

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

9/12/2011

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				9/12/11	--	15789	15841	15732
Points											-52	57
EURO	BUY	Med	SQUARE	13573				9/12/11	--	13573	13531	13638
Points											-42	65
A\$	SELL	Low	SHORT	10147	10180	10124	10224	9/12/11	+77	10220	10259	10167
Points					-33	23					-39	53
YEN	SELL	LOW	SQUARE	12944	--	--	--	9/12/11	--	12944	12981	12905
Points											-37	39
SF	BUY	High	SQUARE	11310	--	--	--	9/12/11	--	11310	11270	11369
Points											-40	59
C\$	SELL	Med	SQUARE	10009				9/12/11	--	10009	10052	9965
Points											-43	44

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 RECEIVED CORRECTIONS TO THE REPORT OF WEDNESDAY, 09/07/11 (SEPT CONTRACT) FROM A READER. THE TRACK RECORD HAS BEEN ADJUSTED TO SHOW TWO FAILED FOOTNOTE RULE TRADES (EURO AND CAD) NOT REPORTED AT THE TIME. THEY ARE MARKED IN YELLOW ON THE TRACK RECORD.

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

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15810 AND HIT THE TARGET AT 15793 FOR A GAIN OF 17 POINTS.

EURO OPENED GLOBEX DOWN 82 POINTS. WE WENT SHORT AT THE GLOBEX OPEN 13572 AND HIT THE PROPORTIONAL TARGET AT 13524 FOR A GAIN OF 48 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10316 AND HIT THE TARGET AT 10274 FOR A GAIN OF 42 POINTS. WE WENT SHORT AT 10224 ON FOOTNOTE RULE 2.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12915 AND HIT THE STOP AT 12969 FOR A LOSS OF 54 POINTS.

WE HIT THE TARGET IN THE SF AT 11270 FOR A GAIN OF 97 POINTS.

WE WENT SHORT THE CAD AT 10023 AND HIT THE TARGET AT 9978 FOR A GAIN OF 45 POINTS.

If stop is hit in euro, reverse to short at 13531, stop 13575, target 13464.

If stop is hit in SF, go short at 11270, stop 11314, target 11194.

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\$	9978	10023	09/12/11	45	450.00	8,093.75
					\$5,980.00	

Open Positions

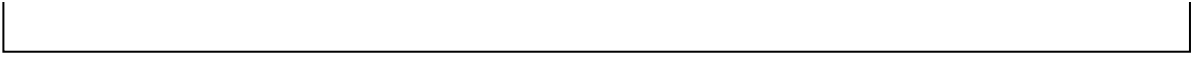
09/12/11 A\$

10224

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.

