

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

10/13/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	LONG	15759	15710	15812	15727	10/13/11	+32	NPR		
Points					-49	53					N/A	N/A
EURO	BUY	Med	SQUARE	13775	--	--	--	10/13/11	--	13775	13734	13818
Points											-41	43
A\$	BUY	Med	LONG	10120	10099	10196	10151	10/13/11	-31	9958	9911	10005
Points					-21	76					-47	47
YEN	SELL	Low	SQUARE	13022	--	--	--	10/13/11	--	NPR		
Points											N/A	N/A
SF	BUY	Med	SQUARE	11153			--	10/13/11	--	11120	11074	11169
Points											-46	49
C\$	BUY	Med	SQUARE	9802	--	--	--	10/13/11	--	9802	9763	9845
Points											-39	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.

**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 15727 AND HIT THE STOP AT 15691 FOR A LOSS OF 36 POINTS. WE WENT LONG AT 15727 ON RULE 3.  
WE HIT THE STOP IN THE EURO AT 13741 FOR A LOSS OF 23 POINTS. WE WENT LONG AT 13710 AND HIT TARGET AT 13760 FOR A GAIN OF 50 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10055 AND APPLIED PROPORTIONALTY TO STOP AND TARGET BECAUSE OTHERWISE STOP WOULD BE ABOVE ENTRY. WE HIT THE TARGET AT 10101 FOR A GAIN OF 46 POINTS. WE WENT LONG AT 10151 ON RULE 2.  
WE EXITED THE YEN AT THE OPEN 12951 FOR A GAIN OF 29 POINTS. WENT SHORT THE YEN AT 12993 AND HIT THE STOP AT 13034 FOR A LOSS OF 41 POINTS. WE WENT SHORT AT 12993 ON RULE 3 AND HIT THE TARGET AT 12949 FOR A GAIN OF 44 POINTS.  
WE HIT THE STOP IN THE SF AT 11150 FOR A GAIN OF 2 POINTS.  
WE HIT THE STOP IN THE CAD AT 9795 FOR NO GAIN OR LOSS.

**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
					13,171.25	

#### Open Positions

10/13/11 Pound	<b>15727</b>
10/13/11 A\$	<b>10151</b>

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.

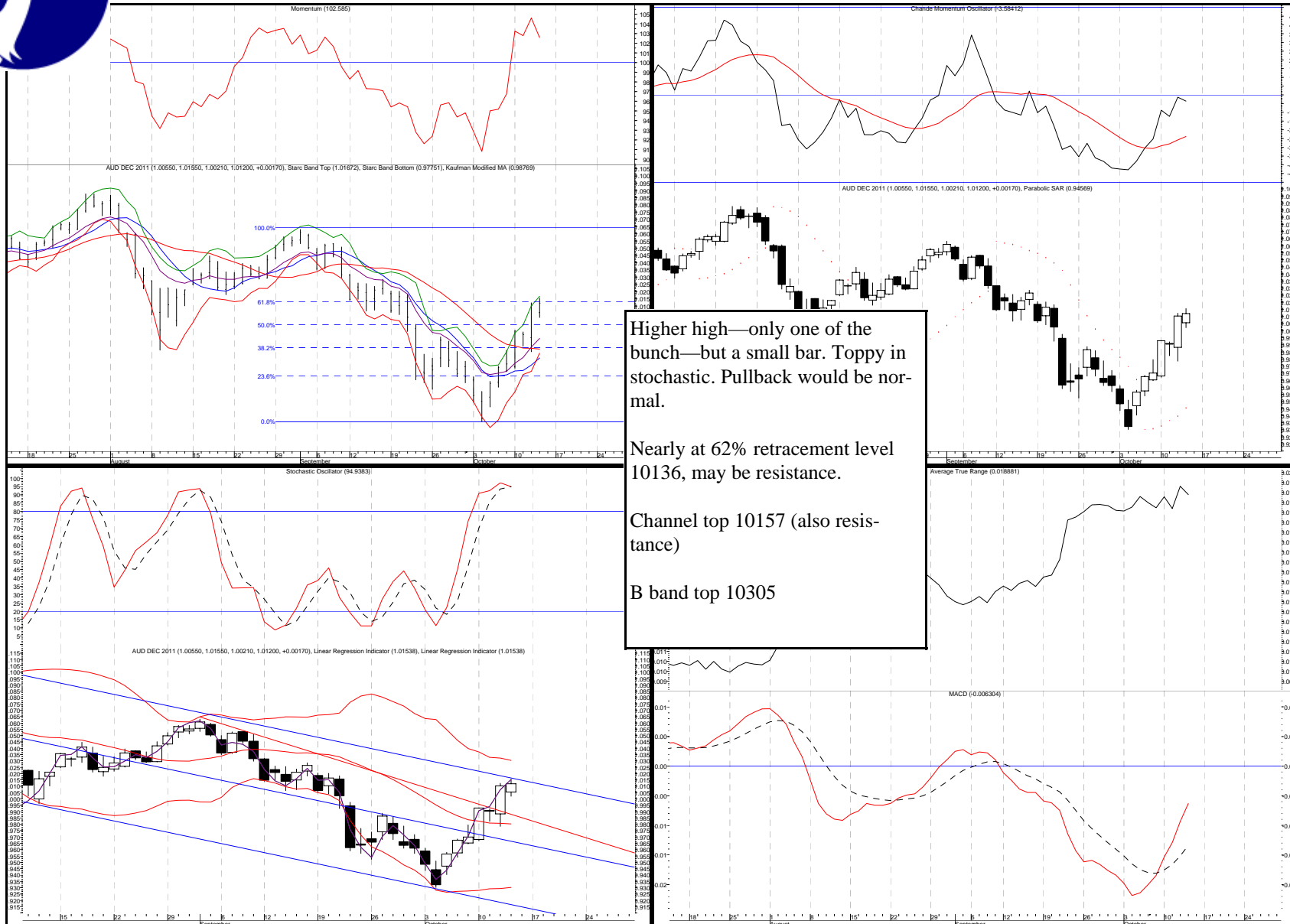
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, October 13, 2011

