Rockefeller Treasury Services, Inc. (www.rts-forex.com)

Daily Currency Trading Recommendations©--CME/Globex FUTURES--DEC Contract

10/11/2011

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	15578	--	--	--	10/11/11	--	15542	15490	15612
Points											-52	70
EURO	BUY	Med	LONG	13653	13606	13714	13645	10/11/11	+8	13564	13534	13635
Points					-47	61					-30	71
A$	BUY	Med	SQUARE	9903	--	--	--	10/11/11	--	9903	9861	9948
Points											-42	45
YEN	SELL	Low	SQUARE	13059	--	--	--	10/11/11	--	13076	13116	13030
Points											-40	46
SF	BUY	Med	SQUARE	11038	--	--	--	10/11/11	--	11038	10997	11098
Points											-41	60
C$	BUY	Med	LONG	9693	9656	9745	9710	10/11/11	-17	NPR		
Points					-37	52					N/A	N/A

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&I TRACKING ERRORS ASAP.

WE WENT LONG THE POUND AT THE GLOBEX OPEN ON 10/01 AT 15543 AND HIT THE TARGET AT 15592 FOR A GAIN OF 49 POINTS. WE WENT LONG AT 15642 ON RULE 2 AND HIT THE STOP AT 15592 OFR A LOSS OF 50 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13382 AND HIT THE TARGET AT 13445 FOR A GAIN OF 63 POINTS. WE WENT LONG AT 13495 ON RULE 2 AND HIT THE TARGET AT 13595 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 13645 ON RULE 2 AND HIT THE STOP AT 13595 FOR A LOSS OF 50 POINTS. WE WENT LONG AT 13645 ON RULE 3.

WE HIT THE TARGET IN THE AUD AT 9748 FOR A GAIN OF 48 POINTS. WE WENT LONG AT 9798 ON RULE 2 AND HIT THE TARGET AT 9898 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 9948 ON RULE 2 AND HIT THE STOP AT 9898 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13030 AND HIT THE STOP AT 13067 FOR A LOSS OF 37 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10812 AND HIT THE TARGET AT 10855 FOR A GAIN OF 43 POINTS. WE WENT LONG AT 10905 ON RULE 2 AND HIT THE TARGET AT 11005 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 11055 ON RULE 2 AND HIT THE STOP AT 11005 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN ON 10/01 AT 9618 AND HIT THE TARGET AT 9660 FOR A GAIN OF 42 POINTS. WE WENT LONG AT 9710 ON RULE 2 AND HIT THE STOP AT 9660 FOR A LOSS OF 50 POINTS. WE WENT LONG AT 9710 ON RULE 3.

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
						8,892.50	

Open Positions

10/11/11	C$	**9710**

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

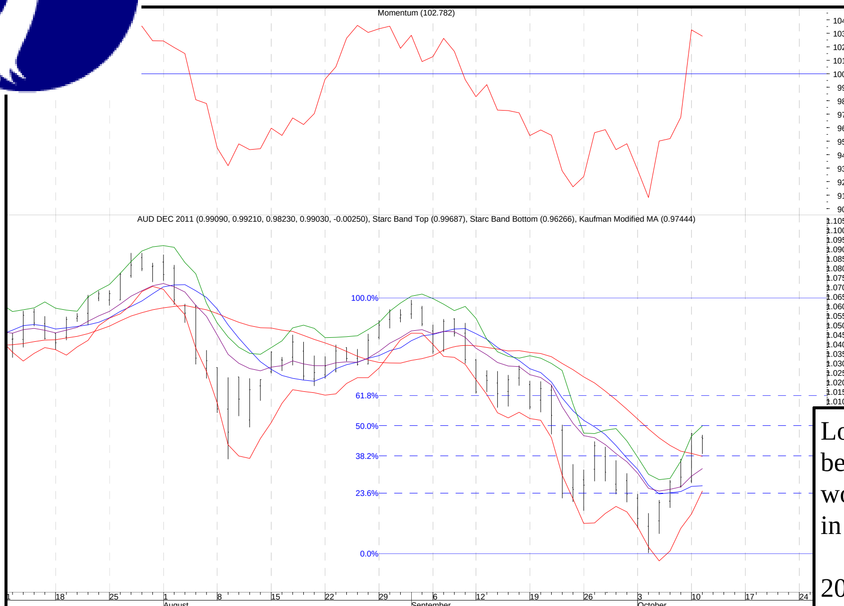
NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

