

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

11/15/2011

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	15827	--	--	--	11/15/11	--	15827	15881	15767
Points											-54	60
EURO	SELL	Low	SHORT	13542	13593	13468	13511	11/15/11	-31	13656	13701	13601
Points					-51	74					-45	55
A\$	SELL	Med	SQUARE	10151	--	--	--	11/15/11	--	10151	10205	10086
Points											-54	65
YEN	BUY	Low	SQUARE	12989	--	--	--	11/15/11	--	12989	12953	13030
Points											-36	41
SF	SELL	Med	SHORT	10933	10968	10888	10968	11/15/11	+35	NPR		
Points					-35	45					N/A	N/A
C\$	SELL	Low	SQUARE	9796	--	--	--	11/15/11	--	9796	9841	9741
Points											-45	55

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 in the yen until further notice. Range is too small.**

**At great risk of good news tomorrow and risk rally.**

**WE HIT THE TARGET IN THE POUND AT 15837 FOR A GAIN OF 60 POINTS.**

**WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13622 AND HIT THE TARGET AT 13561 FOR A GAIN OF 61 POINTS. WE WENT SHORT AT 13511 ON RULE 2 AND HIT THE STOP AT 13561 FOR A LOSS OF 50 POINTS. WE WENT SHORT AT 13511 ON RULE 3.**

**WE WENT SHORT THE A\$ AT THE GLOBEX OPEN 10161 AND HIT THE STOP AT 10169 FOR A LOSS OF 8 POINTS. WE WENT SHORT AT 10161 ON RULE 3 AND HIT THE TARGET AT 10077 FOR A GAIN OF 84 POINTS.**

**WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12980 AND HIT THE TARGET AT 12947 FOR A GAIN OF 33 POINTS. WE WENT SHORT AT 12897 ON RULE 2 AND HIT THE STOP AT 12947 FOR A LOSS OF 50 POINTS.**

**WE WENT SHORT THE SF AT THE GLOBEX OPEN 11015 AND HIT THE TARGET AT 10968 FOR A GAIN OF 47 POINTS. WE WENT SHORT AT 10918 ON RULE 2.**

**WE WENT SHORT THE CAD AT 9801 AND HIT THE TARGET AT 9756 FOR A GAIN OF 45 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.

<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>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	<b>43</b>	<b>537.50</b>	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	<b>54</b>	<b>540.00</b>	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	<b>44</b>	<b>550.00</b>	3,272.50
11/08/11	C\$	<b>9859</b>	9820	11/08/11	<b>39</b>	<b>390.00</b>	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	<b>32</b>	<b>320.00</b>	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	<b>26</b>	<b>325.00</b>	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	<b>50</b>	<b>312.50</b>	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
					5,398.75	

#### Open Positions

11/15/11 Euro	<b>13511</b>
11/15/11 SF	<b>10918</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

