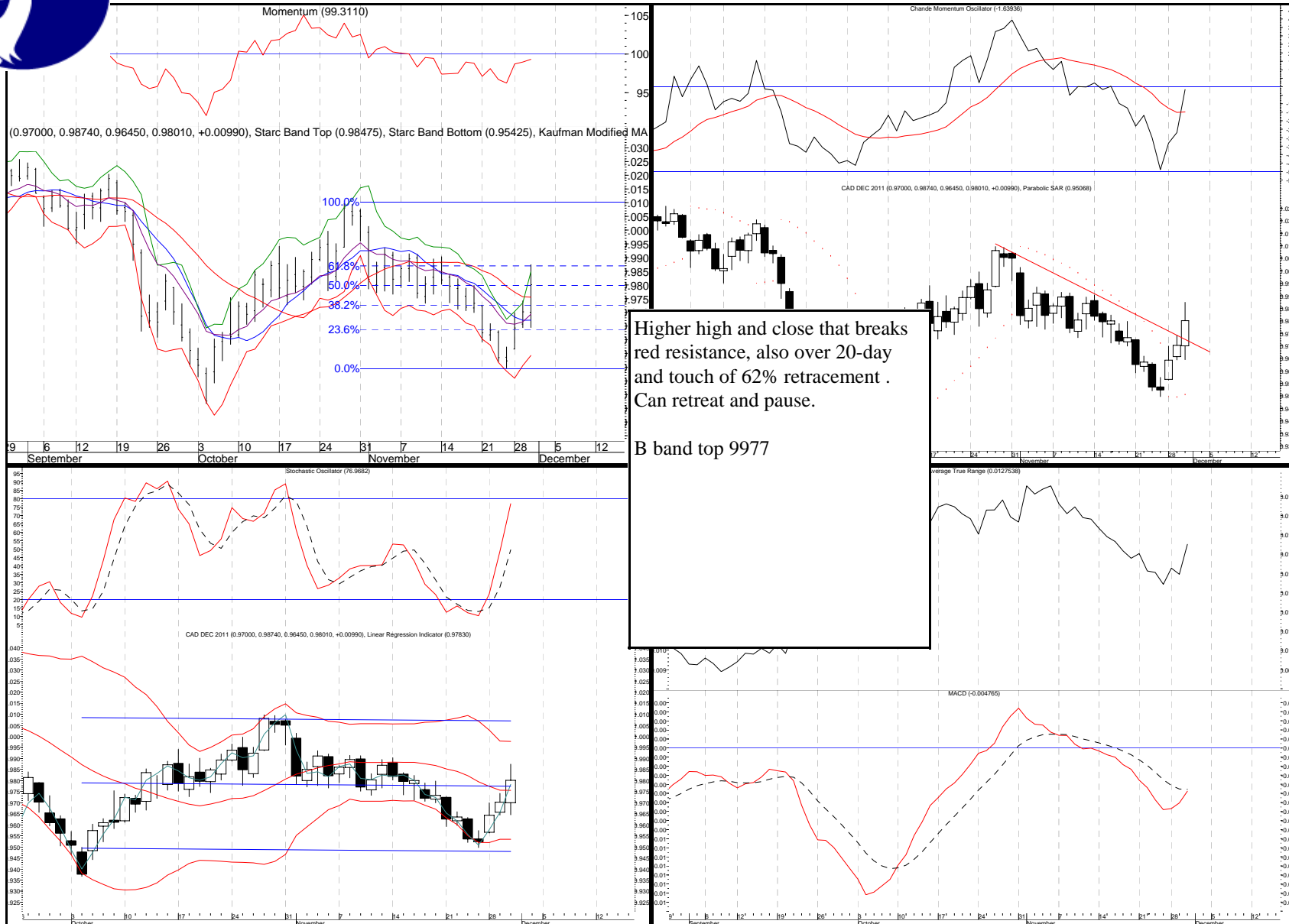




# Rockefeller Treasury Services, Inc.

Wednesday, November 30, 2011

## Canadian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, November 30, 2011

## Euro DEC 2011 Contract



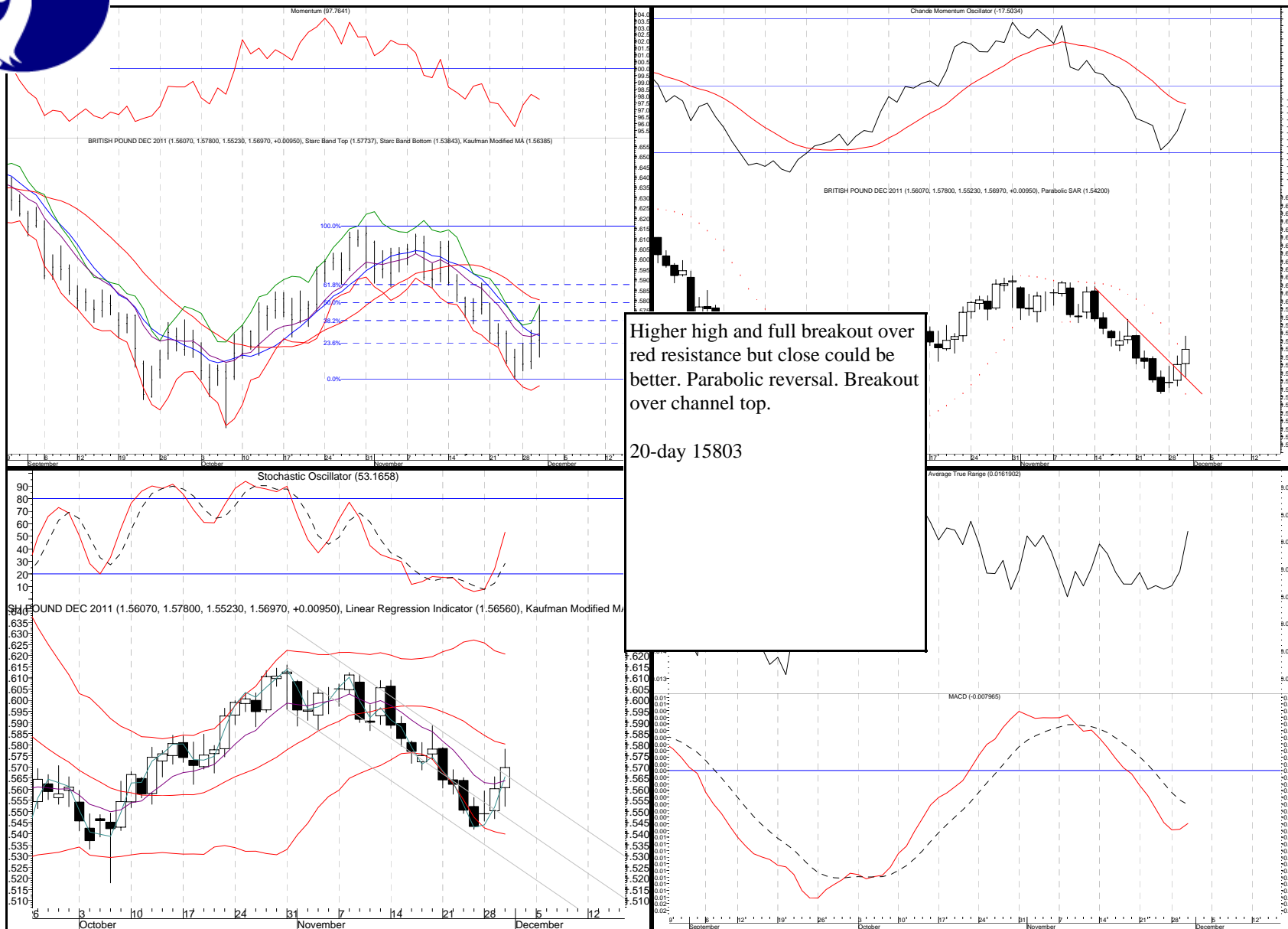




# Rockefeller Treasury Services, Inc.

Wednesday, November 30, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, November 30, 2011

## Swiss Franc DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, November 30, 2011

## Japanese Yen DEC 2011 Contract