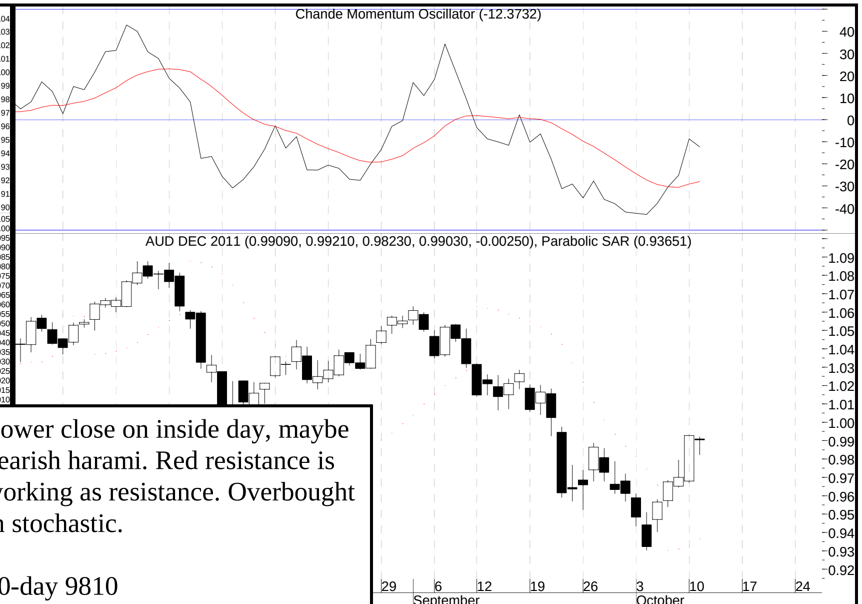
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 11, 2011