## Australian Dollar DEC 2011 Contract



Higher high—only one of the bunch—but a small bar. Tippy in stochastic. Pullback would be normal.

Nearly at 62% retracement level 10136, may be resistance.

Channel top 10157 (also resistance)

B band top 10305



# Rockefeller Treasury Services, Inc.

Thursday, October 13, 2011

## Canadian Dollar DEC 2011 Contract

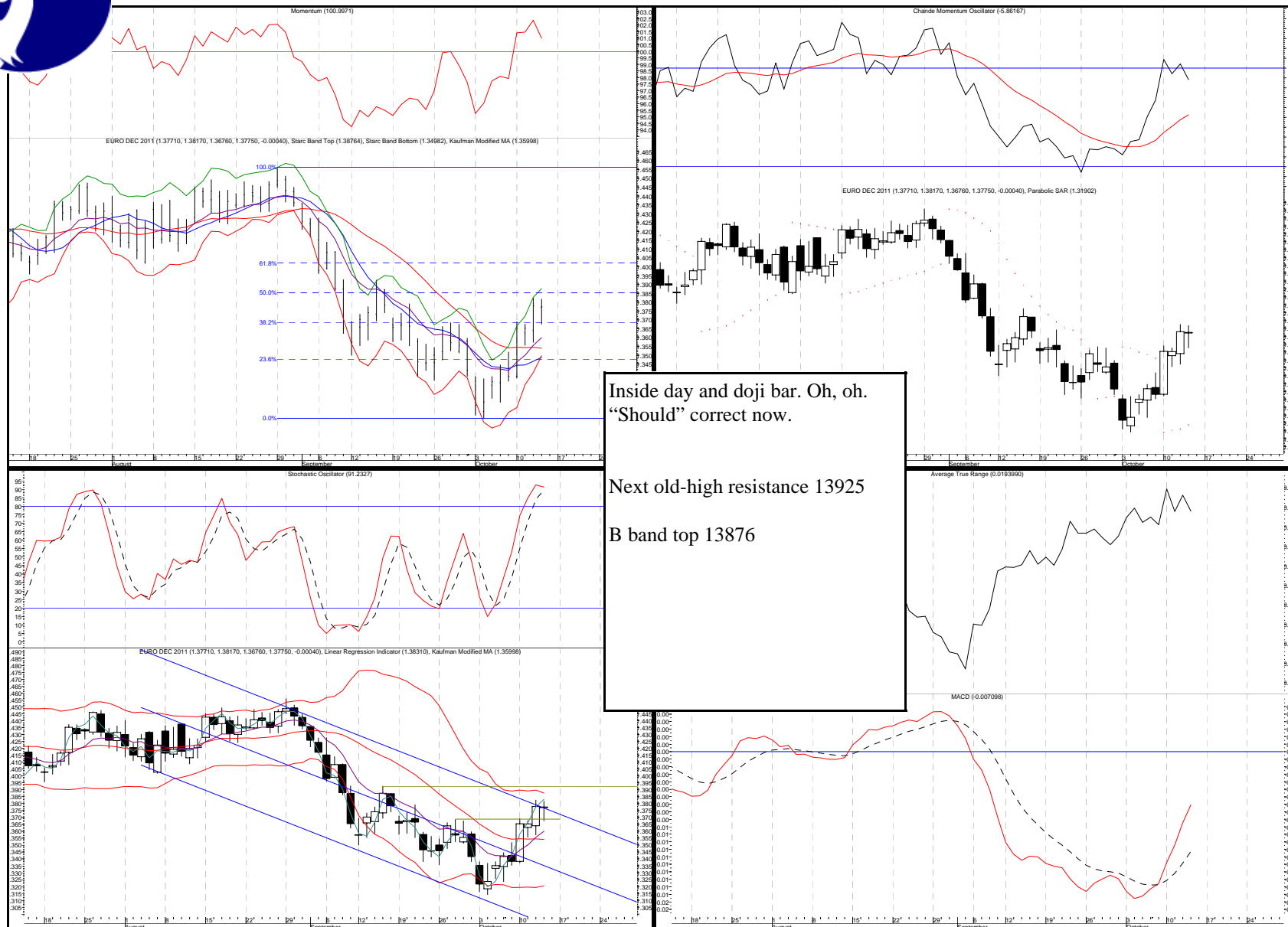




# Rockefeller Treasury Services, Inc.

Thursday, October 13, 2011

**Euro**  
**DEC 2011 Contract**

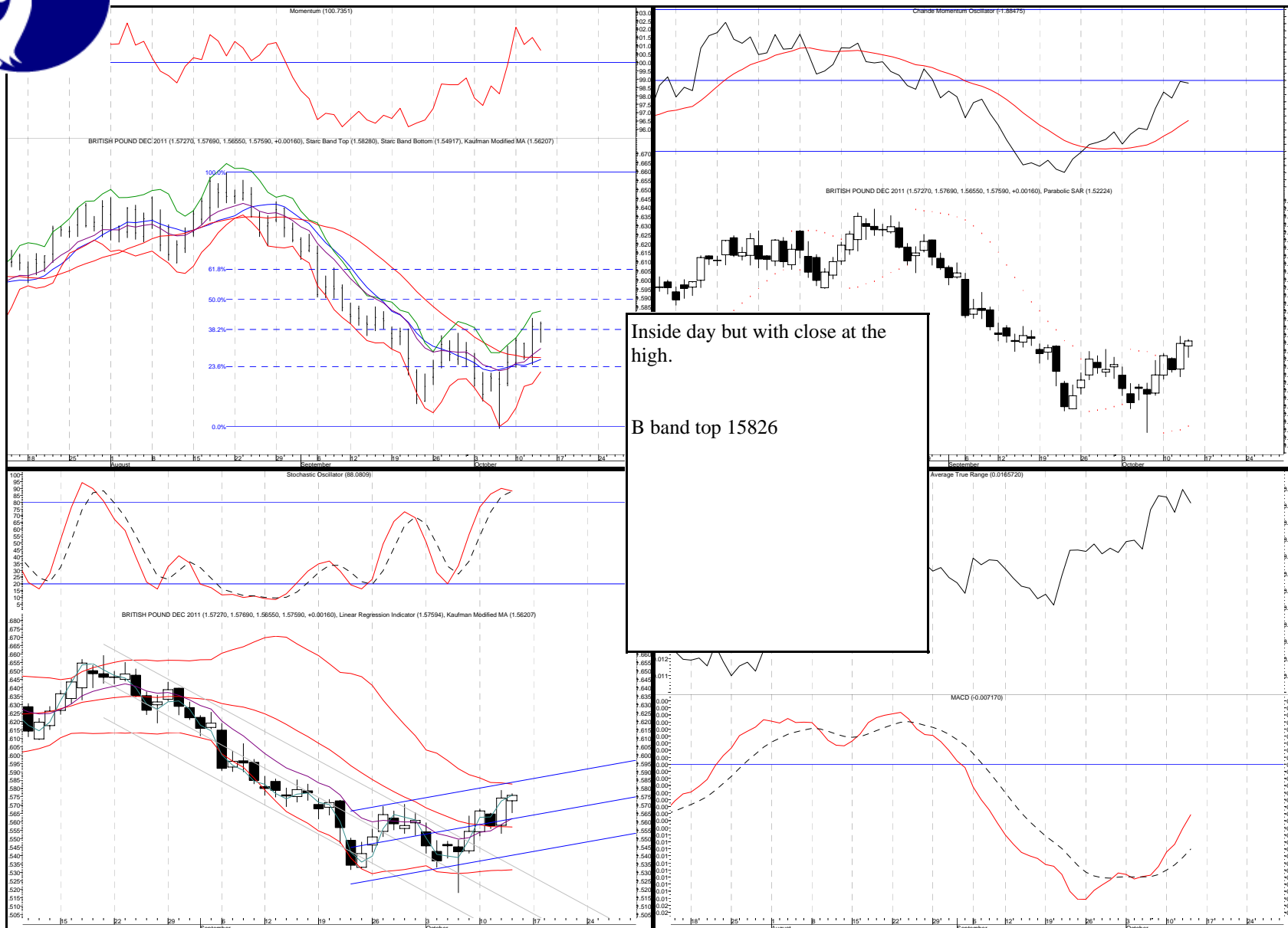




