

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

10/21/2011

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	15929	15856	16005	15888	10/20/11	+41	15825	15781	15885
Points					-73	76					-44	60
EURO	BUY	Med	LONG	13859	13795	13925	13824	10/20/11	+35	13766	13728	13830
Points					-64	66					-38	64
A\$	BUY	Med	SQUARE	10265	--	--	--	10/20/11	--	10265	10223	10323
Points											-42	58
YEN	BUY	Low	SQUARE	13150	--	--	--	10/20/11	--	13108	13067	13153
Points											-41	45
SF	BUY	Med	LONG	11316	11272	11363	11293	10/20/11	+23	11232	11177	11287
Points					-44	47					-55	55
C\$	BUY	Med	SQUARE	9893	--	--	--	10/20/11	--	9893	9848	9940
Points											-45	47

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 LONG THE POUND AT THE GLOBEX OPEN 15782 AND HIT THE TARGET AT 15838 FOR A GAIN OF 56 POINTS. WE WENT LONG AT 15888 ON RULE 2.
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13768 AND HIT THE TARGET AT 13704 FOR A GAIN OF 64 POINTS. WE WENT LONG AT 13824 ON RULE 4.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10155 AND TOOK PROFIT AT 10241 FOR A GAIN OF 86 POINTS.

WE WENT LONG AT 10291 ON RULE 2 AND HIT THE STOP AT 10241 FOR A LOSS OF 50 POINTS.

NOTHING DONE IN YEN.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11188 AND HIT THE TARGET AT 11243 FOR A GAIN OF 55 POINTS. WE WENT LONG AT 11293 ON RULE 2.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9829 AND HIT THE STOP AT 9891 FOR A LOSS OF 62 POINTS.

In yen, trade only as shown. Do not apply any rules except Rule 3 (one re-entry at same place after stop).

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.

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

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

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

10/14/11 A\$	10246	10201	10/17/11	45	450.00	14,072.50
10/14/11 Yen	12940	12972	10/17/11	32	400.00	14,472.50
10/14/11 SF	11219	11259	10/17/11	40	500.00	14,972.50
10/17/11 Pound	15745	15679	10/18/11	66	412.50	14,560.00
10/17/11 Euro	13868	13886	01/10/00	18	225.00	14,785.00
10/17/11 Euro	13790	13745	10/18/11	45	562.50	14,222.50
10/17/11 A\$	10061	10134	10/18/11	73	730.00	14,952.50
10/18/11 Yen	13060	13016	10/18/11	44	550.00	14,402.50
10/18/11 SF	11183	11139	10/18/11	44	550.00	13,852.50
10/17/11 SF	11091	11139	10/18/11	48	600.00	14,452.50
10/17/11 C\$	9921	9871	10/18/11	50	500.00	13,952.50
10/18/11 C\$	9795	9751	10/18/11	44	440.00	13,512.50
10/19/11 Pound	15701	15774	10/19/11	73	456.25	13,968.75
10/19/11 Pound	15824	15774	10/19/11	50	312.50	13,656.25
10/19/11 Euro	13727	13786	10/19/11	59	737.50	14,393.75
10/19/11 Euro	13836	13786	10/19/11	50	625.00	13,768.75
10/19/11 A\$	10187	10242	10/19/11	55	550.00	14,318.75
10/19/11 A\$	10292	10242	10/19/11	50	500.00	13,818.75
10/19/11 SF	11081	11147	10/19/11	66	825.00	14,643.75
10/19/11 C\$	9838	9885	10/19/11	47	470.00	15,113.75
10/20/11 Pound	15688	15760	10/20/11	72	450.00	15,563.75
10/20/11 Euro	13679	13751	10/20/11	72	900.00	16,463.75
10/20/11 Euro	13679	13729	10/20/11	50	625.00	17,088.75
10/20/11 Euro	13799	13755	10/20/11	44	550.00	16,538.75
10/20/11 A\$	10184	10162	10/20/11	22	220.00	16,318.75
10/20/11 A\$	10106	10162	10/20/11	56	560.00	16,878.75
10/20/11 Yen	12988	13024	10/20/11	36	450.00	17,328.75
10/20/11 SF	11032	11092	10/20/11	60	750.00	18,078.75
10/20/11 C\$	9755	9795	10/20/11	40	400.00	18,478.75
10/20/11 SF	11152	11200	10/20/11	48	600.00	19,078.75
10/21/11 Pound	15782	15838	10/21/11	56	350.00	19,428.75
10/21/11 Euro	13704	13768	10/21/11	64	800.00	20,228.75
10/21/11 A\$	10155	10241	10/21/11	86	860.00	21,088.75
10/21/11 SF	11188	11243	10/21/11	55	687.50	21,776.25
10/21/11 C\$	9891	9829	10/21/11	62	620.00	21,156.25
10/21/11 A\$	10291	10241	10/21/11	50	500.00	20,656.25
					20,656.25	

