

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

10/25/2011

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	16006	--	--	--	10/25/11	--	16006	15952	16064
Points											-54	58
EURO	SELL	Low	LONG	13920	13876	13976	13925	10/24/11	-5	13812	13856	13756
Points					-44	56					-44	56
A\$	BUY	Med	SQUARE	10392	--	--	--	10/24/11	--	10362	10311	10418
Points											-51	56
YEN	BUY	Low	SQUARE	13181	--	--	--	10/24/11	--	13181	13145	13228
Points											-36	47
SF	BUY	Med	LONG	11399	11347	11431	11366	10/24/11	+33	NPR		
Points					-52	32					N/A	N/A
C\$	BUY	Low	SQUARE	9848	--	--	--	10/24/11	--	9848	9811	9891
Points											-37	43

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.**

WE HIT THE STOP IN THE POUND AT 15951 (3 POINTS FROM LOW) FOR A GAIN OF 63 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13925 AND HIT THE STOP AT 13888 FOR A LOSS OF 37 POINTS. WE WENT LONG AT 13925 ON RULE 3.  
WE HIT THE STOP IN THE AUD AT 10273 FOR NO GAIN OR LOSS. WE WENT LONG AT 10346 AND HIT THE TARGET AT 10388 FOR A GAIN OF 42 POINTS.  
WE WENT LONG THE YEN AT 13145 AND HIT THE TARGET AT 13183 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 11366 AND HIT THE STOP AT 11326 FOR A LOSS OF 40 POINTS. WE WENT LONG AT 11366 ON RULE 3.  
WE WENT LONG THE CAD AT 9911 AND HIT THE TARGET AT 9959 FOR A GAIN OF 48 POINTS.

We see evidence of end-of-day position squaring but no outright exodus from risk.

**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>	11200	10/20/11	48	600.00	19,078.75
10/21/11 Pound	<b>15782</b>	15838	10/21/11	56	350.00	19,428.75
10/21/11 Euro	13704	<b>13768</b>	10/21/11	64	800.00	20,228.75
10/21/11 A\$	<b>10155</b>	10241	10/21/11	86	860.00	21,088.75
10/21/11 SF	<b>11188</b>	11243	10/21/11	55	687.50	21,776.25
10/21/11 C\$	9891	<b>9829</b>	10/21/11	62	620.00	21,156.25
10/21/11 A\$	<b>10291</b>	10241	10/21/11	50	500.00	20,656.25
10/21/11 Euro	<b>13824</b>	13925	10/24/11	101	1,262.50	21,918.75
10/21/11 SF	<b>11293</b>	11363	10/24/11	70	875.00	22,793.75
10/24/11 A\$	<b>10260</b>	10323	10/24/11	63	630.00	23,423.75
10/24/11 Yen	<b>13108</b>	13153	10/24/11	45	562.50	23,986.25
10/24/11 C\$	<b>9893</b>	9940	10/24/11	47	470.00	24,456.25
10/21/11 Pound	<b>15888</b>	15951	10/25/11	63	393.75	24,850.00
10/24/11 A\$	<b>10273</b>	10273	10/25/11	0	0.00	24,850.00
10/25/11 Euro	<b>13925</b>	13888	10/25/11	37	462.50	24,387.50
10/25/11 A\$	<b>10346</b>	10388	10/25/11	42	420.00	24,807.50
10/25/11 Yen	<b>13145</b>	13183	10/25/11	38	475.00	25,282.50
10/25/11 SF	<b>11366</b>	11326	10/25/11	40	500.00	24,782.50
10/25/11 C\$	<b>9911</b>	9959	10/25/11	48	480.00	25,262.50
					25,262.50	

