

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

9/13/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Med	SQUARE	15789				9/13/11	--	15789	15843	15729
Points											-54	60
EURO	BUY	Med	SQUARE	13703				9/13/11	--	13703	13657	13774
Points											-46	71
A\$	BUY	Low	SHORT	10208	10250	10180	10220	9/13/11	+12	10250	10208	10308
Points					-42	28					-42	58
YEN	BUY	LOW	SQUARE	13030	--	--	--	9/13/11	--	13030	12996	13065
Points											-34	35
SF	SELL	High	LONG	11422	11375	11480	11393	9/13/11	+29	11328	11370	11267
Points					-47	58					-42	61
C\$	BUY	Med	SQUARE	10116				9/13/11	--	10116	10090	10147
Points											-26	31

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.

WE HAD ANOTHER ERROR. ON YESTERDAY'S REPORT, WE DIDN'T CLOSE OUT CAD POSITION AS REPORTED. WE WERE STILL SHORT FROM 10023. WE APPLIED STOP AND TARGET FROM RE-ENTRY BOX.

REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15842 (53 POINTS OVER CME CLOSE SO PROPORTIONALITY APPLIES) AND HIT THE TARGET AT 15828 FOR A GAIN OF 57 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13660, 87 POINTS OVER CME CLOSE SO PROPORTIONALITY APPLIES (AND BUY SIGNAL VINDICATED!). WE HIT THE STOP AT 13619 FOR A LOSS OF 42 POINTS. WE WENT LONG AT 13660 OF FOOTNOTE RULE 3 AND HIT THE TARGET AT 13725 FOR A GAIN OF 65 POINTS.

WE HIT THE STOP IN THE AUD AT 10180 FOR A GAIN OF 44 POINTS. WE WENT SHORT AT 10220 AND HIT THE STOP AT 10259--1 LOUSY POINT FROM EXACT HIGH--FOR A LOSS OF 39 POINTS. WE WENT SHORT AGAIN AT 10220 ON FOOTNOTE RULE 3.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12983 (39 POINTS FROM CME CLOSE AND NORMALLY PROPORTIONALITY TAKES 50 POINTS BUT STOP WOULD BE UNDER ENTRY SO WE APPLIED IT ANYWAY). WE HIT THE STOP AT 13020 FOR A LOSS OF 37 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11393 (83 POINTS OVER CME CLOSE SO PROPORTIONALITY APPLIES) AND HIT THE STOP AT 114353 FOR A LOSS OF 40 POINTS. WE WENT LONG AGAIN AT 11393 ON FOOTNOTE RULE 3.

WE HAD ANOTHER ERROR. ON YESTERDAY'S REPORT, WE DIDN'T CLOSE OUT CAD POSITION AS REPORTED. WE WERE STILL SHORT FROM 10023. WE APPLIED STOP AND TARGET FROM RE-ENTRY BOX. WE HIT THE STOP AT 10052 FOR A LOSS OF 29 POINTS.

WHEW.

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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
09/01/11	Pound	16182	16251	09/01/11	69	431.25	431.25
09/01/11	Euro	14353	14320	09/01/11	33	412.50	18.75
09/01/11	A\$	10666	10690	09/01/11	24	240.00	258.75
09/01/11	Yen	13044	13020	09/01/11	24	300.00	-41.25
09/01/11	SF	12404	12387	09/01/11	17	212.50	-253.75
09/01/11	SF	12404	12492	09/01/11	88	1,100.00	846.25
09/01/11	SF	12542	12642	09/02/11	100	1,250.00	2,096.25
09/01/11	SF	12692	12792	09/02/11	100	1,250.00	3,346.25
09/01/11	SF	12842	12942	09/02/11	100	1,250.00	4,596.25
09/01/11	C\$	10221	10248	09/01/11	27	270.00	4,866.25
09/07/11	Pound	16023	15973	09/07/11	50	312.50	4,553.75
09/07/11	Pound	15918	15973	09/07/11	55	343.75	4,897.50
09/07/11	Euro	14000	14022	09/07/11	22	275.00	5,172.50
09/07/11	Euro	14072	14022	09/07/11	50	625.00	4,547.50
09/07/11	A\$	10522	10475	09/07/11	47	470.00	4,077.50
09/07/11	Yen	12931	12893	09/07/11	38	475.00	3,602.50
09/07/11	SF	11602	11669	09/07/11	67	837.50	4,440.00
09/07/11	C\$	10132	10095	09/07/11	37	370.00	4,070.00
09/07/11	C\$	10132	10095	09/07/11	37	370.00	3,700.00
09/08/11	Euro	14072	14043	09/08/11	29	362.50	3,337.50
09/08/11	Pound	15913	15984	09/08/11	71	443.75	3,781.25
09/08/11	Pound	16033	16081	09/08/11	48	300.00	4,081.25
09/08/11	Euro	13978	14043	09/08/11	65	812.50	4,893.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	4,343.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	3,793.75

