

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

10/18/2011

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	SQUARE	15706	--	--	--	10/18/11	--	15706	15652	15774
Points											-54	68
EURO	BUY	Med	SQUARE	13734	--	--	--	10/18/11	--	13734	13690	13786
Points											-44	52
A\$	BUY	Med	SQUARE	10165	--	--	--	10/18/11	--	10165	10118	10242
Points											-47	77
YEN	SELL	Low	SQUARE	13039	--	--	--	10/18/11	--	NPR		
Points											N/A	N/A
SF	SELL	Med	SQUARE	11127	--	--	--	10/18/11	--	11147	11197	11081
Points											-50	66
C\$	BUY	Med	SQUARE	9817	--	--		10/18/11	--	9817	9775	9885
Points											-42	68

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 WARNED ABOUT A DIP ON MONDAY/TUESDAY AND BOY. DID WE GET IT--**

**WE WENT LONG THE POUND AT 15745 AND MISSED THE TARGET BY 9 POINTS. WE HIT THE STOP AT 15679 FOR A LOSS OF 66 POINTS.**

**WE HIT THE STOP IN THE EURO AT 13831 FOR A LOSS OF 37 POINTS. WE WENT LONG AT 13868 ON RULE 3 AND HIT THE TARGET AT 13886 FOR A GAIN OF 18 POINTS.**

**WE WENT LONG LONG AT 13790 AND HIT THE STOP AT 13745 FOR A LOSS OF 45 POINTS.**

**WE HIT THE STOP IN THE AUD AT 10201 FOR A LOSS OF 45 POINTS. WE WENT LONG AT 10062 AND HIT THE TARGET AT 10134 FOR A GAIN OF 72 POINTS.**

**WE HIT THE TARGET IN THE YEN AT 12940 FOR A GAIN OF 32 POINTS. WE REVERSED TO LONG AT 13060 ON RULE 4 AND HIT THE STOP AT 13016 FOR A LOSS OF 44 POINTS.**

**WE HIT THE TARGET IN THE SF AT 11259 FOR A GAIN OF 40 POINTS.**

**WE REVERSED TO SHORT ON RULE 4 AT 11139 AND HIT THE STOP AT 11183 FOR A LOSS OF 44 POINTS.**

**WE WENT SHORT AT 11139 ON RULE 3 AND HIT THE TARGET AT 11091 FOR A GAIN OF 48 POINTS.**

**WE MISSED THE RE-ENTRY IN THE CAD BUT WENT LONG AT 9921 ON RULE 2. WE HIT THE STOP AT 9871 FOR A LOSS OF 50 POINTS.**

**WE WENT SHORT AT 9751 ON RULE 4 AND HIT THE STOP AT 9795 FOR A LOSS OF 44 POINTS.**

**In pound, reverse to short at 15636, stop 15680, target 15577.**

**In euro, reverse to short at 13656, stop 13703, target 13596.**

**Do not trade the yen at all--do not apply any contingency rules.**

**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	<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	50	312.50	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	49	612.50	4,628.75
10/05/11	Euro	13334	<b>13285</b>	10/05/11	49	612.50	4,016.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	51	510.00	3,506.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	51	510.00	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	41	512.50	3,121.25
10/05/11	SF	<b>10922</b>	10881	10/05/11	41	512.50	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	44	275.00	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	50	312.50	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	34	425.00	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	50	500.00	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	50	312.50	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	50	625.00	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	50	500.00	8,272.50
10/10/11 Yen	13067	<b>13030</b>	10/10/11	37	462.50	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	50	625.00	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	50	500.00	8,892.50
10/11/11 Euro	<b>13645</b>	13606	10/12/11	39	487.50	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	21	210.00	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	61	762.50	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	31	387.50	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	23	287.50	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	35	218.75	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	41	512.50	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	52	520.00	13,182.50
10/14/11 Euro	<b>13764</b>	13734	10/14/11	30	375.00	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	19	190.00	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	37	462.50	14,522.50

