

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

9/6/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	LOW	SQUARE	15933	--	--	--	9/01/11	--	15973	16023	15918
Points											-50	55
EURO	BUY	MED	SQUARE	13986	--	--	--	9/01/11	--	13986	13946	14022
Points											-40	36
A\$	SELL	MED	SQUARE	10471	--	--	--	9/01/11	--	10471	10522	10419
Points											-51	52
YEN	SELL	MED	SQUARE	12882	--	--	--	9/01/11	--	12882	12931	12838
Points											-49	44
SF	BUY	LOW	SQUARE	11612	--	--	--	9/01/11	--	11612	11569	11669
Points											-43	57
C\$	SELL	LOW	SQUARE	10097	--	--	--	9/01/11	--	10097	10132	10056
Points											-35	41

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.

ACTIVITY ON THURSDAY 09/01 WHEN WE DID NOT PUBLISH:
WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16251 ON 9/1 AND HIT THE TARGET AT 16182 FOR A GAIN OF 69 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14353 AND HIT THE STOP AT 14320 FOR A LOSS OF 33 POINTS.
WE MISSED THE ENTRY IN THE AUD. WE WENT LONG AT 10666 ON FOOTNOTE RULE 1 AND HIT THE TARGET AT 10690 FOR A GAIN OF 24 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 13044 AND HIT THE STOP AT 13020 FOR A LOSS OF 24 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 12404 AND HIT THE STOP AT 12387 FOR A LOSS OF 17 POINTS.
WE WENT LONG AT 12404 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12492 FOR A GAIN OF 88 POINTS.
WE WENT LONG AT 12542 ON FOOTNOTE RULE 2 AND HIT THE TARGET ON 9/2 AT 12642 FOR A GAIN OF 100 POINTS.
ON 09/02, WE WENT LONG AT 12692 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 12792 FOR A GAIN OF 100 POINTS.
WE WENT LONG AT 12842 AND HIT THE TARGET AT 12942 FOR A GAIN OF 100 POINTS.
IF YOU HAD FOLLOWED FOOTNOTE RULE 4 IN THE SF, YOU WOULD HAVE MADE ABOUT 600 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10221 AND HIT THE TARGET AT 10248 FOR A GAIN OF 28 POINTS.

We managed to lose the entire chart package. No charts until tomorrow. Package takes hours to re-create from scratch.

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
						\$4,866.25	

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

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.