09/08/11 SF	11599	11657	09/08/11	58	725.00	4,518.75
09/08/11 SF	11449	11549	09/08/11	100	1,250.00	5,768.75
09/08/11 C\$	10161	10106	09/08/11	55	550.00	5,218.75
09/08/11 Yen	12889	12949	09/08/11	60	750.00	5,968.75
09/09/11 Pound	15956	15897	09/09/11	59	368.75	5,600.00
09/09/11 Euro	13922	13874	09/09/11	48	600.00	5,000.00
09/09/11 Euro	13832	13874	09/09/11	42	525.00	5,525.00
09/09/11 Euro	13682	13782	09/09/11	100	1,250.00	6,775.00
09/09/11 Euro	13682	13632	09/09/11	50	625.00	6,150.00
09/09/11 A\$	10456	10412	09/09/11	44	440.00	5,710.00
09/09/11 Yen	12876	12907	09/09/11	31	387.50	6,097.50
09/09/11 Yen	12996	12952	09/09/11	44	550.00	5,547.50
09/09/11 SF	11508	11461	09/09/11	47	587.50	4,960.00
09/09/11 SF	11417	11461	09/09/11	44	550.00	5,510.00
09/09/11 C\$	10041	10088	09/09/11	47	470.00	5,980.00
09/09/11 SF	11270	11367	09/12/11	97	1,212.50	7,192.50
09/12/11 Pound	15793	15810	09/12/11	17	106.25	7,298.75
09/12/11 Euro	13524	13572	09/12/11	48	600.00	7,898.75
09/12/11 A\$	10274	10316	09/12/11	42	420.00	8,318.75
09/12/11 Yen	12969	12915	09/12/11	54	675.00	7,643.75
09/12/11 C\$	10052	10023	09/12/11	29	290.00	7,353.75
09/12/11 A\$	10180	10224	09/13/11	44	440.00	7,793.75
09/13/11 Pound	15785	15842	09/13/11	57	356.25	8,150.00
09/13/11 Euro	13660	13619	09/13/11	41	512.50	7,637.50
09/13/11 Euro	13660	13725	09/13/11	65	812.50	8,450.00
09/13/11 A\$	10259	10220	09/13/11	39	390.00	8,060.00
09/13/11 Yen	13020	12983	09/13/11	37	462.50	7,597.50
09/13/11 SF	11393	11353	09/13/11	40	500.00	7,097.50
						\$7,097.50