Open Positions

10/21/11 Pound	15888
10/21/11 Euro	13824
10/21/11 SF	11293

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

SHOWN IN FIG. 1, THERE ARE FREQUENTLY GREAT 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.

Friday, October 21, 2011

Australian Dollar DEC 2011 Contract

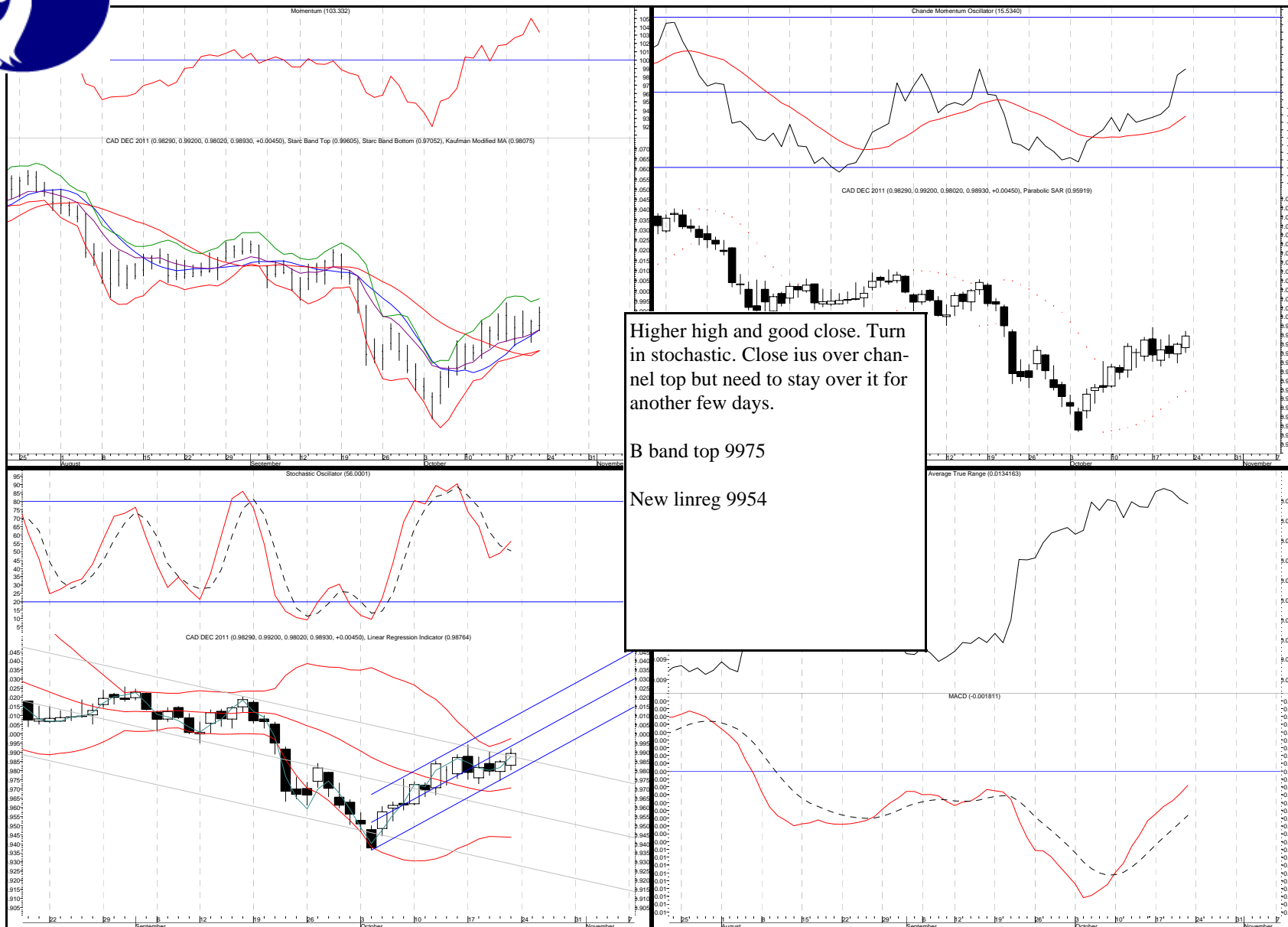




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Canadian Dollar DEC 2011 Contract