## Open Positions

10/25/11 Euro  
10/25/11 SF

**13925**  
**11366**

**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.

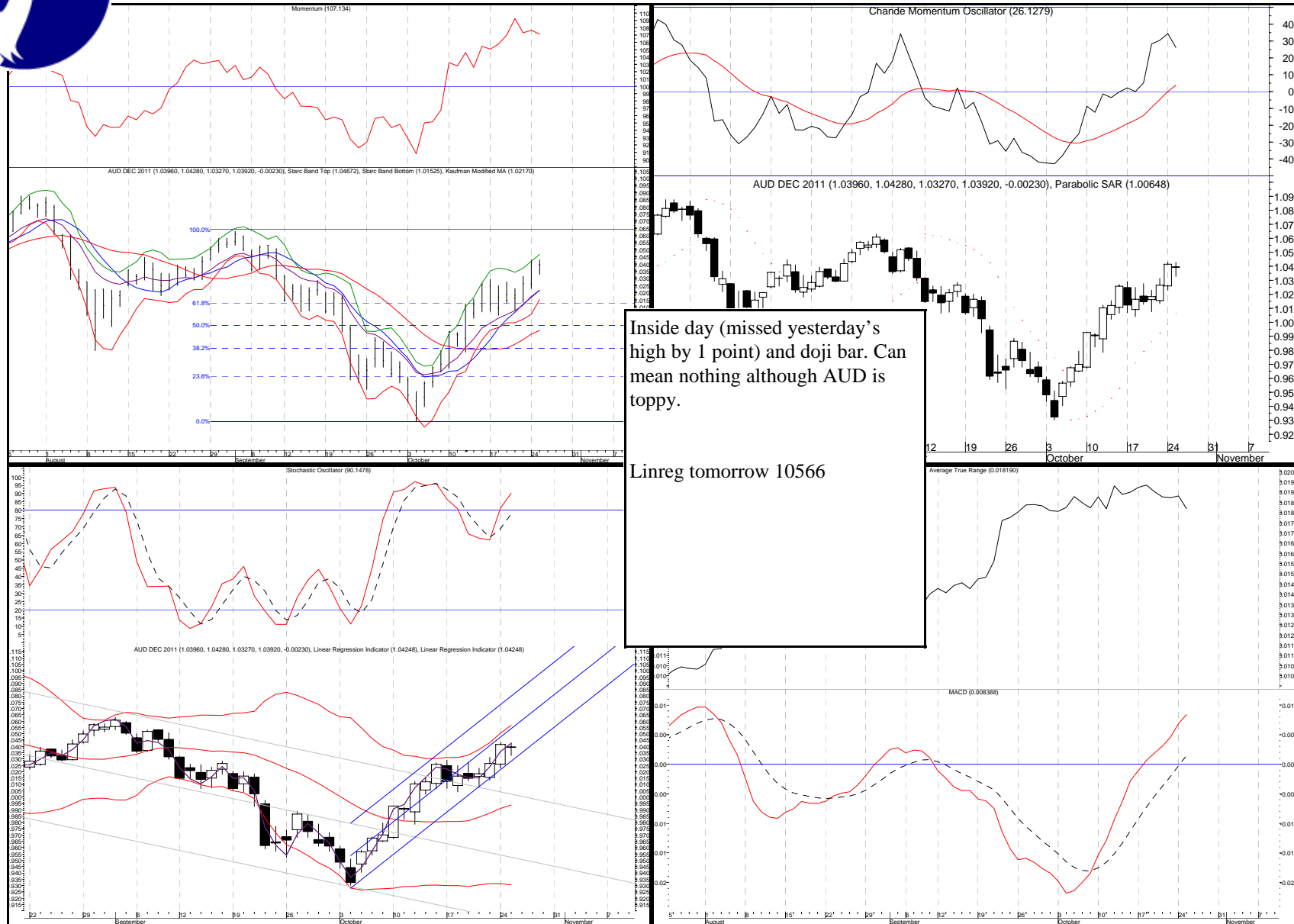
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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.



# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## Australian Dollar DEC 2011 Contract

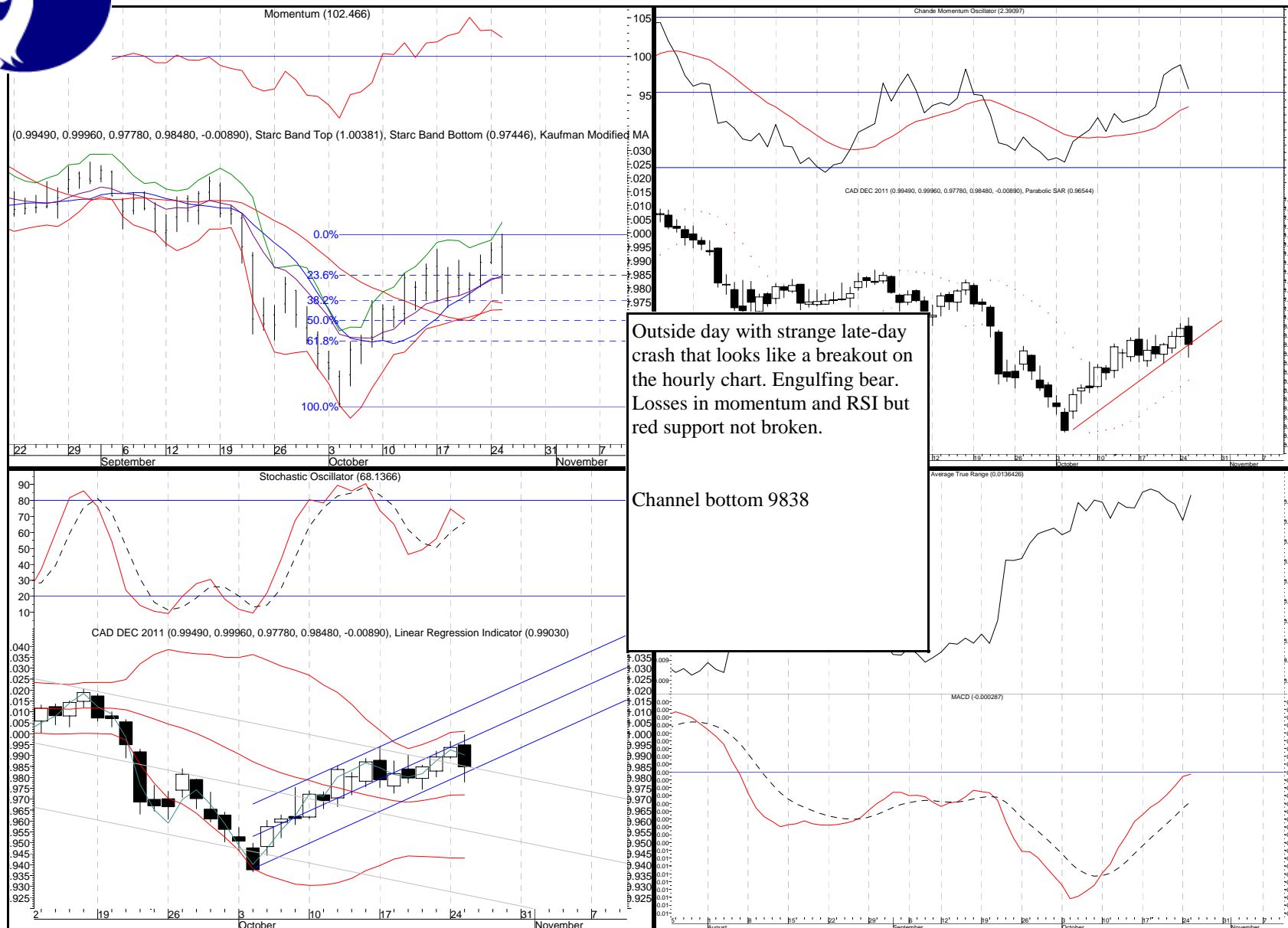




# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## Canadian Dollar DEC 2011 Contract