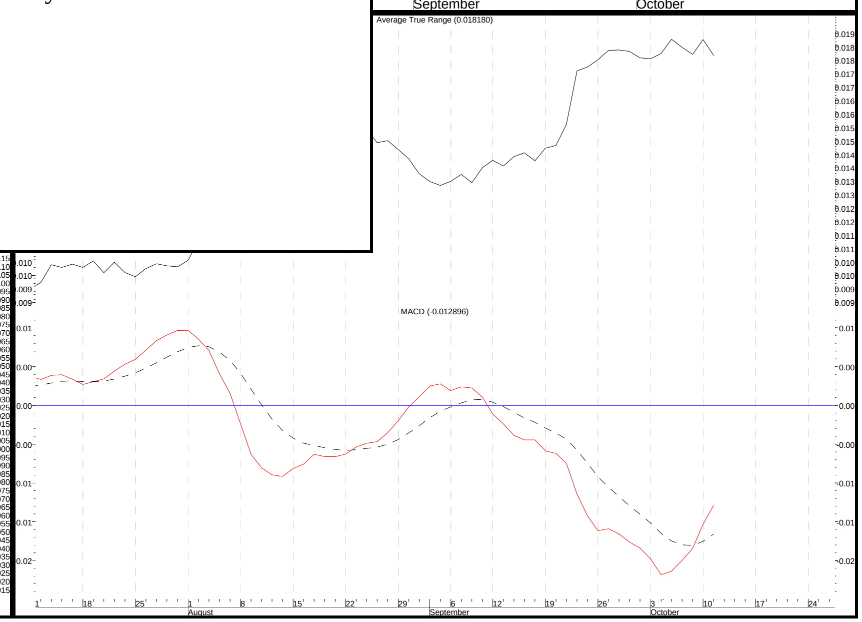
Australian Dollar
DEC 2011 Contract





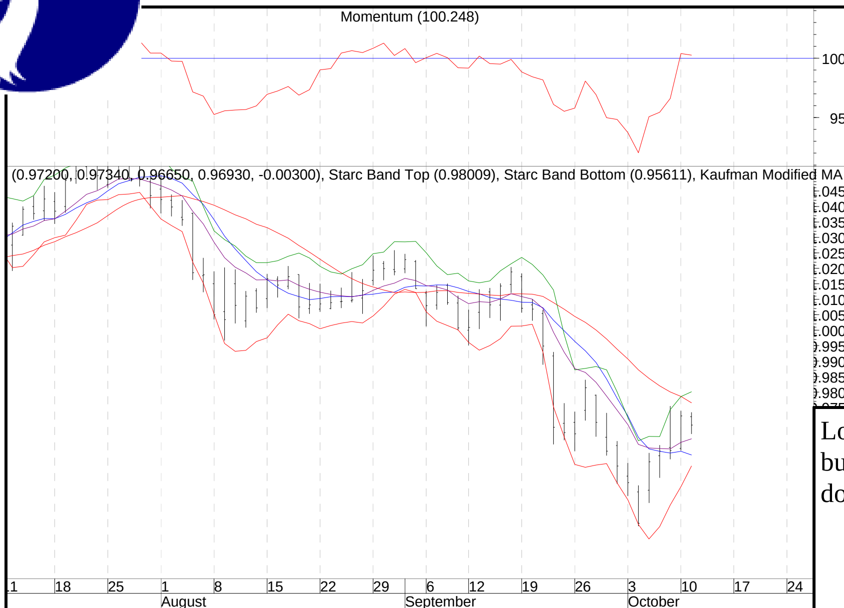
Lower close on inside day, maybe bearish harami. Red resistance is working as resistance. Overbought in stochastic.

20-day 9810



Rockefeller Treasury Services, Inc.
Tuesday, October 11, 2011

Canadian Dollar
DEC 2011 Contract



Lower close on inside day. Have buy signal in MACD and hook down in stochastic.