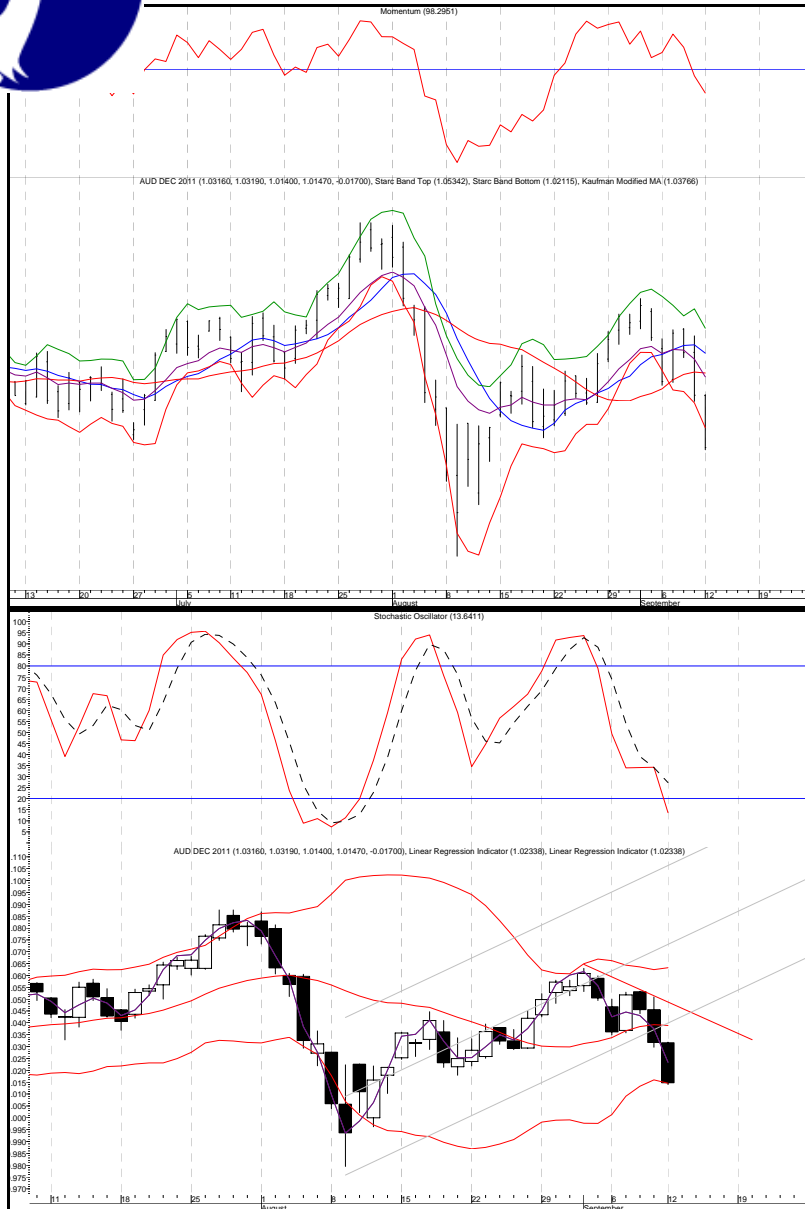




Rockefeller Treasury Services, Inc.

Monday, September 12, 2011

Australian Dollar DEC 2011 Contract



Open at hig hand close at low—
everything you need to know.
Parabolic reversal. Channel break-
out. But if risk coming back, can
bounce.