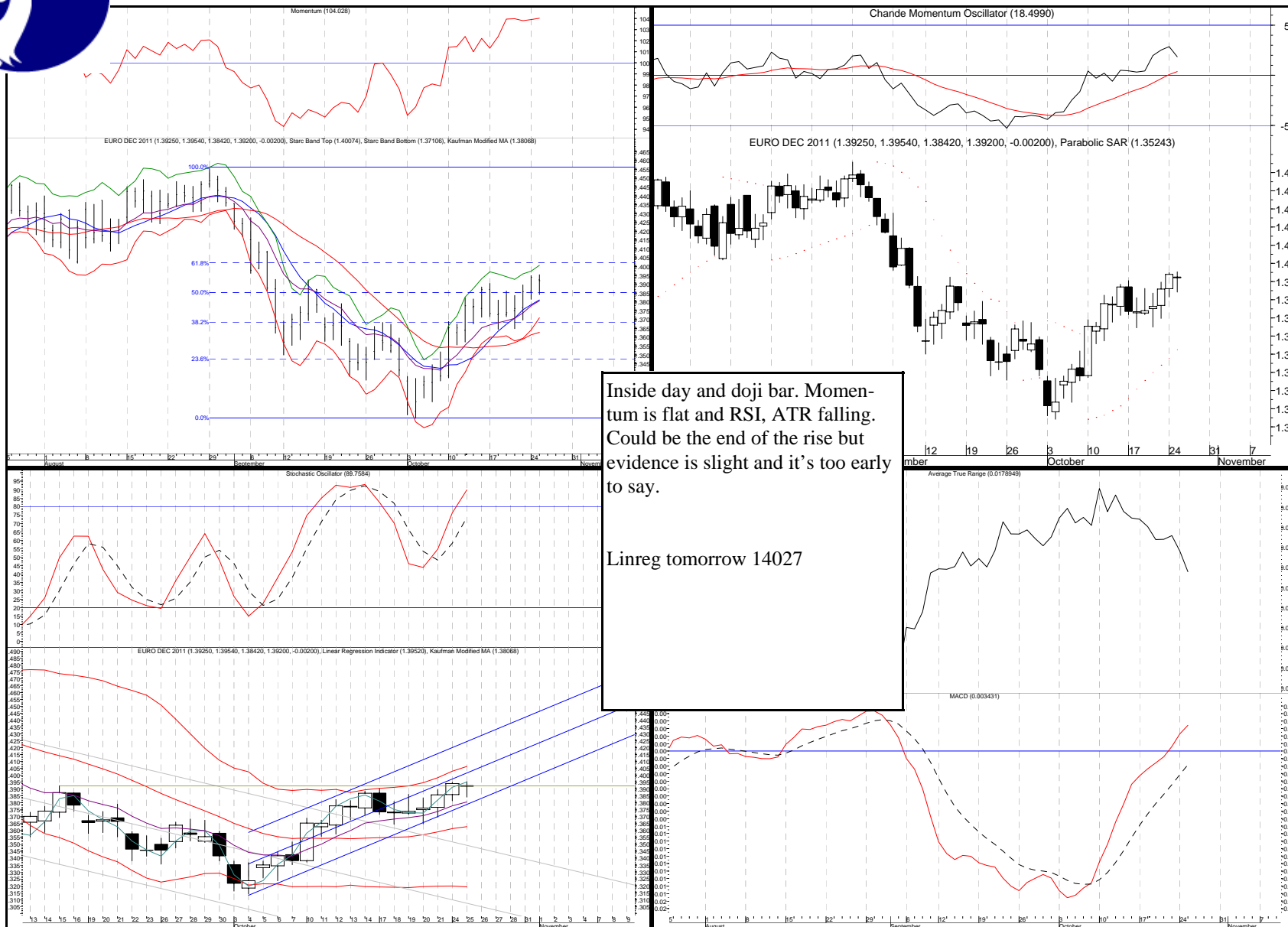




# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## Euro DEC 2011 Contract