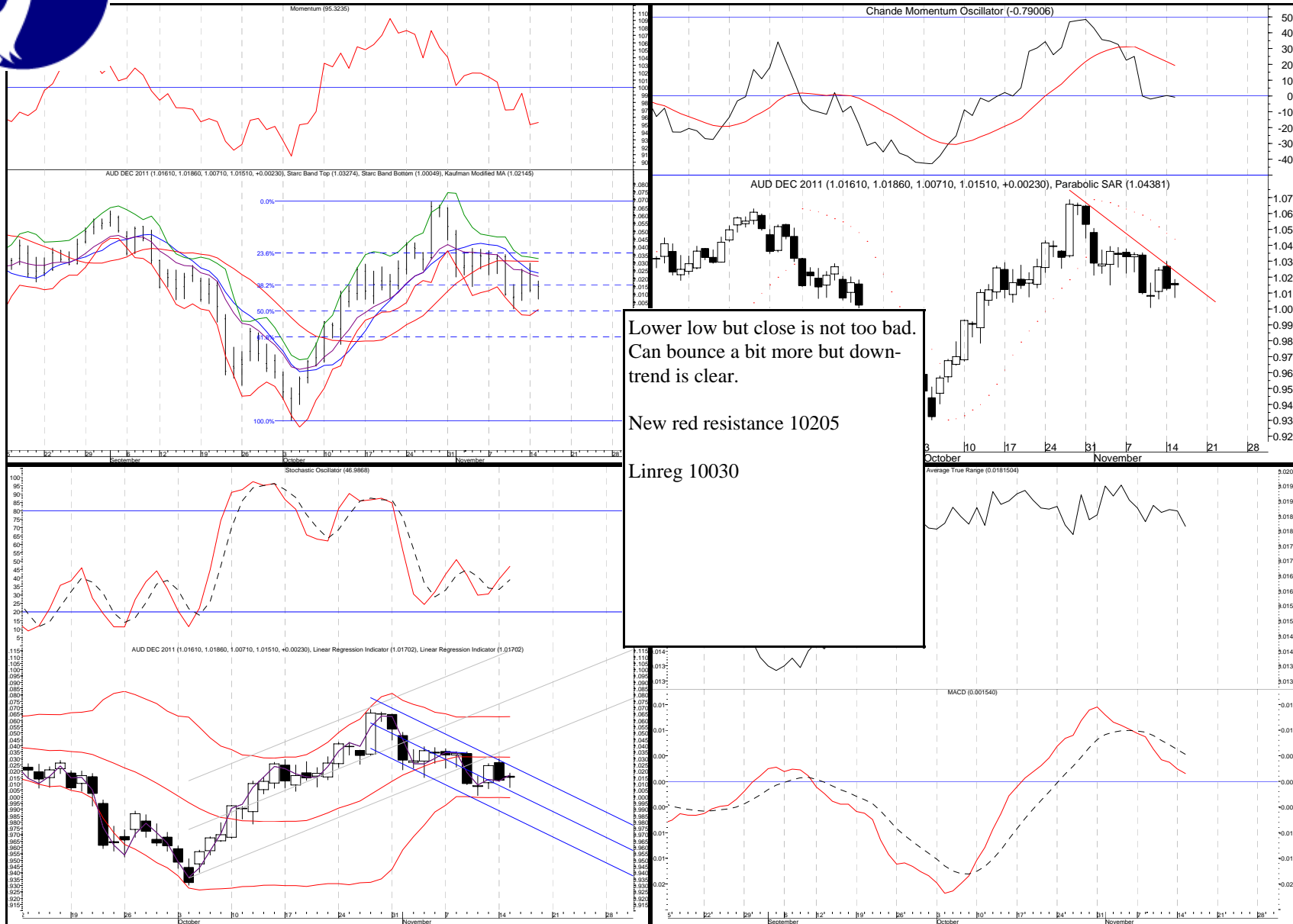
NUMEROUS OTHER FACTORS RELATED TO THE MARKET IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



# Rockefeller Treasury Services, Inc.

Tuesday, November 15, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, November 15, 2011