10/14/11 A\$	<b>10246</b>	10201	10/17/11	<b>45</b>	<b>450.00</b>	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	<b>66</b>	<b>412.50</b>	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	<b>45</b>	<b>562.50</b>	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	<b>44</b>	<b>550.00</b>	14,402.50
10/18/11 SF	11183	<b>11139</b>	10/18/11	<b>44</b>	<b>550.00</b>	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	<b>50</b>	<b>500.00</b>	13,952.50
10/18/11 C\$	9795	<b>9751</b>	10/18/11	<b>44</b>	<b>440.00</b>	13,512.50
						13,512.50

## 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 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 18, 2011

## Australian Dollar DEC 2011 Contract

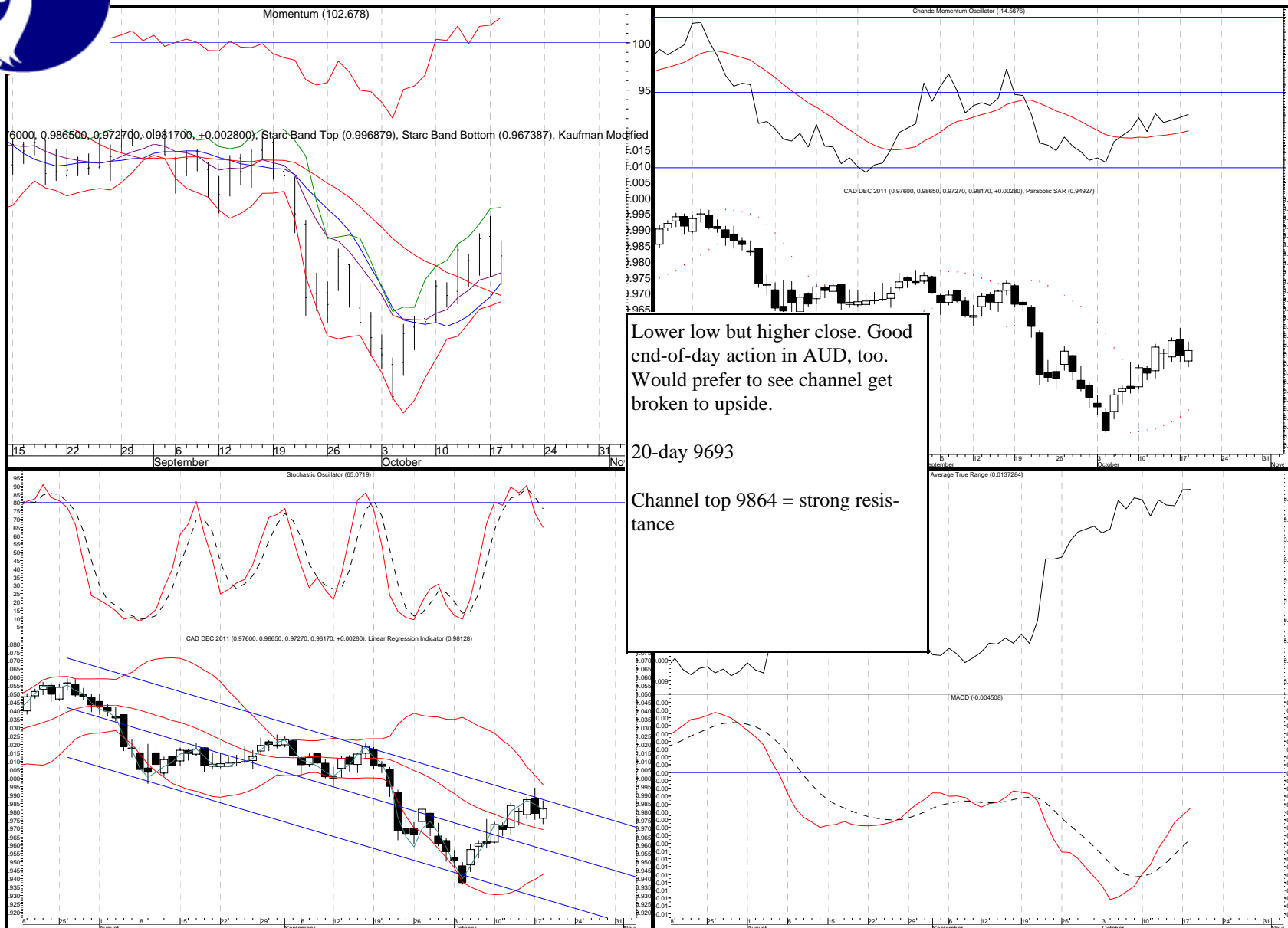




# Rockefeller Treasury Services, Inc.

Tuesday, October 18, 2011

## Canadian Dollar DEC 2011 Contract

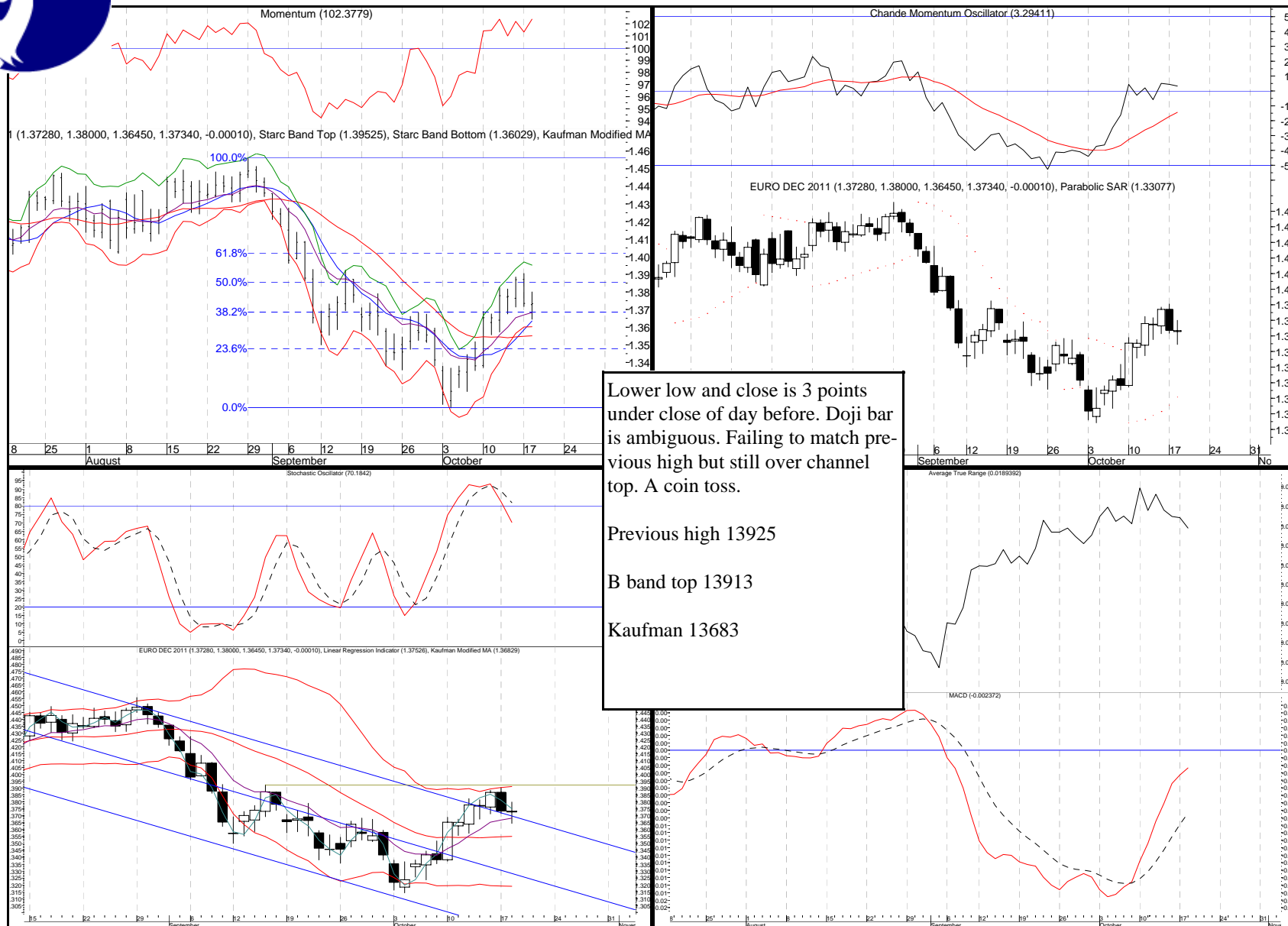




# Rockefeller Treasury Services, Inc.

Tuesday, October 18, 2011