Open Positions

09/13/11 A\$	10220
09/13/11 SF	11393

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

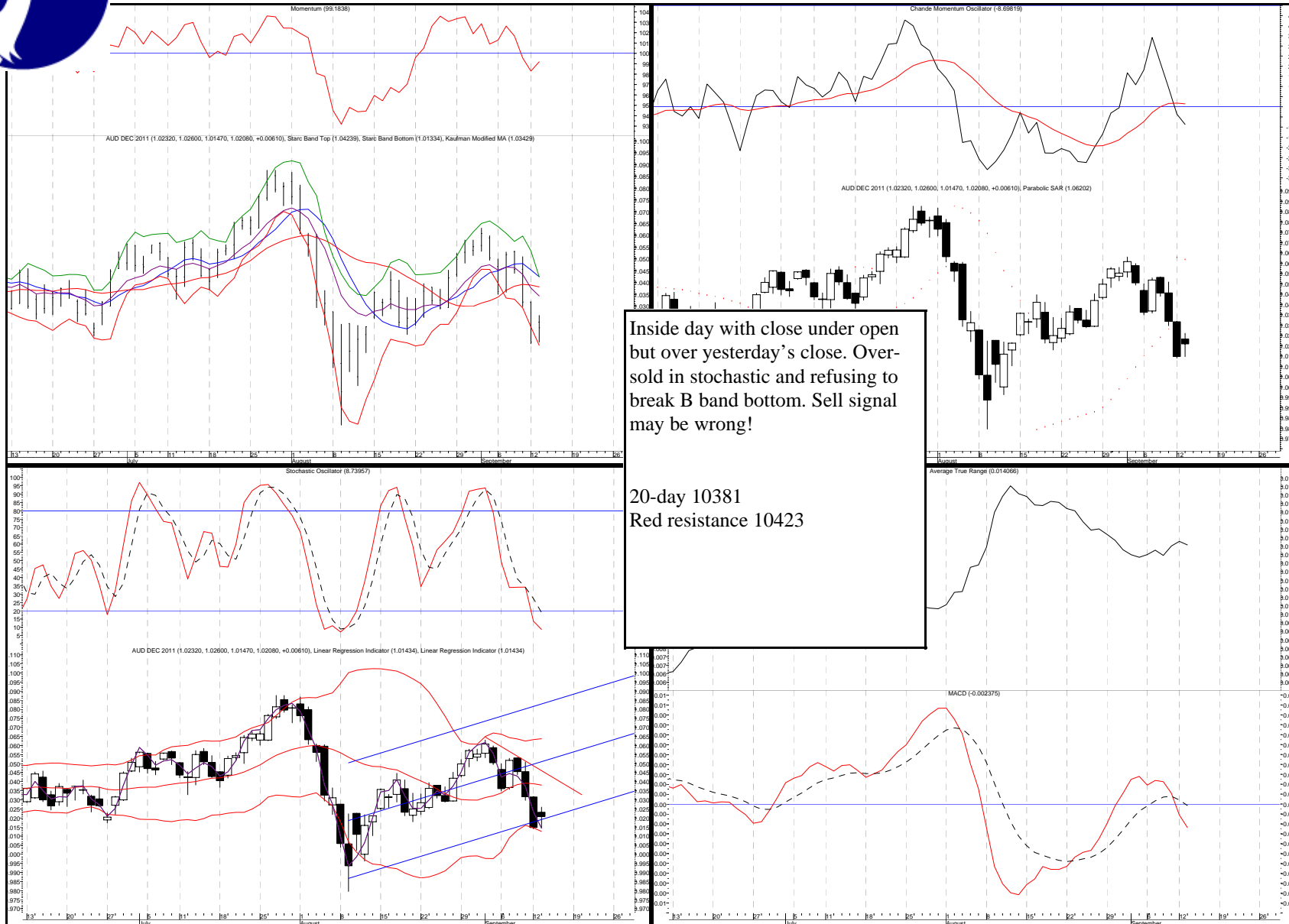
TO SOME TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION 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.

Tuesday, September 13, 2011

Australian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Tuesday, September 13, 2011

