

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

11/18/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SHORT	15780	15816	15724	15779	11/18/11	-1	15816	15777	15858
Points					-36	56					-39	42
EURO	SELL	Low	SQUARE	13464	--	--	--	11/18/11	--	13544	13585	13490
Points											-41	54
A\$	SELL	Med	SQUARE	9971	--	--	--	11/18/11	--	9971	10015	9927
Points											-44	44
YEN	BUY	Low	SQUARE	13000	--	--	--	11/18/11	--	13000	12966	13039
Points											-34	39
SF	BUY	Med	SQUARE	10901	--	--	--	11/18/11	--	10901	10854	10966
Points											-47	65
C\$	SELL	Low	SQUARE	9733	--	--	--	11/18/11	--	9733	9776	9689
Points											-43	44

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 15758 AND HIT THE STOP AT 15806 FOR A LOSS OF 48 POINTS. WE WENT SHORT AT 15779.
 WE HAD AN ERROR IN YESTERDAY'S REPORT. WE HIT THE RE-ENTRY AND STOP TWICE, NOT JUST ONCE, FOR A SECOND LOSS OF 59 POINTS. ON YESTERDAY'S POSITION, WE HIT THE STOP AT 13522 FOR A LOSS OF 65 POINTS. WE WENT SHORT AT 13560 AND HIT THE STOP AT 13608 FOR A LOSS OF 48 POINTS. WE WENT SHORT AT 13560 ON RULE 3 AND HIT THE TARGET AT 13510 FOR A GAIN OF 50 POINTS.
 WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9967 AND HIT THE STOP AT 9998 FOR A LOSS OF 31 POINTS. WE MISSED THE RE-ENTRY BY 1 POINT.
 WE WENT LONG THE YEN AT THE GLOBEX OPEN 12996 AND HIT THE TARGET AT 13033 FOR A GAIN OF 30 POINTS.
 WE WENT SHORT THE SF AT THE GLOBEX OPEN 10860 AND HIT THE STOP AT 10922 FOR A LOSS OF 62 POINTS.
 WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9716 AND HIT THE STOP AT 9776 FOR A LOSS OF 60 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
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

3,490.00

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.



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Friday, November 18, 2011

Australian Dollar DEC 2011 Contract





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Canadian Dollar DEC 2011 Contract





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Euro DEC 2011 Contract

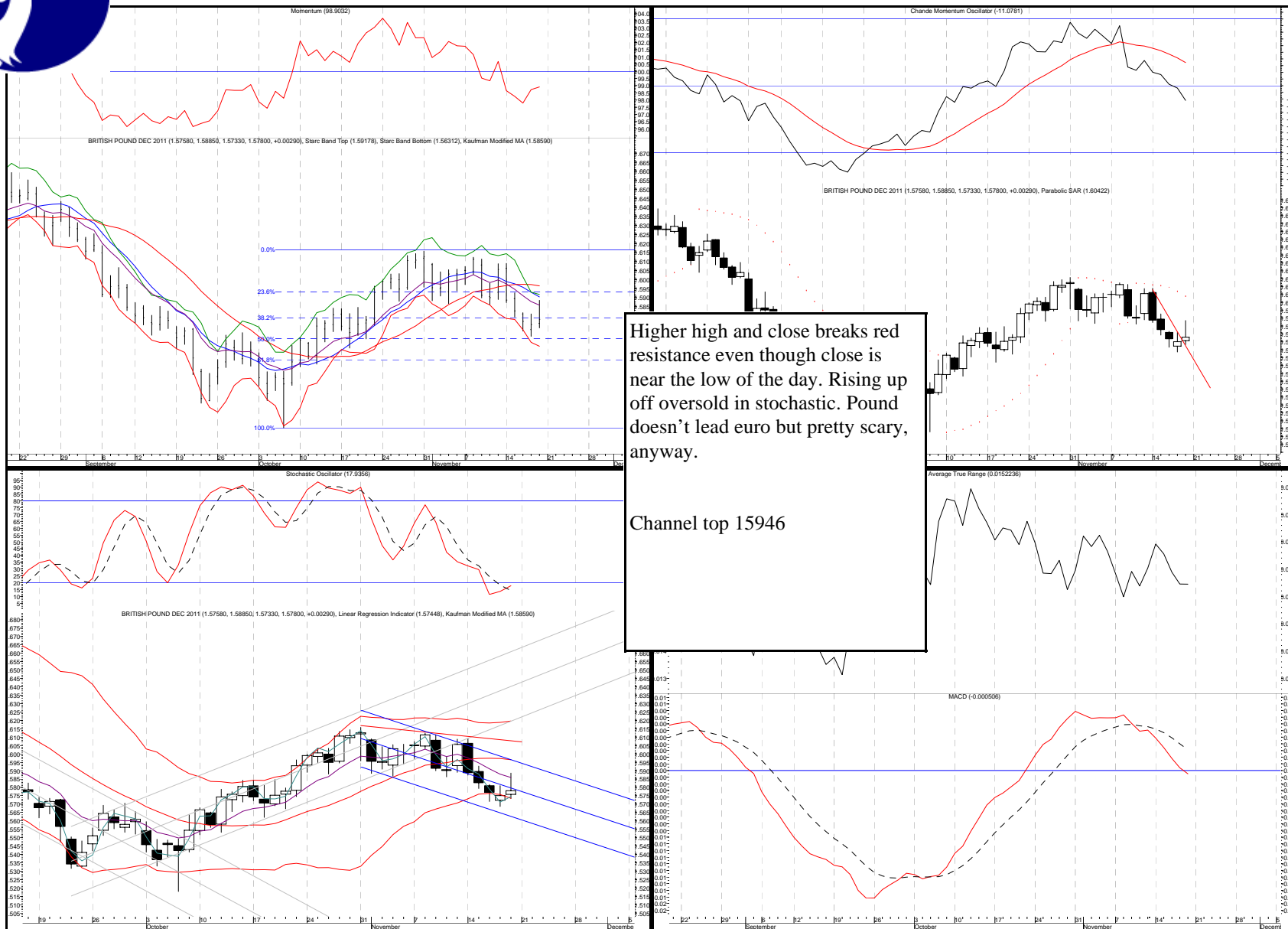




Rockefeller Treasury Services, Inc.

Friday, November 18, 2011

British Pound DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, November 18, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, November 18, 2011

Japanese Yen DEC 2011 Contract