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

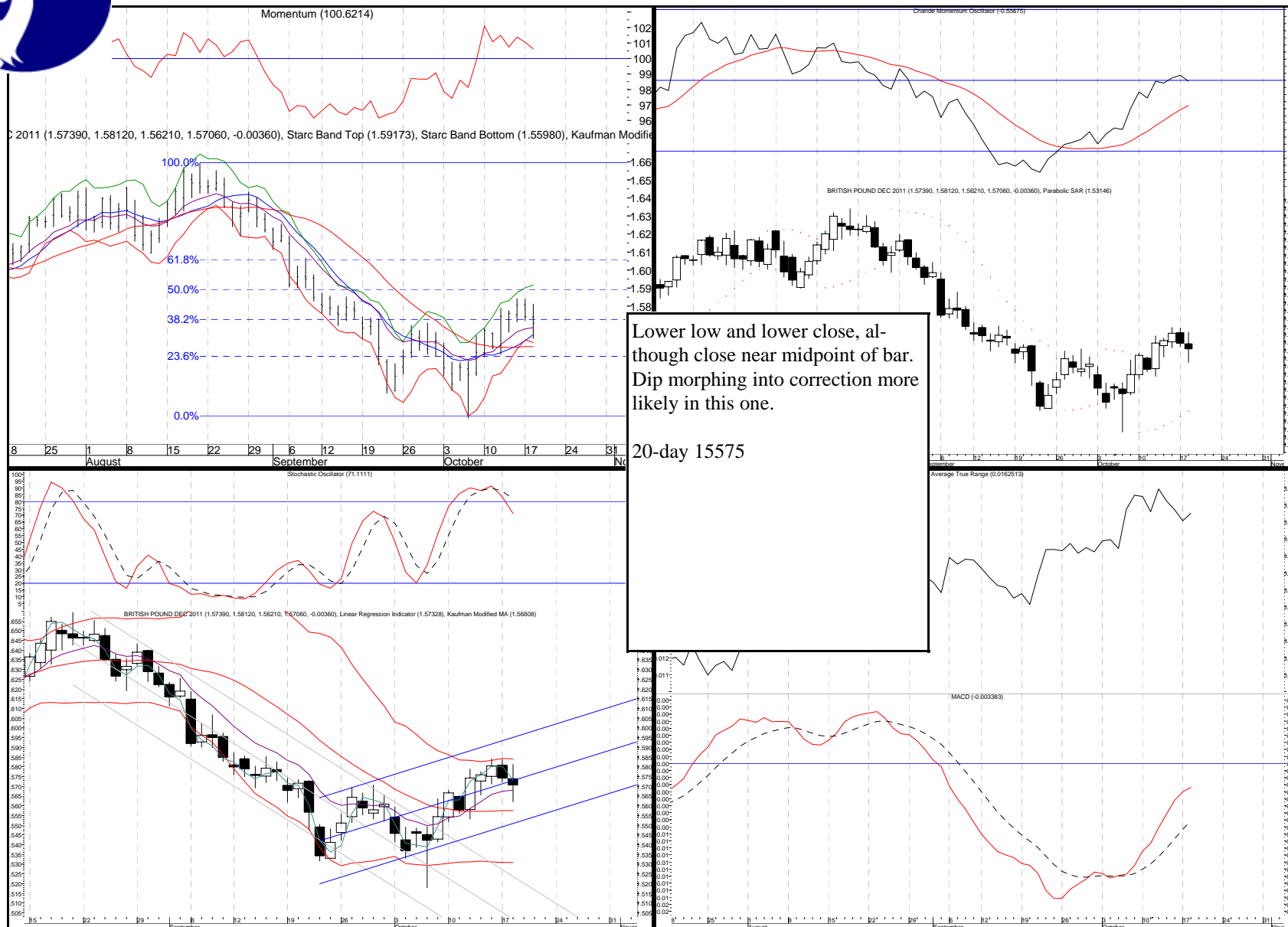




# Rockefeller Treasury Services, Inc.

Tuesday, October 18, 2011

## British Pound DEC 2011 Contract



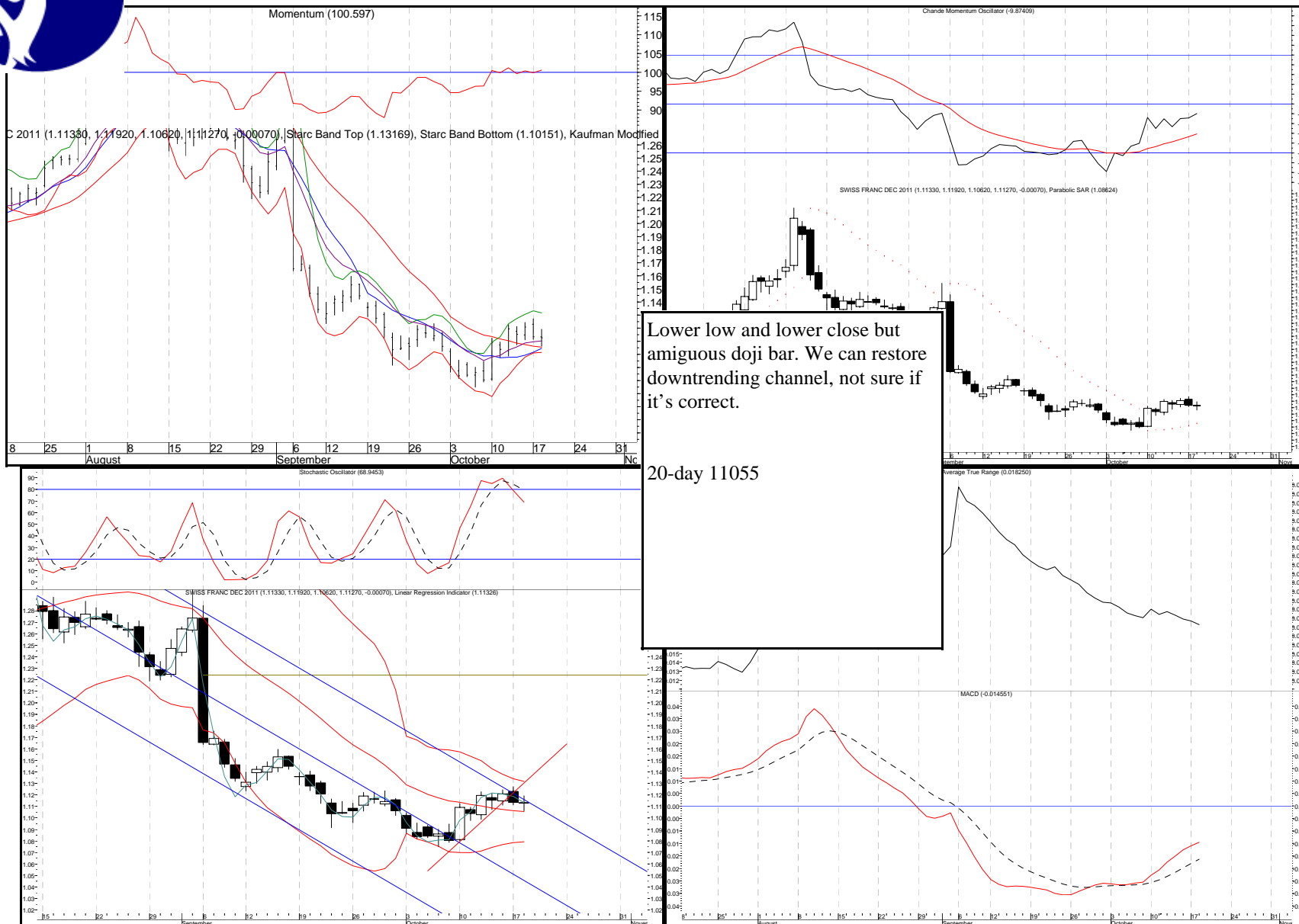




# Rockefeller Treasury Services, Inc.

Tuesday, October 18, 2011

