

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

10/20/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	SQUARE	15777	--	--	--	10/20/11	--	15777	15718	15838
Points											-59	61
EURO	SELL	Med	SQUARE	13763	--	--	--	10/20/11	--	13763	13813	13704
Points											-50	59
A\$	BUY	Med	SQUARE	10184	--	--	--	10/20/11	--	10184	10128	10241
Points											-56	57
YEN	SELL	Low	SQUARE	13023	--	--	--	10/20/11	--	NPR		
Points											N/A	N/A
SF	BUY	Med	SQUARE	11191	--	--	--	10/20/11	--	11191	11139	11243
Points											-52	52
C\$	SELL	Med	SQUARE	9848	--	--	--	10/20/11	--	9848	9891	9786
Points											-43	62

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.

**REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL. PLEASE ADVISE OF P&L TRACKING ERRORS ASAP.**

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15760 AND HIT THE TARGET AT 15688 FOR A GAIN OF 72 POINTS.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13751 AND HIT THE TARGET AT 13679 FOR A GAIN OF 72 POINTS.  
WE WENT SHORT AT 13729 ON RULE 2 AND HIT THE STOP AT 13679 FOR A LOSS OF 50 POINTS.  
WE REVERSED TO LONG AT 13799 ON RULE 4 AND HIT THE STOP AT 13755 FOR A LOSS OF 44 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10162 AND HIT THE STOP AT 10184 FOR A LOSS OF 22 POINTS.  
WE WENT SHORT AT 10162 ON RULE 3 AND HIT THE TARGET AT 10106 FOR A GAIN OF 56 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13024 AND HIT THE TARGET AT 12988 FOR A GAIN OF 36 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11092 AND HIT THE TARGET AT 11032 FOR A GAIN OF 60 POINTS.  
WE WENT LONG AT 11152 ON RULE 4 AND HIT THE TARGET AT 11200 FOR A GAIN OF 48 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9795 AND HIT THE TARGET AT 9755 FOR A GAIN OF 40 POINTS.

Do not trade yen at all--apply no rules.

**Rockefeller Treasury Services, Inc.**

Daily Cumulative Track Record

**AUGUST 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>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>
10/03/11	Pound	15479	<b>15542</b>	10/03/11	63	393.75	393.75
10/03/11	Euro	13305	<b>13353</b>	10/03/11	48	600.00	993.75
10/03/11	A\$	9571	<b>9589</b>	10/03/11	18	180.00	1,173.75
10/03/11	Yen	12968	<b>13018</b>	10/03/11	50	625.00	1,798.75
10/03/11	SF	11018	<b>11023</b>	10/03/11	5	62.50	1,861.25
10/03/11	C\$	9520	<b>9528</b>	10/03/11	8	80.00	1,941.25
10/03/11	A\$	9452	<b>9521</b>	10/04/11	69	690.00	2,631.25
10/03/11	Euro	13188	<b>13255</b>	10/04/11	67	837.50	3,468.75
10/03/11	SF	10848	<b>10968</b>	10/04/11	120	1,500.00	4,968.75
10/04/11	Pound	15381	<b>15425</b>	10/04/11	44	275.00	5,243.75
10/04/11	C\$	9466	<b>9477</b>	10/04/11	11	110.00	5,353.75
10/04/11	Pound	15381	<b>15331</b>	10/04/11	<b>50</b>	<b>312.50</b>	5,041.25
10/04/11	C\$	9396	<b>9416</b>	10/05/11	20	200.00	5,241.25
10/05/11	Euro	13334	<b>13285</b>	10/05/11	<b>49</b>	<b>612.50</b>	4,628.75
10/05/11	Euro	13334	<b>13285</b>	10/05/11	<b>49</b>	<b>612.50</b>	4,016.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	<b>51</b>	<b>510.00</b>	3,506.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	<b>51</b>	<b>510.00</b>	2,996.25
10/05/11	Yen	13005	<b>13056</b>	10/05/11	51	637.50	3,633.75
10/05/11	SF	<b>10922</b>	10881	10/05/11	<b>41</b>	<b>512.50</b>	3,121.25
10/05/11	SF	<b>10922</b>	10881	10/05/11	<b>41</b>	<b>512.50</b>	2,608.75
10/05/11	C\$	<b>9516</b>	<b>9601</b>	10/06/11	85	850.00	3,458.75
10/05/11	A\$	<b>9561</b>	9611	10/06/11	50	500.00	3,958.75
10/06/11	Pound	<b>15452</b>	15408	10/06/11	<b>44</b>	<b>275.00</b>	3,683.75
10/06/11	Pound	15240	<b>15288</b>	10/06/11	48	300.00	3,983.75
10/06/11	Pound	15240	<b>15190</b>	10/06/11	<b>50</b>	<b>312.50</b>	3,671.25