20-day 9765
Linreg 9641

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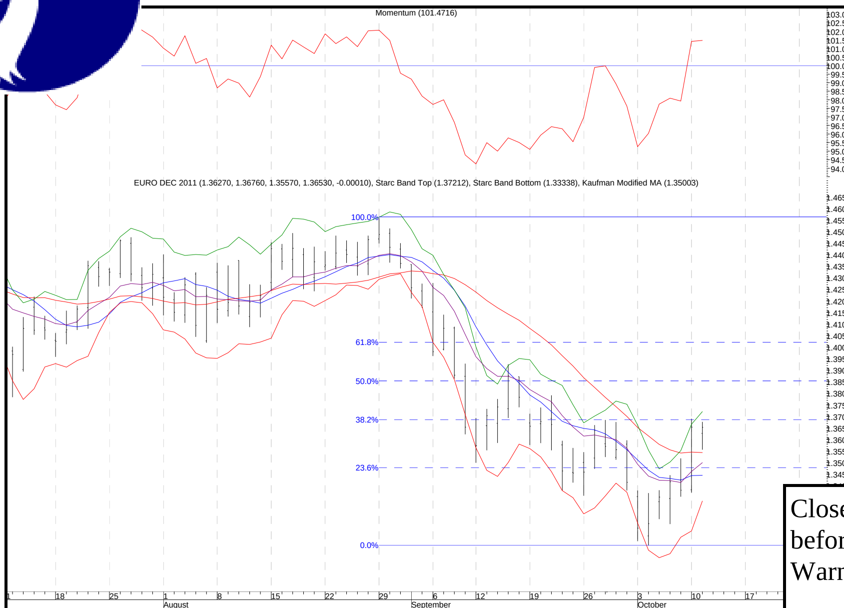
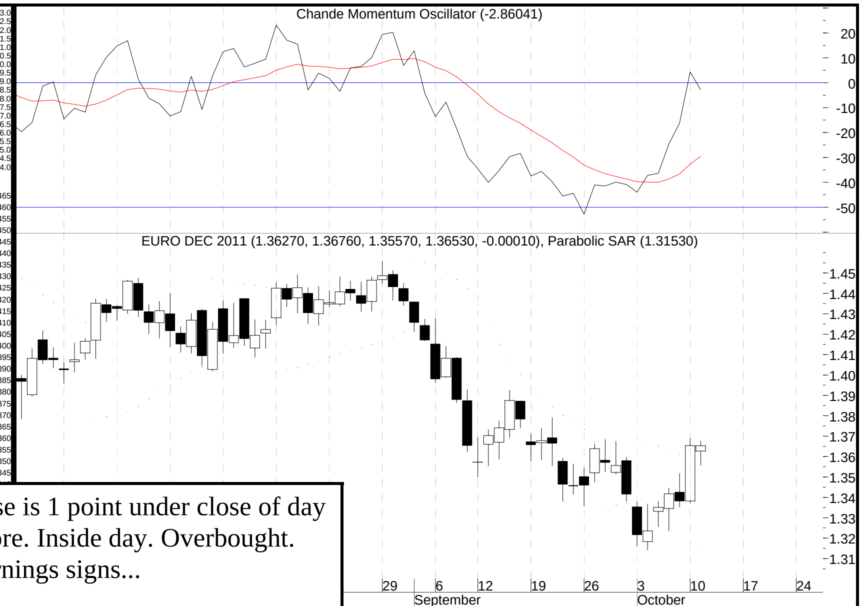
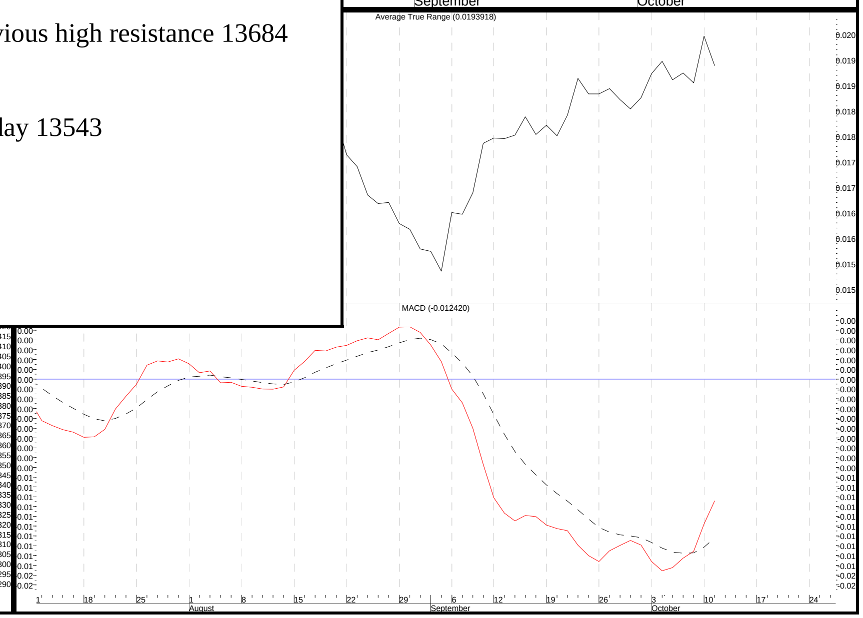
Tuesday, October 11, 2011

Euro
DEC 2011 Contract







Close is 1 point under close of day before. Inside day. Overbought. Warnings signs...