## Swiss Franc DEC 2011 Contract

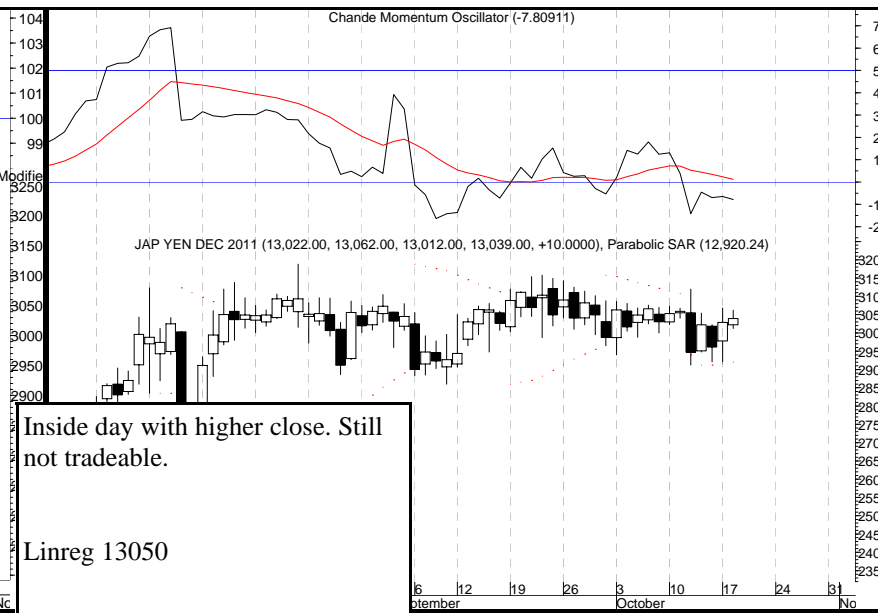
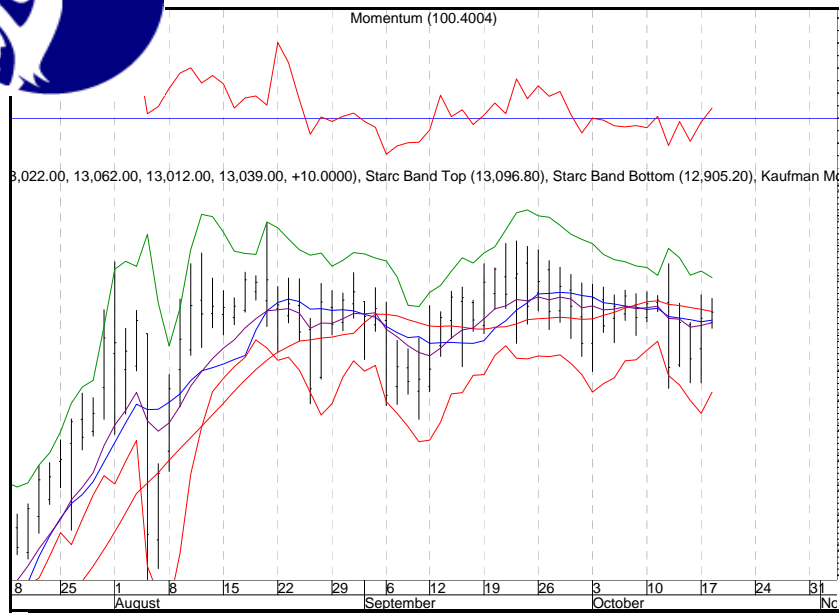




# Rockefeller Treasury Services, Inc.

Tuesday, October 18, 2011

## Japanese Yen DEC 2011 Contract



Inside day with higher close. Still not tradeable.

Linreg 13050