10/06/11 Pound	<b>15360</b>	15408	10/06/11	48	300.00	3,971.25
10/06/11 Euro	<b>13345</b>	13311	10/06/11	<b>34</b>	<b>425.00</b>	3,546.25
10/06/11 Euro	<b>13345</b>	13394	10/06/11	49	612.50	4,158.75
10/06/11 Euro	13226	<b>13274</b>	10/06/11	48	600.00	4,758.75
10/06/11 Euro	<b>13346</b>	13394	10/06/11	48	600.00	5,358.75
10/06/11 A\$	<b>9661</b>	9611	10/06/11	<b>50</b>	<b>500.00</b>	4,858.75
10/06/11 SF	10790	<b>10841</b>	10/06/11	51	637.50	5,496.25
10/06/11 A\$	<b>9611</b>	9650	10/07/11	39	390.00	5,886.25
10/10/11 A\$	<b>9700</b>	9748	10/10/11	48	480.00	6,366.25
10/10/11 Pound	<b>15543</b>	15592	10/10/11	49	306.25	6,672.50
10/10/11 Pound	<b>15642</b>	15592	10/10/11	<b>50</b>	<b>312.50</b>	6,360.00
10/10/11 Euro	<b>13382</b>	13445	10/10/11	63	787.50	7,147.50
10/10/11 Euro	<b>13495</b>	13595	10/10/11	100	1,250.00	8,397.50
10/10/11 Euro	<b>13645</b>	13595	10/11/11	<b>50</b>	<b>625.00</b>	7,772.50
10/10/11 A\$	<b>9798</b>	9898	10/10/11	100	1,000.00	8,772.50
10/10/11 A\$	<b>9948</b>	9898	10/11/11	<b>50</b>	<b>500.00</b>	8,272.50
10/10/11 Yen	13067	<b>13030</b>	10/10/11	<b>37</b>	<b>462.50</b>	7,810.00
10/10/11 SF	<b>10812</b>	10855	10/10/11	43	537.50	8,347.50
10/10/11 SF	<b>10905</b>	11005	10/10/11	100	1,250.00	9,597.50
10/10/11 SF	<b>11055</b>	11005	10/11/11	<b>50</b>	<b>625.00</b>	8,972.50
10/10/11 C\$	<b>9618</b>	9660	10/10/11	42	420.00	9,392.50
10/10/11 C\$	<b>9710</b>	9660	10/10/11	<b>50</b>	<b>500.00</b>	8,892.50
10/11/11 Euro	<b>13645</b>	13606	10/12/11	<b>39</b>	<b>487.50</b>	8,405.00
10/11/11 C\$	<b>9710</b>	9745	10/12/11	35	350.00	8,755.00
10/12/11 Pound	<b>15542</b>	15612	10/12/11	70	437.50	9,192.50
10/12/11 Pound	<b>15662</b>	15762	10/12/11	100	625.00	9,817.50
10/12/11 Euro	<b>13645</b>	13714	10/12/11	69	862.50	10,680.00
10/12/11 A\$	<b>9882</b>	9861	10/12/11	<b>21</b>	<b>210.00</b>	10,470.00
10/12/11 A\$	<b>9882</b>	9948	10/12/11	66	660.00	11,130.00
10/12/11 Yen	13116	<b>13055</b>	10/12/11	<b>61</b>	<b>762.50</b>	10,367.50
10/12/11 Yen	13030	<b>13055</b>	10/12/11	25	312.50	10,680.00
10/12/11 SF	<b>11028</b>	10997	10/12/11	<b>31</b>	<b>387.50</b>	10,292.50
10/12/11 SF	<b>11028</b>	11098	10/12/11	70	875.00	11,167.50
10/12/11 A\$	<b>9998</b>	10098	10/12/11	100	1,000.00	12,167.50
10/12/11 Euro	<b>13764</b>	13741	10/13/11	<b>23</b>	<b>287.50</b>	11,880.00
10/12/11 Yen	12951	<b>12980</b>	10/13/11	29	362.50	12,242.50
10/12/11 SF	<b>11148</b>	11150	10/13/11	2	25.00	12,267.50
10/12/11 C\$	<b>9795</b>	9795	10/13/11	0	0.00	12,267.50
10/13/11 Pound	<b>15727</b>	15692	10/13/11	<b>35</b>	<b>218.75</b>	12,048.75
10/13/11 Euro	<b>13710</b>	13760	10/13/11	50	625.00	12,673.75
10/13/11 A\$	<b>10055</b>	10101	10/13/11	46	460.00	13,133.75
10/13/11 Yen	13034	<b>12993</b>	10/13/11	<b>41</b>	<b>512.50</b>	12,621.25
10/13/11 Yen	12949	<b>12993</b>	10/13/11	44	550.00	13,171.25
10/13/11 Pound	<b>15727</b>	15812	10/14/11	85	531.25	13,702.50
10/13/11 A\$	<b>10151</b>	10099	10/14/11	<b>52</b>	<b>520.00</b>	13,182.50
10/14/11 Euro	<b>13764</b>	13734	10/14/11	<b>30</b>	<b>375.00</b>	12,807.50
10/14/11 Euro	<b>13764</b>	13818	10/14/11	54	675.00	13,482.50
10/14/11 A\$	<b>10151</b>	10196	10/14/11	45	450.00	13,932.50
10/14/11 SF	<b>11120</b>	11169	10/14/11	49	612.50	14,545.00
10/14/11 C\$	<b>9782</b>	9763	10/14/11	<b>19</b>	<b>190.00</b>	14,355.00
10/14/11 C\$	<b>9782</b>	9845	10/14/11	63	630.00	14,985.00
10/14/11 Euro	<b>13868</b>	13831	10/17/11	<b>37</b>	<b>462.50</b>	14,522.50