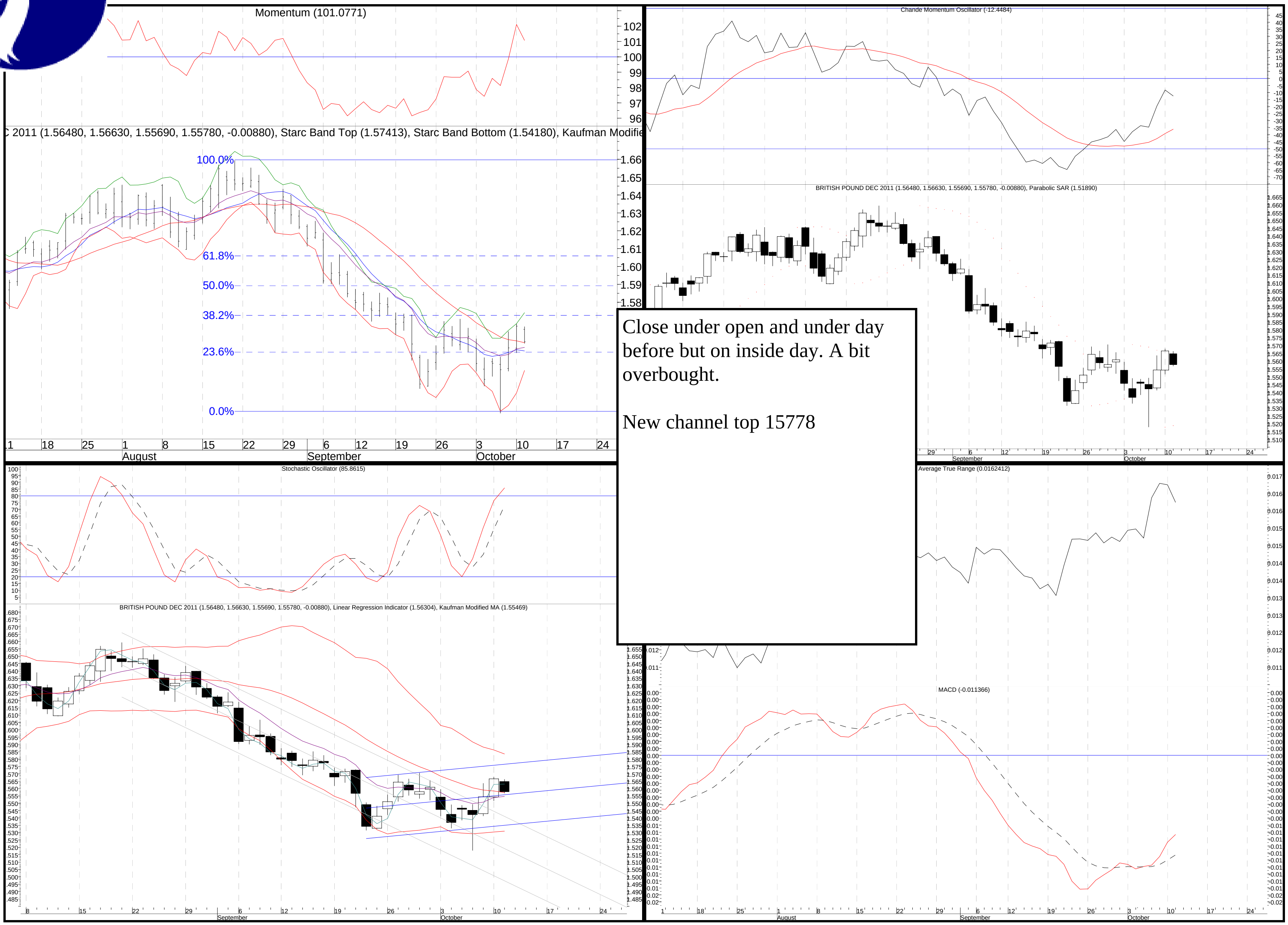
Previous high resistance 13684

20-day 13543

Rockefeller Treasury Services, Inc.