# Rockefeller Treasury Services, Inc.

Thursday, October 13, 2011

## British Pound DEC 2011 Contract



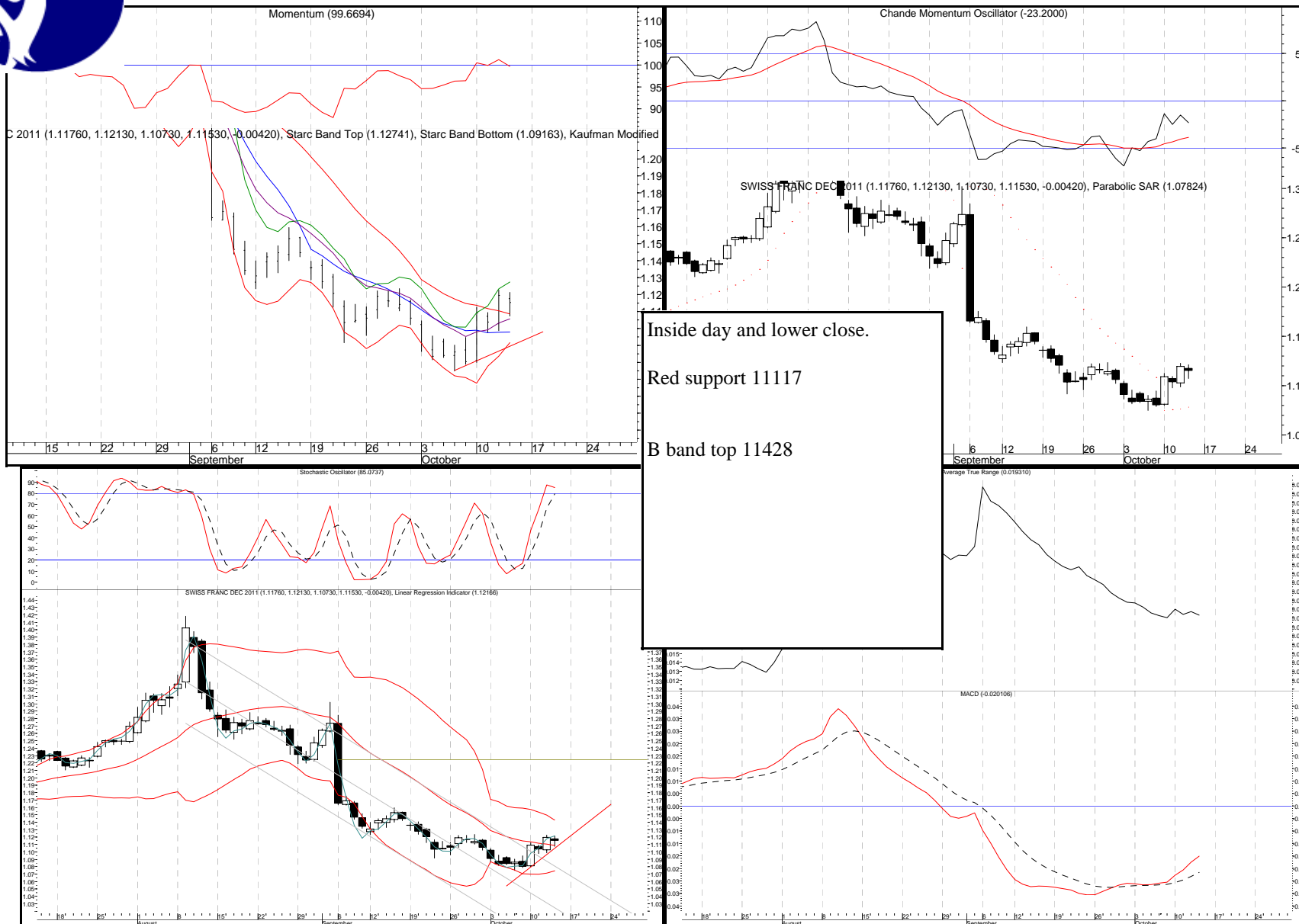




# Rockefeller Treasury Services, Inc.

Thursday, October 13, 2011

## Swiss Franc DEC 2011 Contract

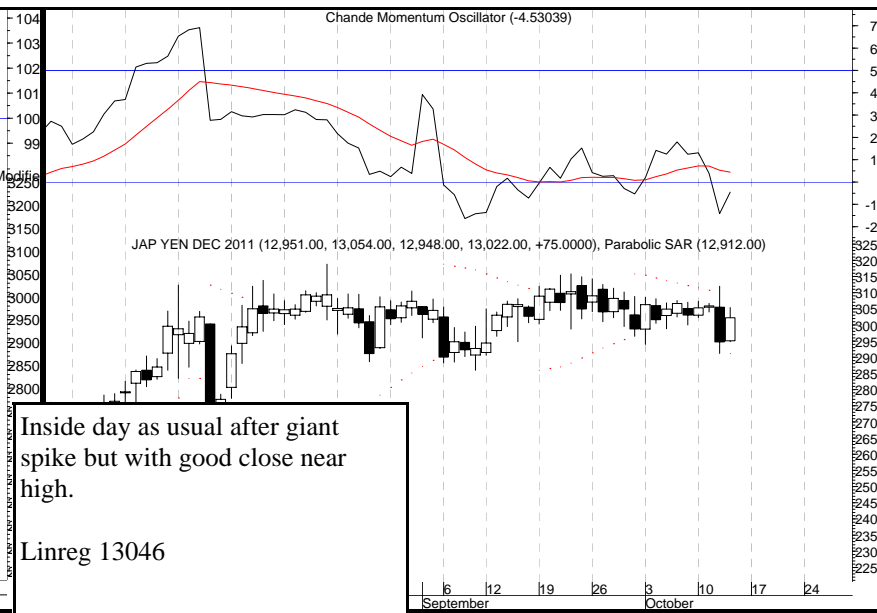