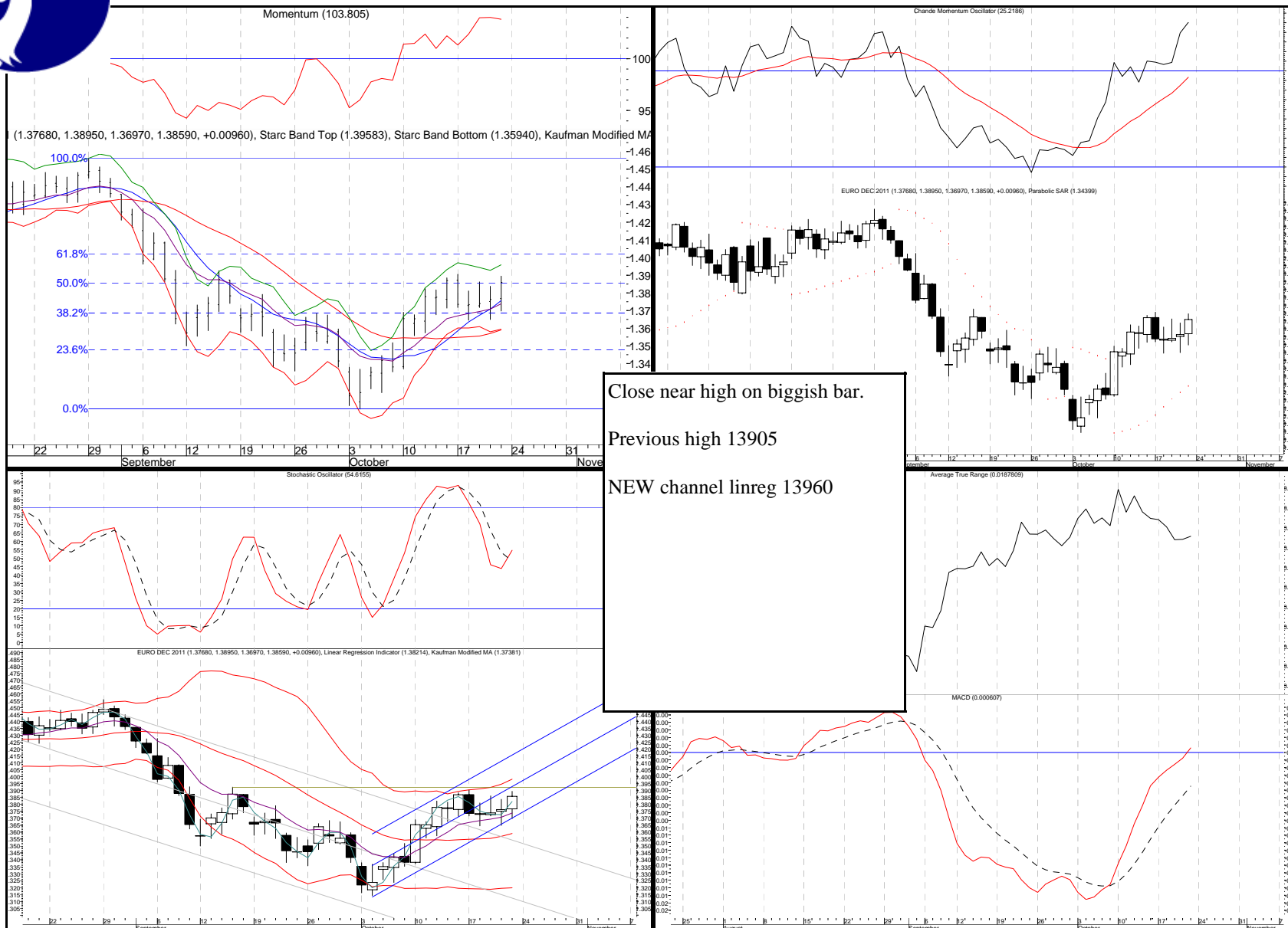




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Euro DEC 2011 Contract





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