10/14/11 A\$	<b>10246</b>	10201	10/17/11	45	450.00	14,072.50
10/14/11 Yen	12940	<b>12972</b>	10/17/11	32	400.00	14,472.50
10/14/11 SF	<b>11219</b>	11259	10/17/11	40	500.00	14,972.50
10/17/11 Pound	<b>15745</b>	15679	10/18/11	66	412.50	14,560.00
10/17/11 Euro	<b>13868</b>	13886	01/10/00	18	225.00	14,785.00
10/17/11 Euro	<b>13790</b>	13745	10/18/11	45	562.50	14,222.50
10/17/11 A\$	<b>10061</b>	10134	10/18/11	73	730.00	14,952.50
10/18/11 Yen	<b>13060</b>	13016	10/18/11	44	550.00	14,402.50
10/18/11 SF	11183	<b>11139</b>	10/18/11	44	550.00	13,852.50
10/17/11 SF	11091	<b>11139</b>	10/18/11	48	600.00	14,452.50
10/17/11 C\$	<b>9921</b>	9871	10/18/11	50	500.00	13,952.50
10/18/11 C\$	9795	<b>9751</b>	10/18/11	44	440.00	13,512.50
10/19/11 Pound	<b>15701</b>	15774	10/19/11	73	456.25	13,968.75
10/19/11 Pound	<b>15824</b>	15774	10/19/11	50	312.50	13,656.25
10/19/11 Euro	<b>13727</b>	13786	10/19/11	59	737.50	14,393.75
10/19/11 Euro	<b>13836</b>	13786	10/19/11	50	625.00	13,768.75
10/19/11 A\$	<b>10187</b>	10242	10/19/11	55	550.00	14,318.75
10/19/11 A\$	<b>10292</b>	10242	10/19/11	50	500.00	13,818.75
10/19/11 SF	11081	<b>11147</b>	10/19/11	66	825.00	14,643.75
10/19/11 C\$	<b>9838</b>	9885	10/19/11	47	470.00	15,113.75
10/20/11 Pound	15688	<b>15760</b>	10/20/11	72	450.00	15,563.75
10/20/11 Euro	13679	<b>13751</b>	10/20/11	72	900.00	16,463.75
10/20/11 Euro	13679	<b>13729</b>	10/20/11	50	625.00	17,088.75
10/20/11 Euro	<b>13799</b>	<b>13755</b>	10/20/11	44	550.00	16,538.75
10/20/11 A\$	10184	<b>10162</b>	10/20/11	22	220.00	16,318.75
10/20/11 A\$	10106	<b>10162</b>	10/20/11	56	560.00	16,878.75
10/20/11 Yen	12988	<b>13024</b>	10/20/11	36	450.00	17,328.75
10/20/11 SF	11032	<b>11092</b>	10/20/11	60	750.00	18,078.75
10/20/11 C\$	9755	<b>9795</b>	10/20/11	40	400.00	18,478.75
10/20/11 SF	<b>11152</b>	<b>11200</b>	10/20/11	48	600.00	19,078.75
						19,078.75