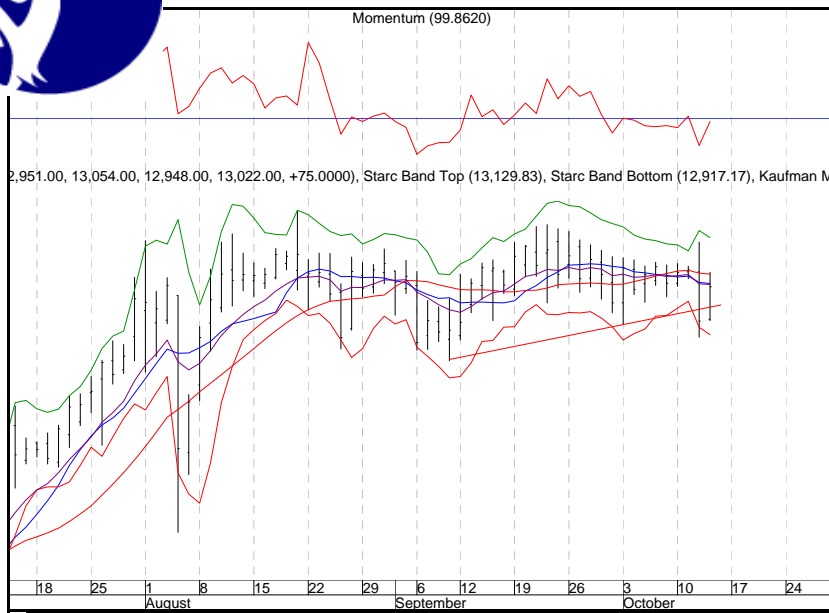




# Rockefeller Treasury Services, Inc.

Thursday, October 13, 2011

## Japanese Yen DEC 2011 Contract



Inside day as usual after giant spike but with good close near high.

Linreg 13046