## Canadian Dollar DEC 2011 Contract

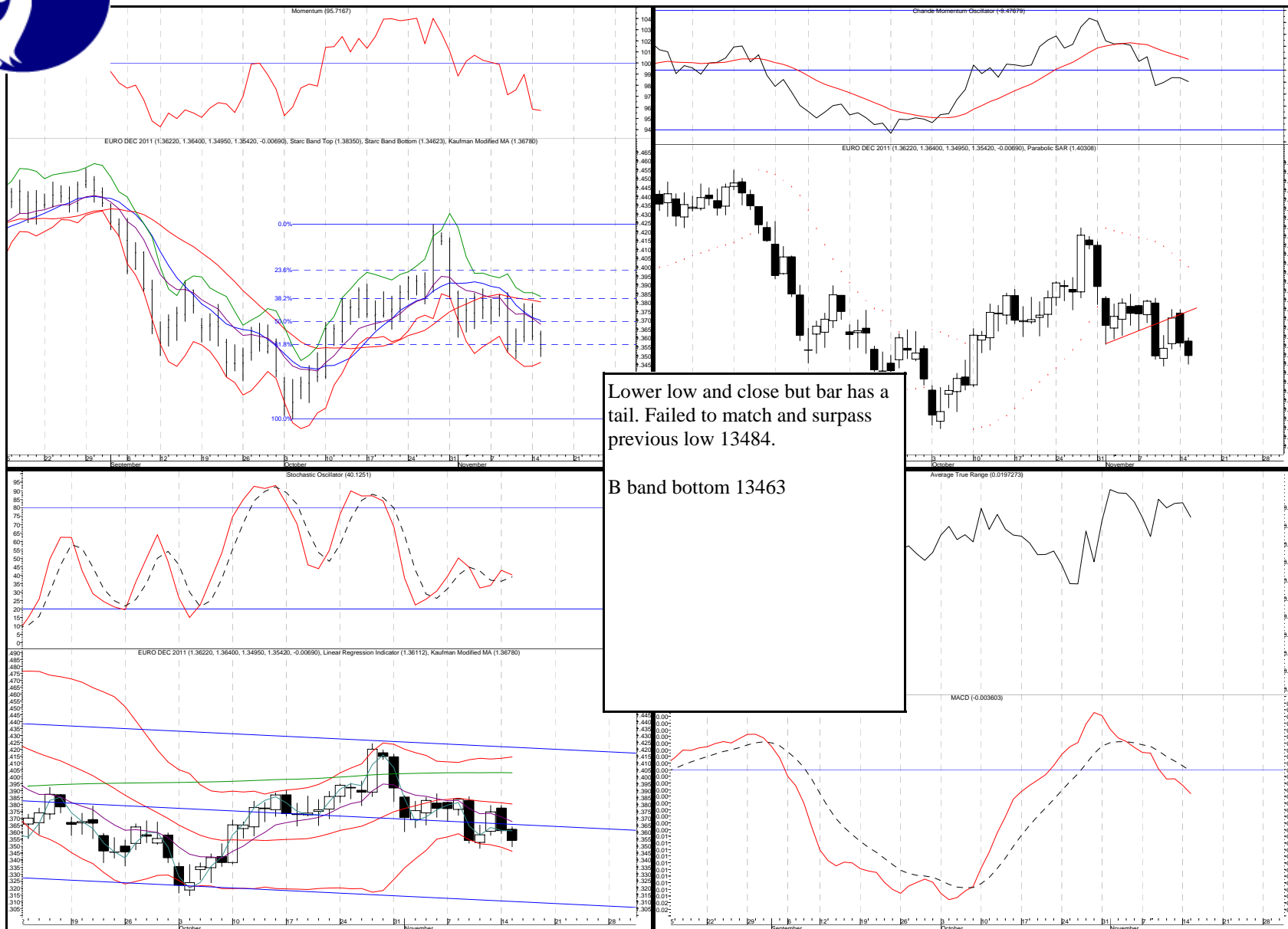




# Rockefeller Treasury Services, Inc.

Tuesday, November 15, 2011

Euro  
DEC 2011 Contract

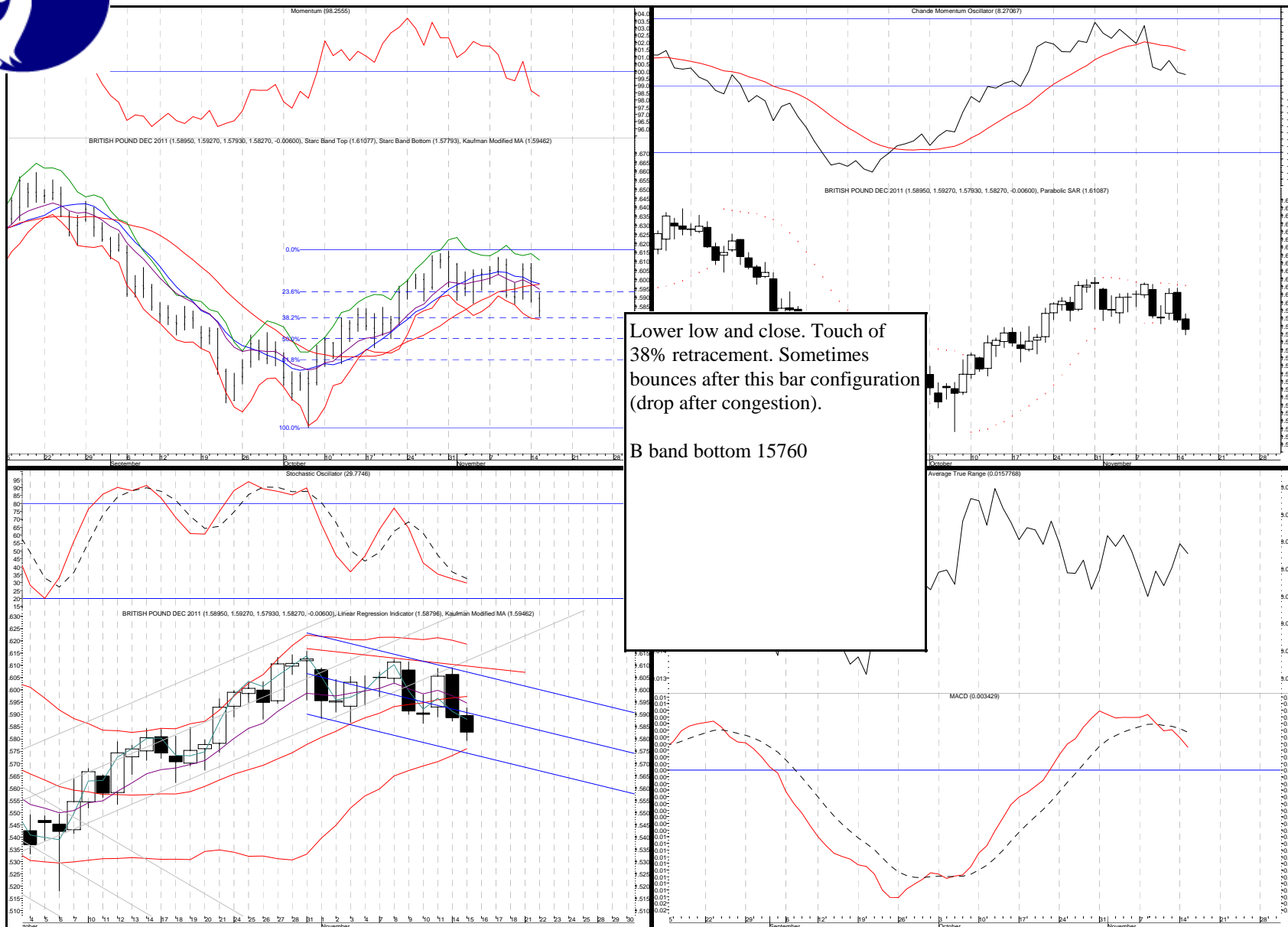




# Rockefeller Treasury Services, Inc.

Tuesday, November 15, 2011

## British Pound DEC 2011 Contract







# Rockefeller Treasury Services, Inc.

Tuesday, November 15, 2011