Tuesday, October 11, 2011

British Pound
DEC 2011 Contract



Close under open and under day before but on inside day. A bit overbought.

New channel top 15778

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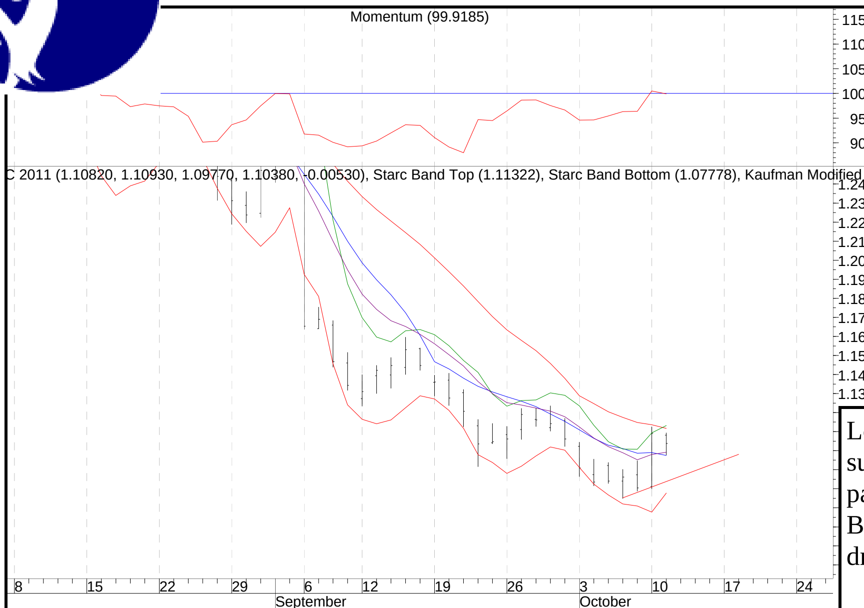
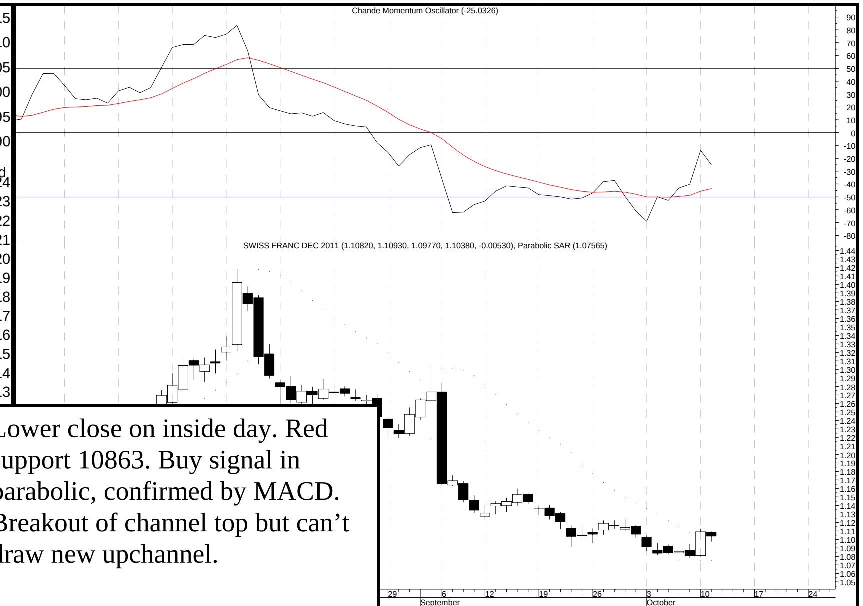
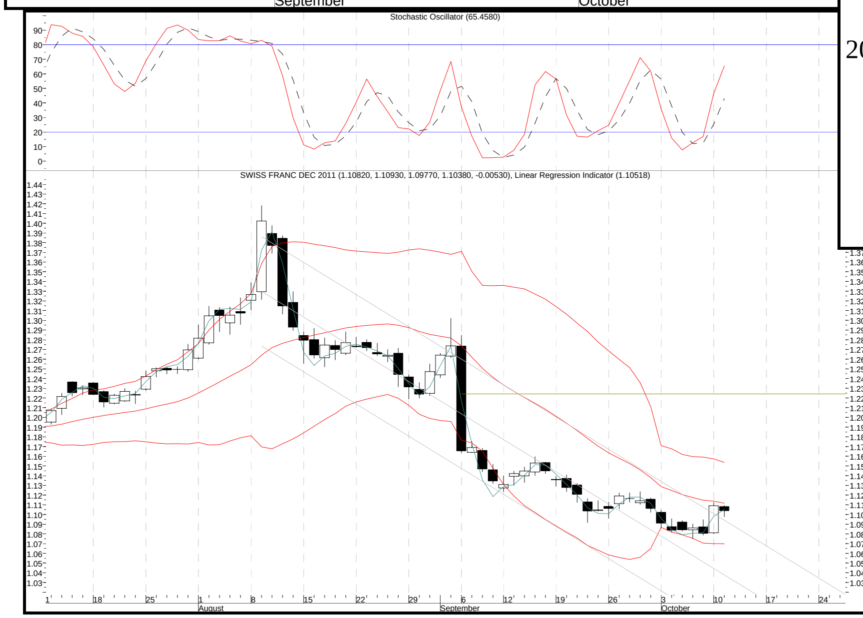
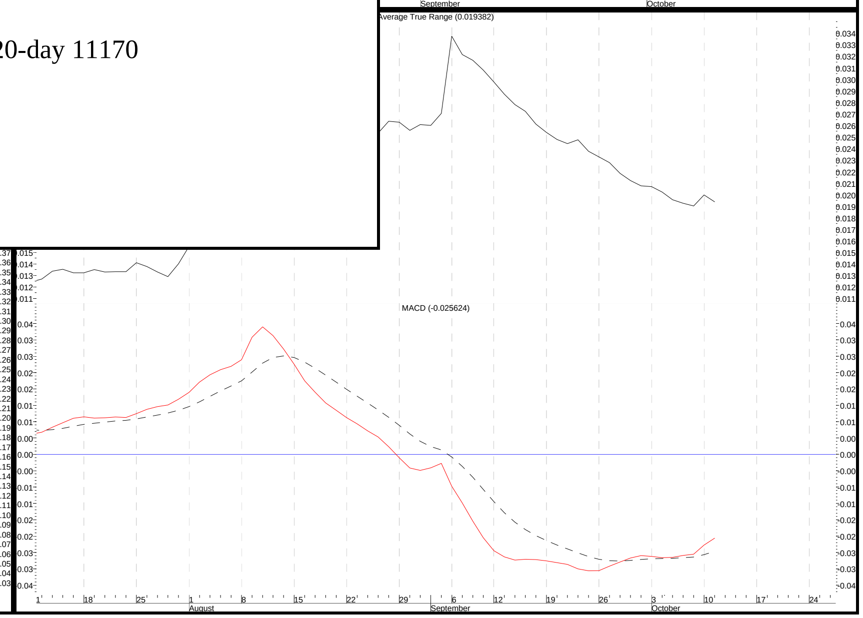
Swiss Franc
DEC 2011 Contract