Red resistance 10461



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Monday, September 12, 2011

Canadian Dollar DEC 2011 Contract

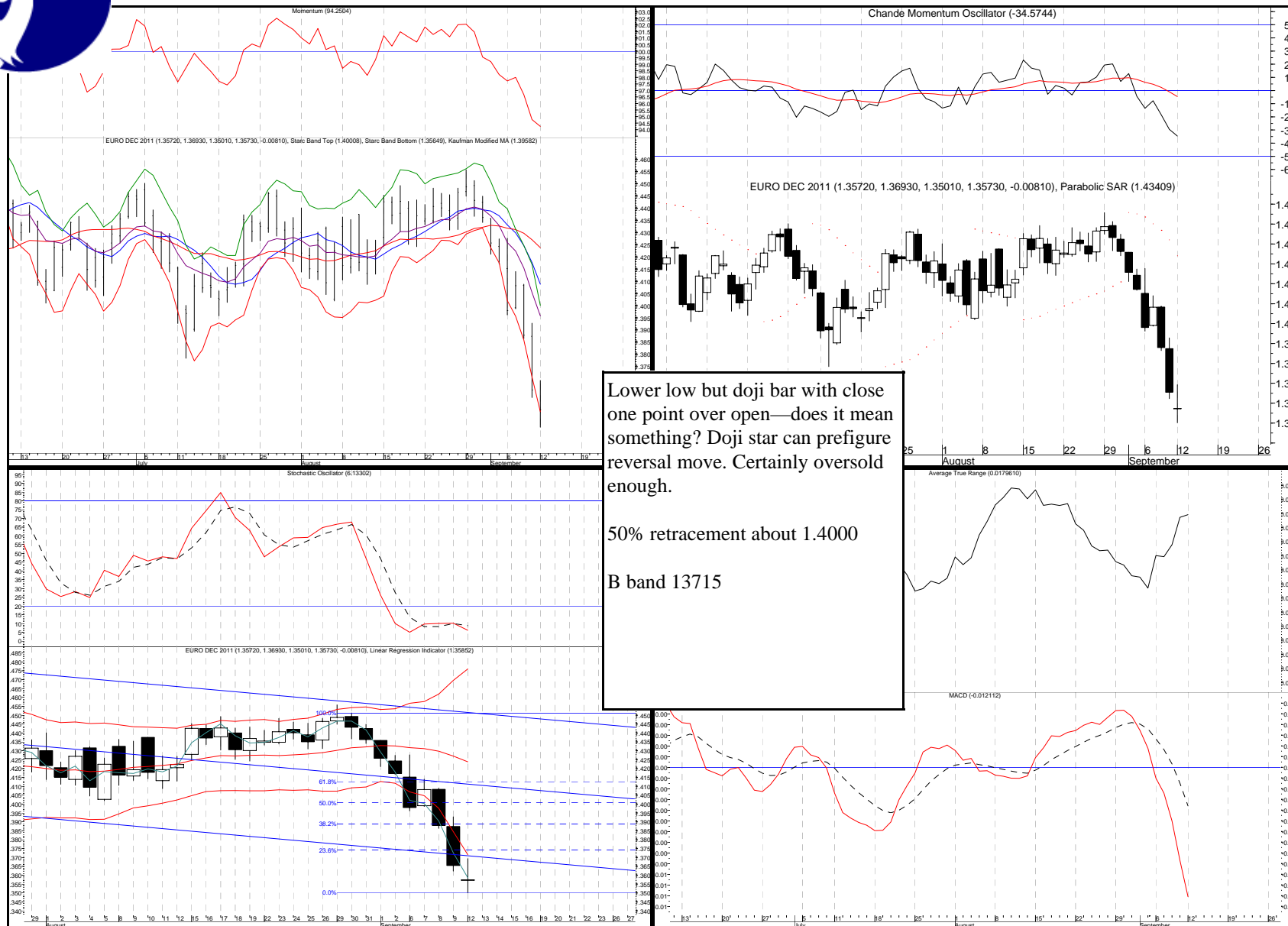




Rockefeller Treasury Services, Inc.

Monday, September 12, 2011

Euro
DEC 2011 Contract

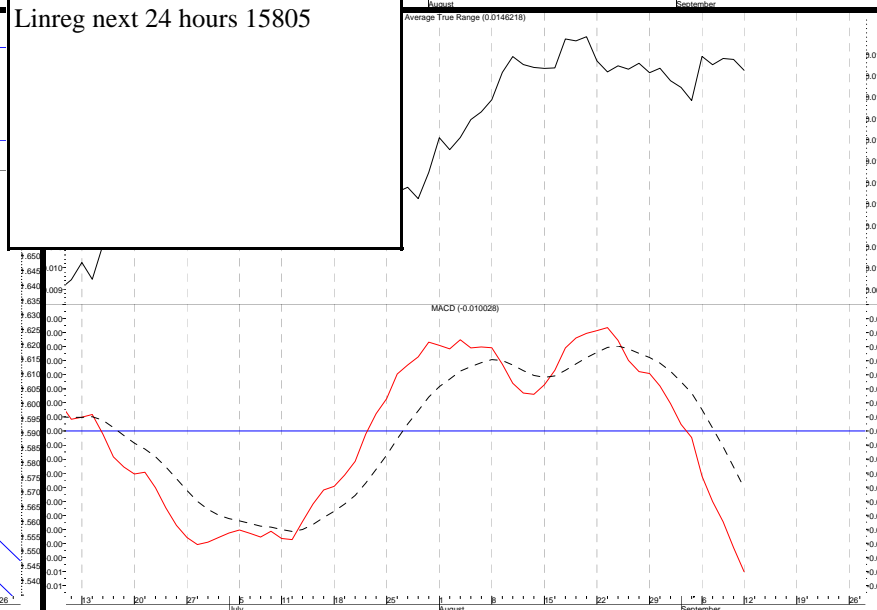
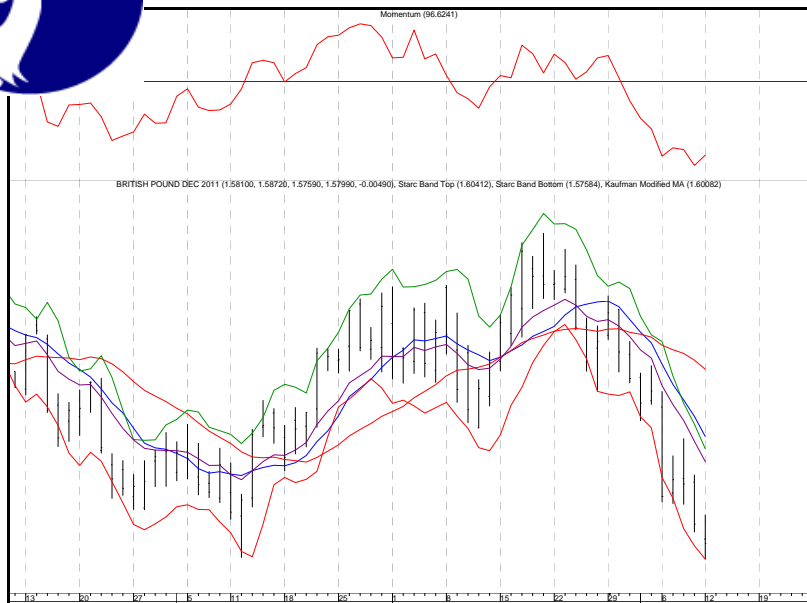




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Monday, September 12, 2011

British Pound DEC 2011 Contract



Lower low and close but near doji bar and close only 11 points under open. Oversold. At risk of bounce.

Linreg next 24 hours 15805



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Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

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Japanese Yen DEC 2011 Contract