## 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

TO SOME 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, October 20, 2011

## Australian Dollar DEC 2011 Contract

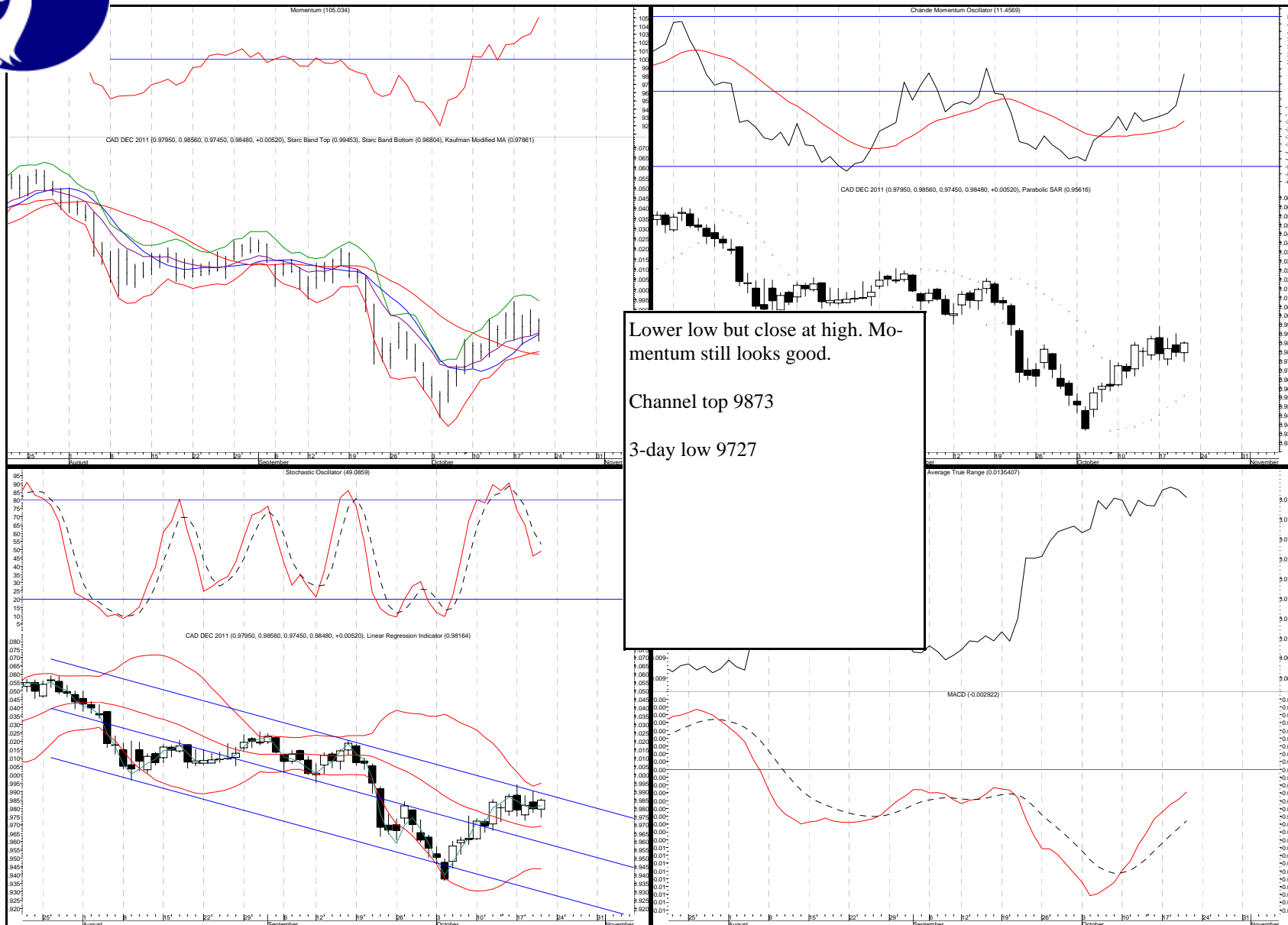