Canadian Dollar DEC 2011 Contract

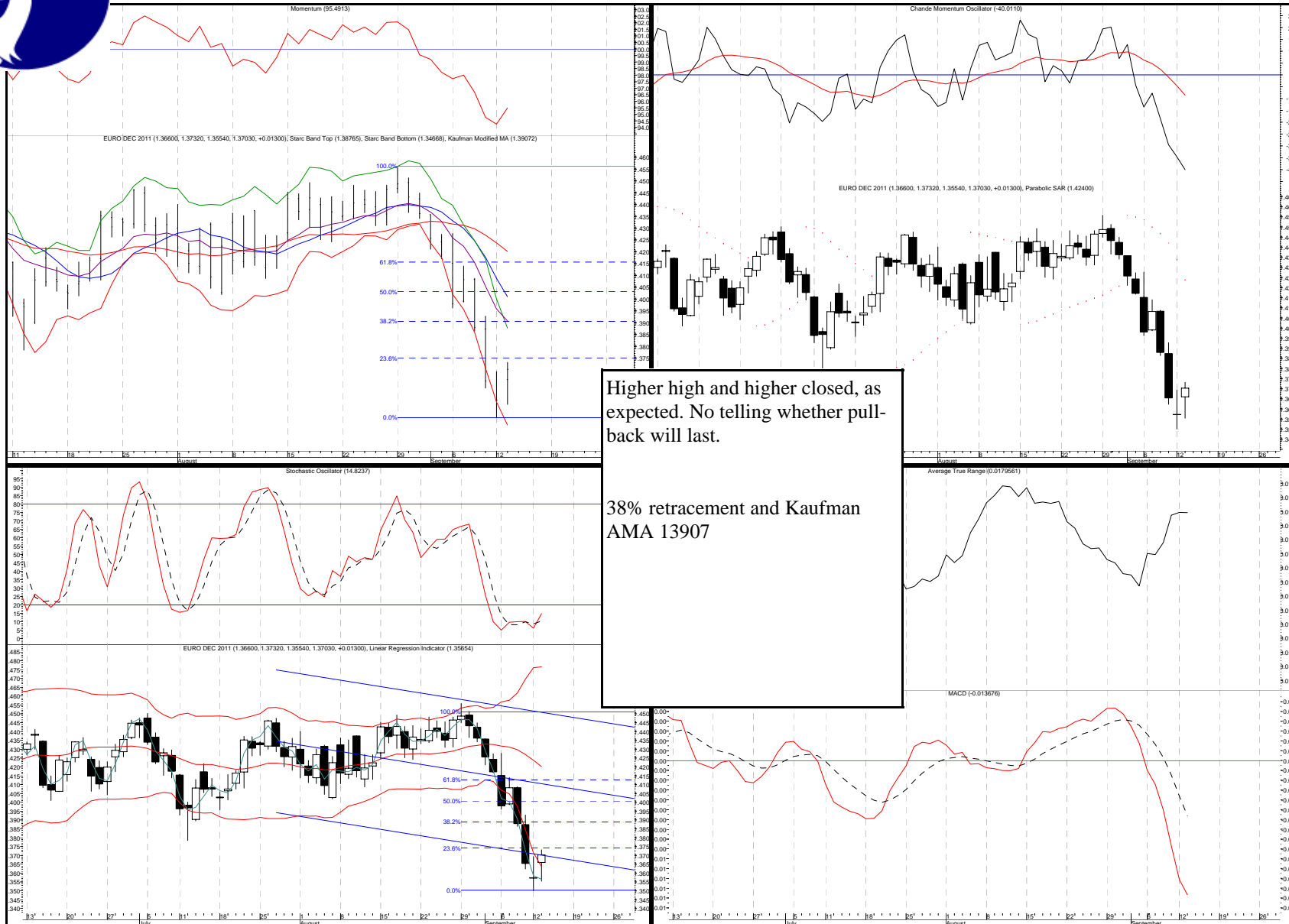




Rockefeller Treasury Services, Inc.