Friday, October 21, 2011

British Pound DEC 2011 Contract

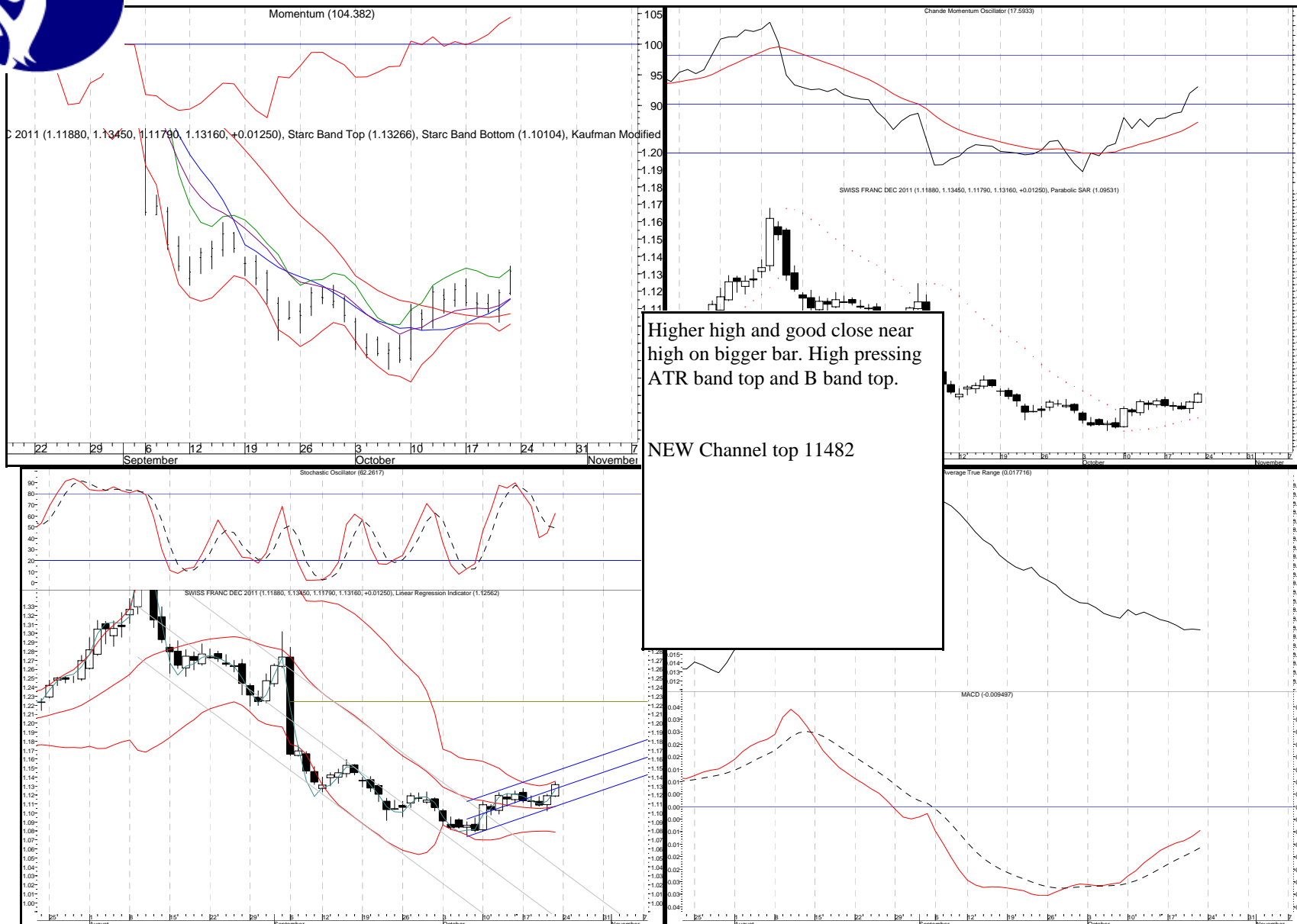




Rockefeller Treasury Services, Inc.