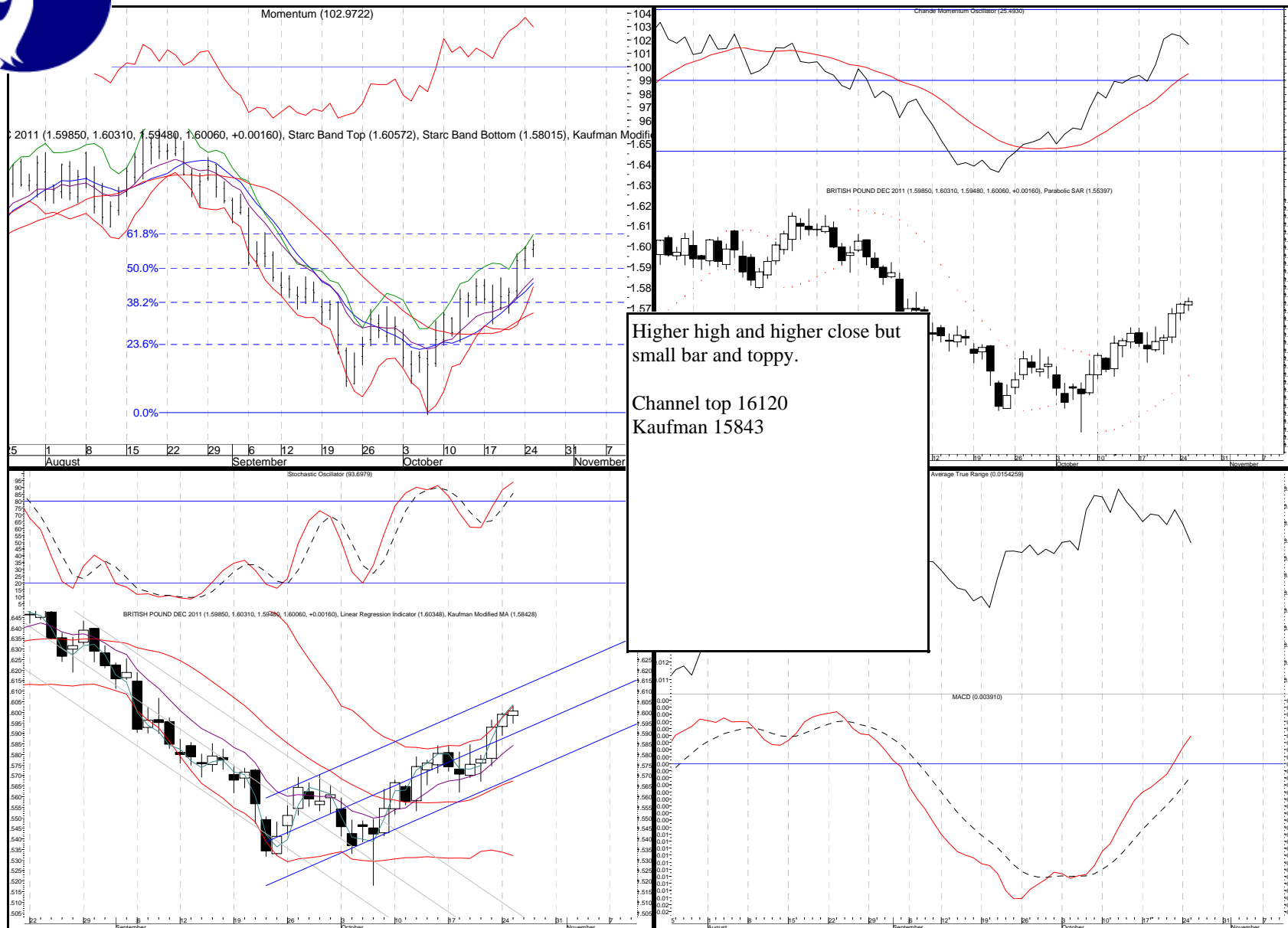




# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## Swiss Franc DEC 2011 Contract