Tuesday, September 13, 2011

Euro DEC 2011 Contract

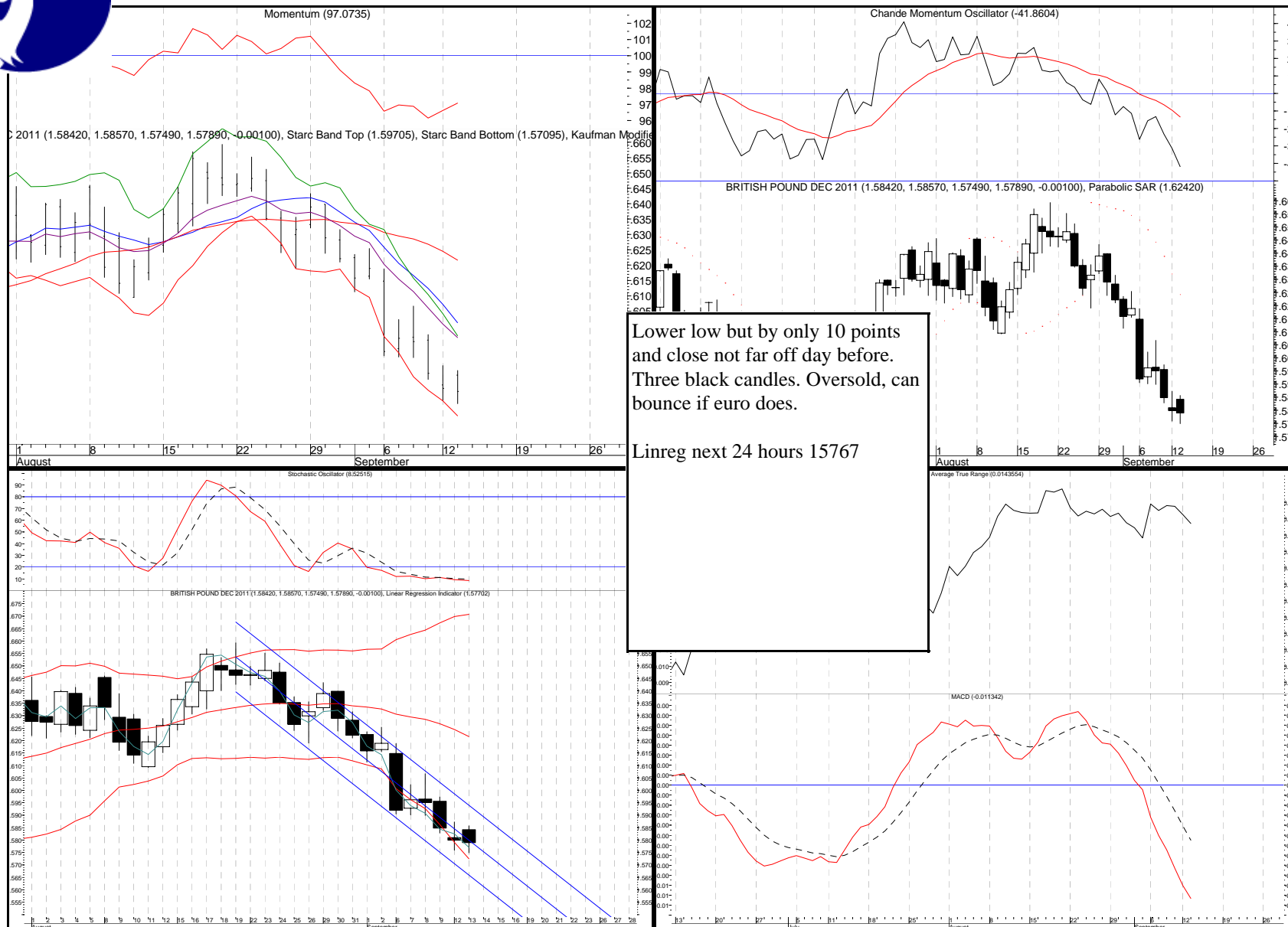




Rockefeller Treasury Services, Inc.