## Swiss Franc DEC 2011 Contract

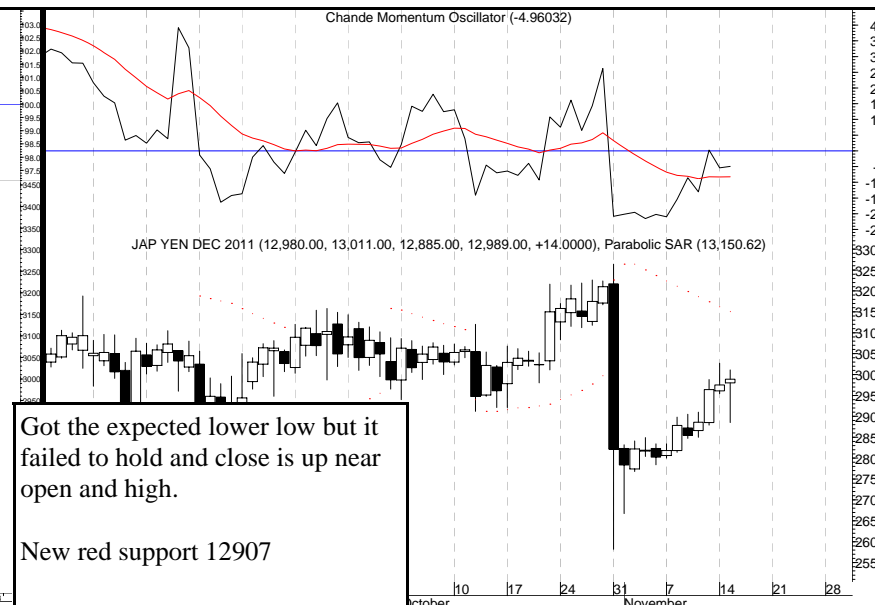
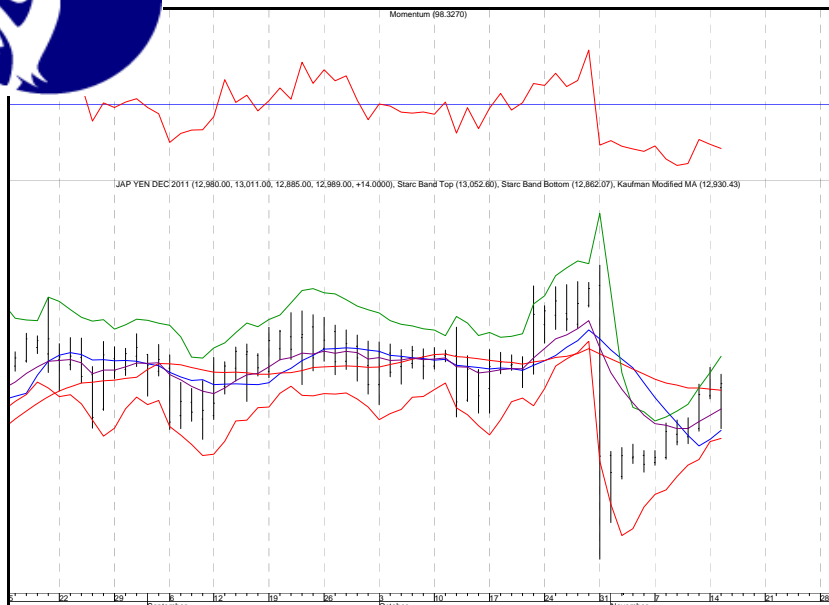




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Tuesday, November 15, 2011

## Japanese Yen DEC 2011 Contract



Got the expected lower low but it failed to hold and close is up near open and high.

New red support 12907