# Rockefeller Treasury Services, Inc.

Thursday, October 20, 2011

## Canadian Dollar DEC 2011 Contract

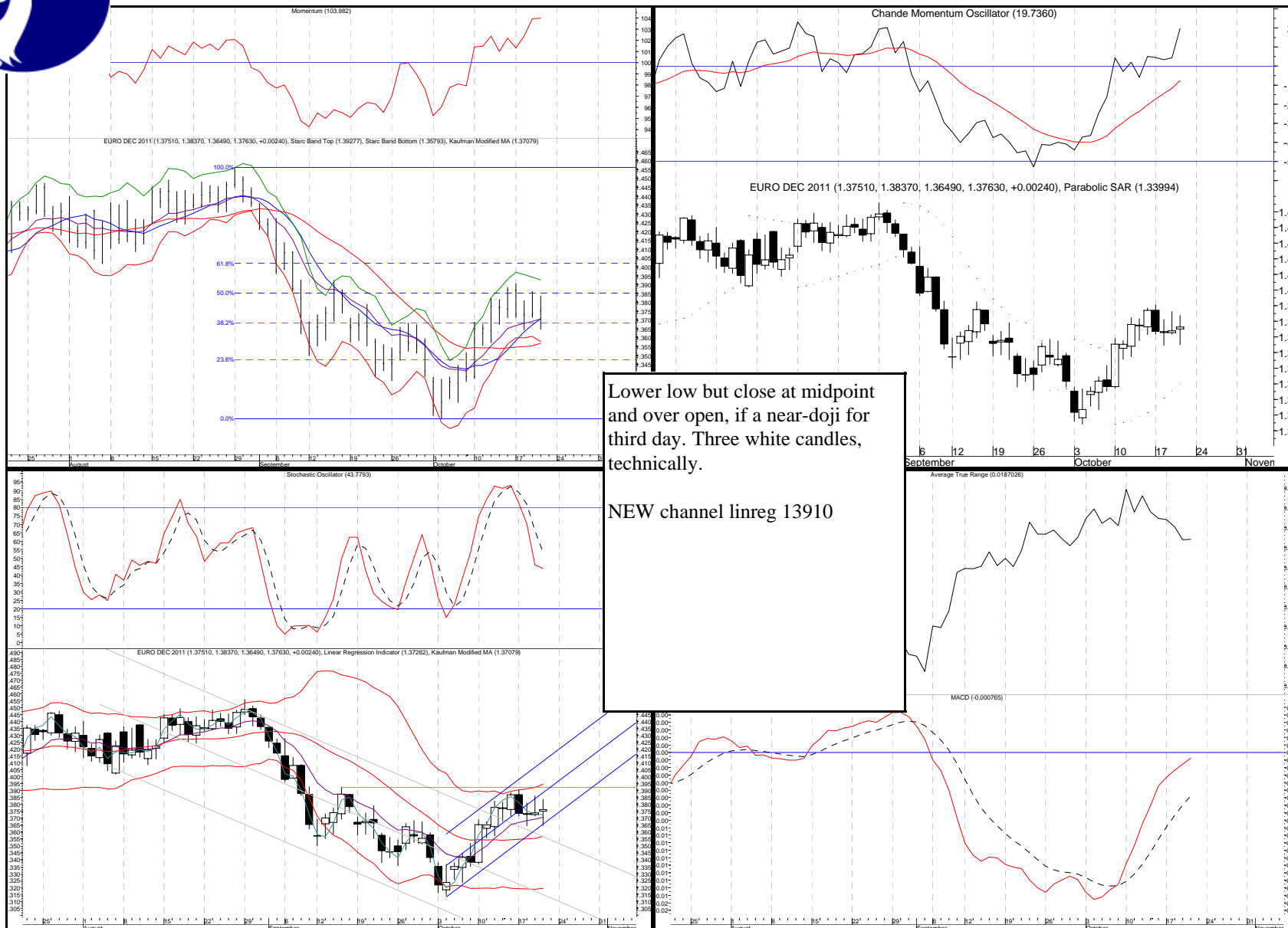




# Rockefeller Treasury Services, Inc.

Thursday, October 20, 2011