Tuesday, September 13, 2011

British Pound DEC 2011 Contract

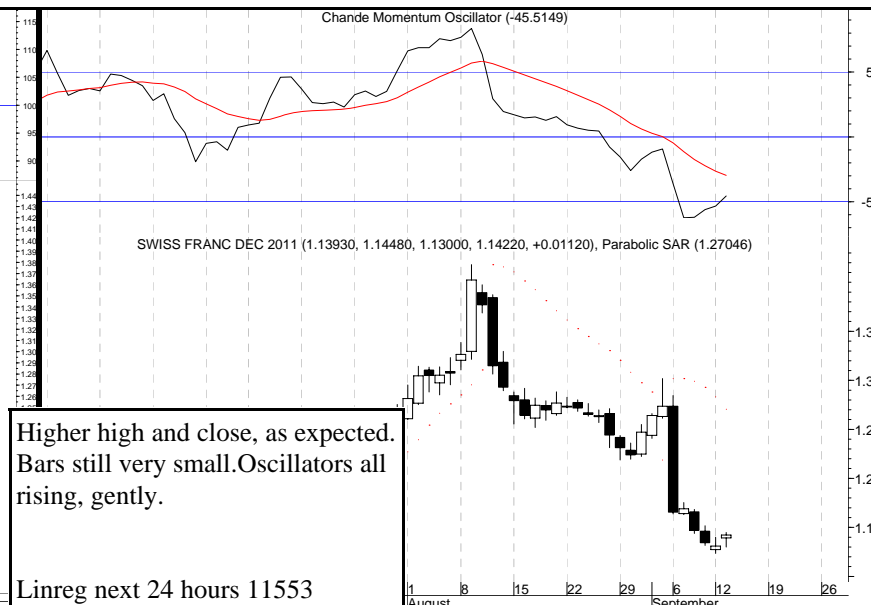
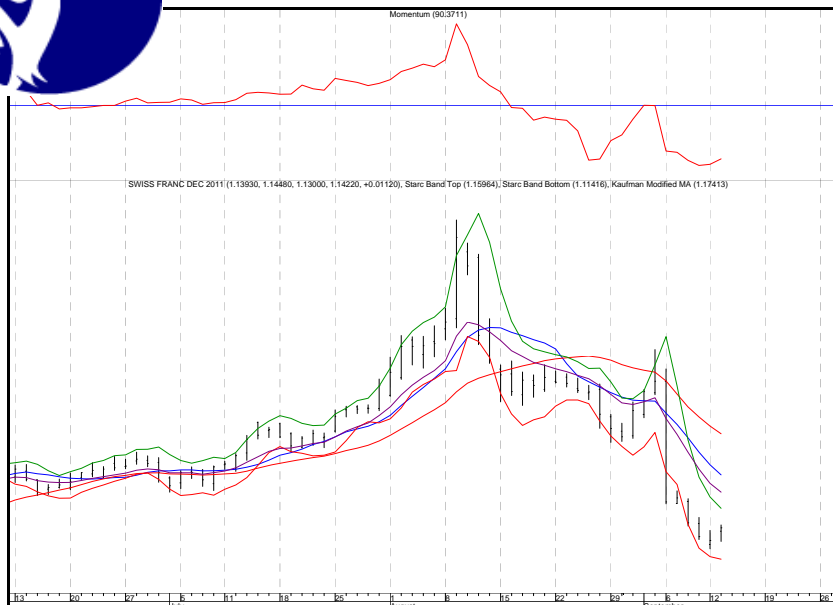




Rockefeller Treasury Services, Inc.

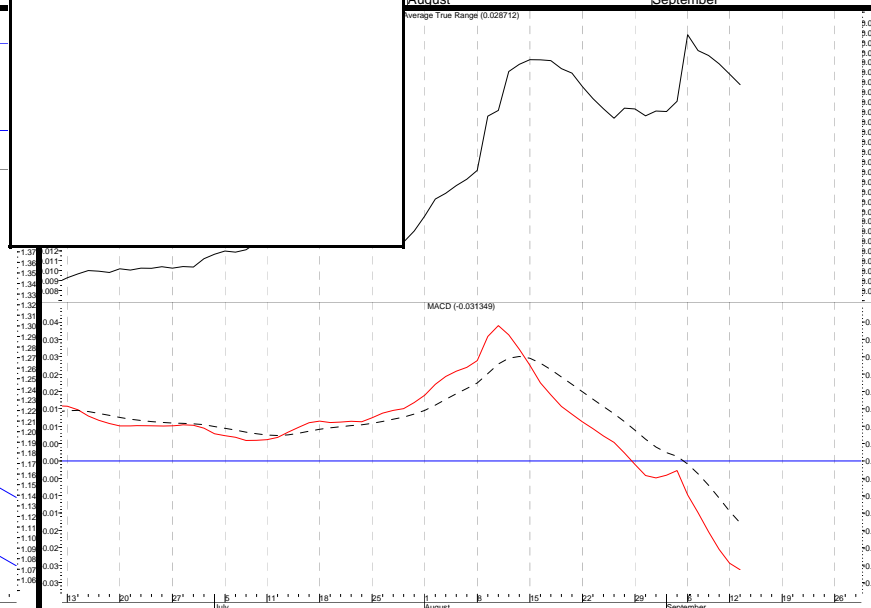
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Swiss Franc DEC 2011 Contract



Higher high and close, as expected.
Bars still very small. Oscillators all
rising, gently.

Linreg next 24 hours 11553





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Japanese Yen DEC 2011 Contract