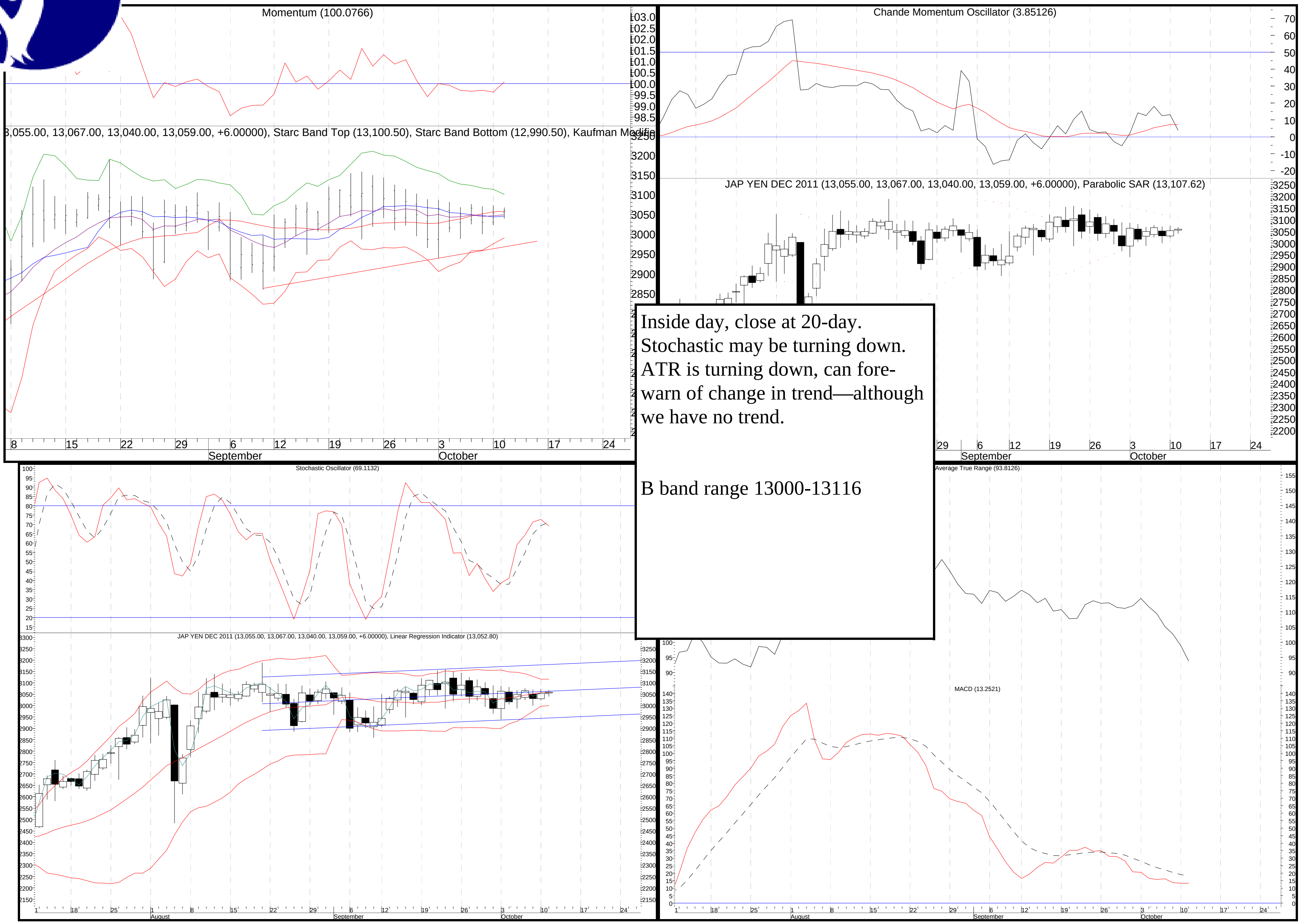
Lower close on inside day. Red support 10863. Buy signal in parabolic, confirmed by MACD. Breakout of channel top but can't draw new upchannel.

20-day 11170

Rockefeller Treasury Services, Inc.

Tuesday, October 11, 2011

Japanese Yen
DEC 2011 Contract



Inside day, close at 20-day. Stochastic may be turning down. ATR is turning down, can fore-warn of change in trend—although we have no trend.

B band range 13000-13116