Friday, October 21, 2011

Swiss Franc DEC 2011 Contract

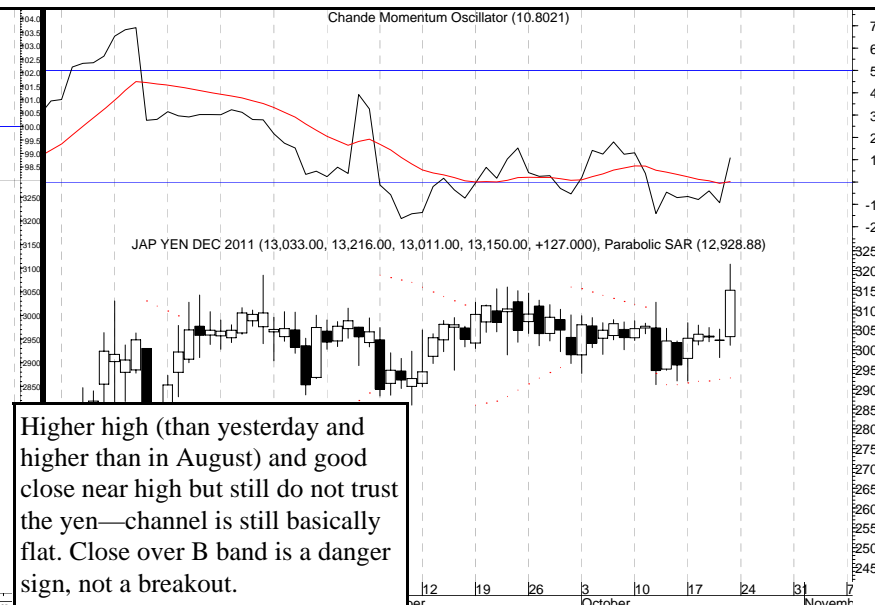
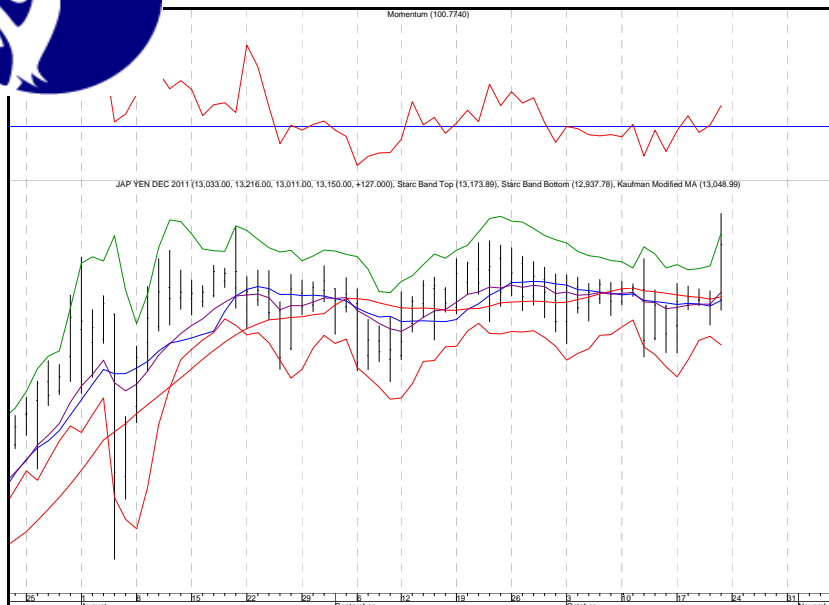




Rockefeller Treasury Services, Inc.

Friday, October 21, 2011

Japanese Yen DEC 2011 Contract



Higher high (than yesterday and higher than in August) and good close near high but still do not trust the yen—channel is still basically flat. Close over B band is a danger sign, not a breakout.

Channel top 13160