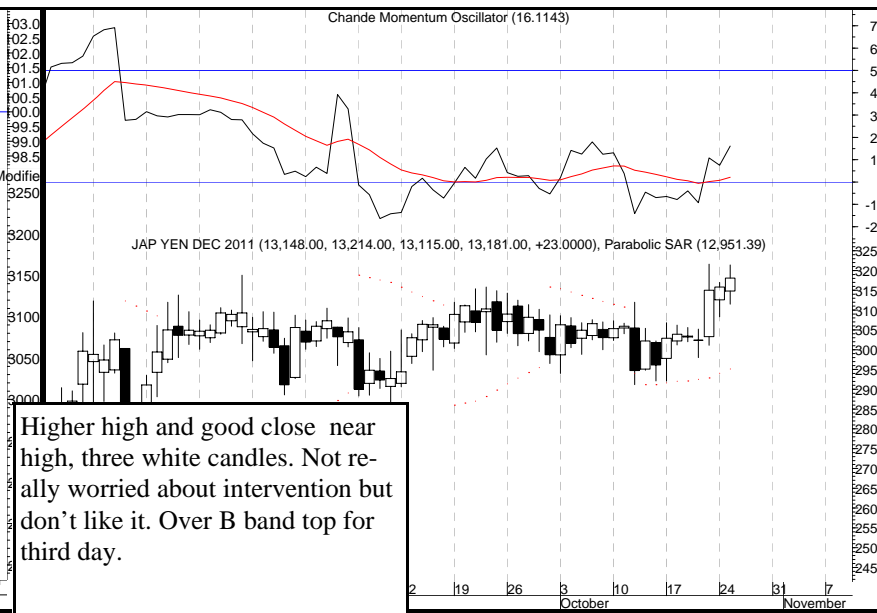
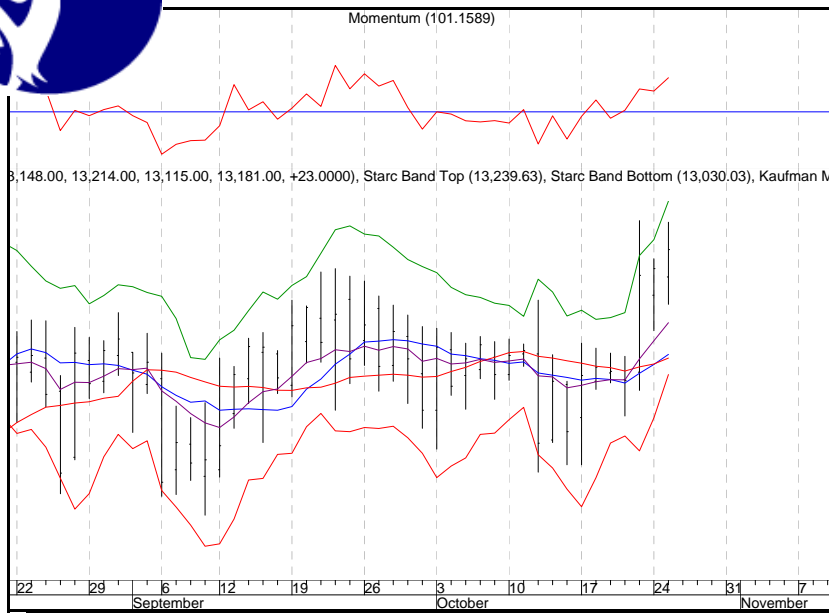




# Rockefeller Treasury Services, Inc.

Tuesday, October 25, 2011

## Japanese Yen DEC 2011 Contract



Higher high and good close near high, three white candles. Not really worried about intervention but don't like it. Over B band top for third day.

Channel top 13188