## Euro DEC 2011 Contract



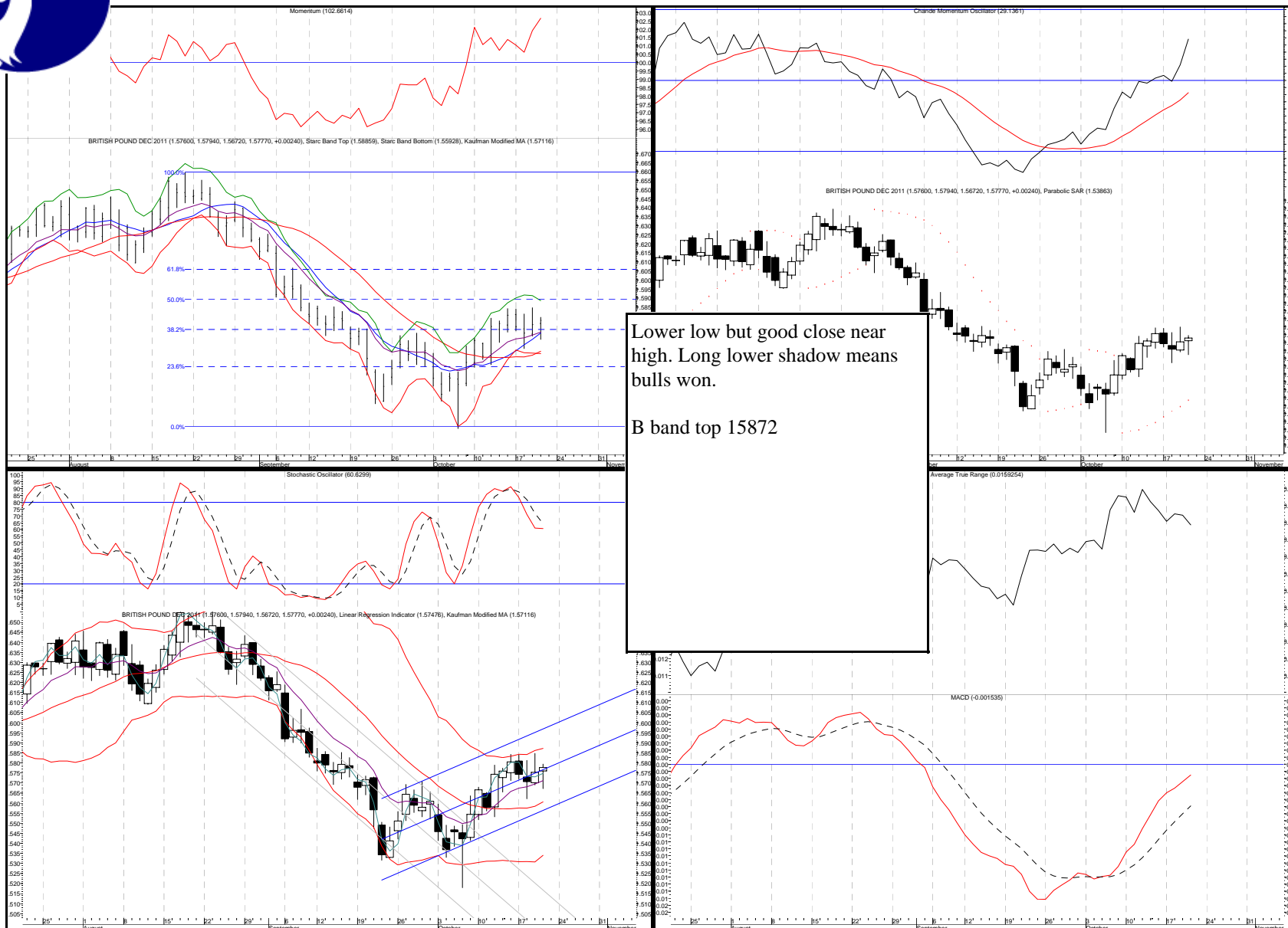




# Rockefeller Treasury Services, Inc.

Thursday, October 20, 2011

## British Pound DEC 2011 Contract

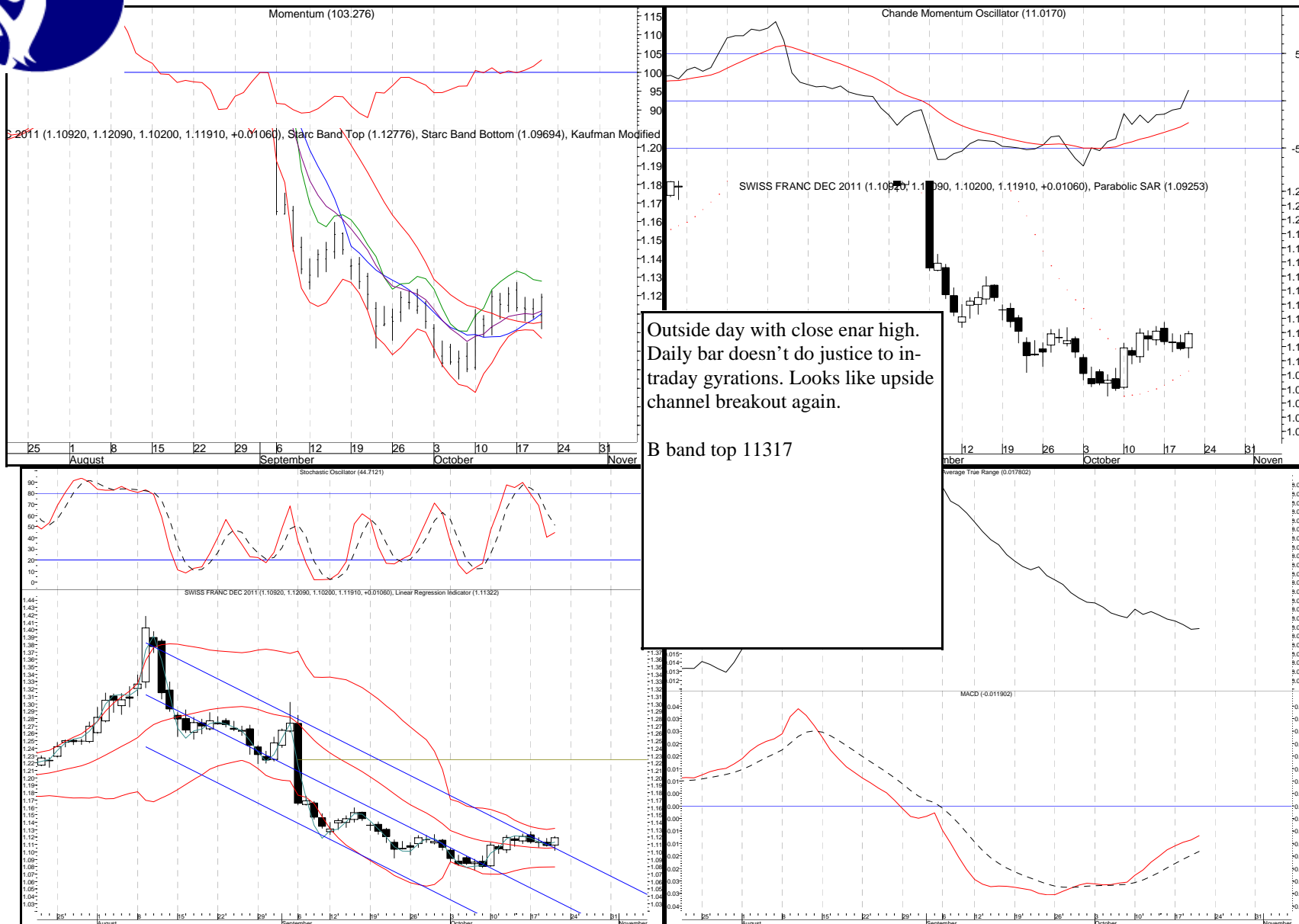




# Rockefeller Treasury Services, Inc.

Thursday, October 20, 2011

## Swiss Franc DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Thursday, October 20, 2011

## Japanese Yen DEC 2011 Contract

