

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

10/26/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15948	--	--	--	10/26/11	--	15948	16003	15889
Points											-55	59
EURO	SELL	Low	SQUARE	13890	--	--	--	10/26/11	--	13890	13947	13830
Points											-57	60
A\$	SELL	Low	SQUARE	10323	--	--	--	10/26/11	--	10323	10373	10272
Points											-50	51
YEN	SELL	Low	SQUARE	13139	--	--	--	10/26/11	--	13139	13168	13108
Points											-29	31
SF	SELL	Low	SQUARE	11348	--	--	--	10/26/11	--	11348	11393	11293
Points											-45	55
C\$	SELL	Low	SQUARE	9860	--	--	--	10/26/11	--	9860	9905	9810
Points											-45	50

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 WENT LONG THE POUND AT THE GLOBEX OPEN 15999 AND HIT THE STOP AT 15952 FOR A LOSS OF 47 POINTS.  
WE HAD AN ERROR ON YESTERDAY'S REPORT. WE HAD HIT THE STOP A SECOND TIME AT 13888 FOR A LOSS OF 37 POINTS AND WERE SQUARE. WE WENT SHORT AT 13812 AND HIT THE STOP AT 13856 FOR A LOSS OF 44 POINTS.  
WE WENT LONG THE AUD AT 10362 AND HIT THE STOP AT 10311 FOR A LOSS OF 51 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 13152 AND HIT THE STOP AT 13145 FOR A LOSS OF 7 POINTS.  
WE HIT THE TARGET IN THE SF AT 11431 FOR A GAIN OF 65 POINTS. WE REVERSED TO SHORT AT 11311 AND HIT THE STOP AT 11355 FOR A LOSS OF 44 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 9831 AND HIT THE TARGET AT 9891 FOR A GAIN OF 60 POINTS. WE WENT LONG AT 9941 ON RULE 2 AND HIT THE STOP AT 9891 FOR A LOSS OF 50 POINTS.

We are fading an uptrend on the most slender of evidence. Confidence is low.

**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\$	10246	10201	10/17/11	45	450.00	14,072.50
10/14/11 Yen	12940	12972	10/17/11	32	400.00	14,472.50
10/14/11 SF	11219	11259	10/17/11	40	500.00	14,972.50
10/17/11 Pound	15745	15679	10/18/11	66	412.50	14,560.00
10/17/11 Euro	13868	13886	01/10/00	18	225.00	14,785.00
10/17/11 Euro	13790	13745	10/18/11	45	562.50	14,222.50
10/17/11 A\$	10061	10134	10/18/11	73	730.00	14,952.50
10/18/11 Yen	13060	13016	10/18/11	44	550.00	14,402.50
10/18/11 SF	11183	11139	10/18/11	44	550.00	13,852.50
10/17/11 SF	11091	11139	10/18/11	48	600.00	14,452.50
10/17/11 C\$	9921	9871	10/18/11	50	500.00	13,952.50
10/18/11 C\$	9795	9751	10/18/11	44	440.00	13,512.50
10/19/11 Pound	15701	15774	10/19/11	73	456.25	13,968.75
10/19/11 Pound	15824	15774	10/19/11	50	312.50	13,656.25
10/19/11 Euro	13727	13786	10/19/11	59	737.50	14,393.75
10/19/11 Euro	13836	13786	10/19/11	50	625.00	13,768.75
10/19/11 A\$	10187	10242	10/19/11	55	550.00	14,318.75
10/19/11 A\$	10292	10242	10/19/11	50	500.00	13,818.75
10/19/11 SF	11081	11147	10/19/11	66	825.00	14,643.75
10/19/11 C\$	9838	9885	10/19/11	47	470.00	15,113.75
10/20/11 Pound	15688	15760	10/20/11	72	450.00	15,563.75
10/20/11 Euro	13679	13751	10/20/11	72	900.00	16,463.75
10/20/11 Euro	13679	13729	10/20/11	50	625.00	17,088.75
10/20/11 Euro	13799	13755	10/20/11	44	550.00	16,538.75
10/20/11 A\$	10184	10162	10/20/11	22	220.00	16,318.75
10/20/11 A\$	10106	10162	10/20/11	56	560.00	16,878.75
10/20/11 Yen	12988	13024	10/20/11	36	450.00	17,328.75
10/20/11 SF	11032	11092	10/20/11	60	750.00	18,078.75
10/20/11 C\$	9755	9795	10/20/11	40	400.00	18,478.75
10/20/11 SF	11152	11200	10/20/11	48	600.00	19,078.75
10/21/11 Pound	15782	15838	10/21/11	56	350.00	19,428.75
10/21/11 Euro	13704	13768	10/21/11	64	800.00	20,228.75
10/21/11 A\$	10155	10241	10/21/11	86	860.00	21,088.75
10/21/11 SF	11188	11243	10/21/11	55	687.50	21,776.25
10/21/11 C\$	9891	9829	10/21/11	62	620.00	21,156.25
10/21/11 A\$	10291	10241	10/21/11	50	500.00	20,656.25
10/21/11 Euro	13824	13925	10/24/11	101	1,262.50	21,918.75
10/21/11 SF	11293	11363	10/24/11	70	875.00	22,793.75
10/24/11 A\$	10260	10323	10/24/11	63	630.00	23,423.75
10/24/11 Yen	13108	13153	10/24/11	45	562.50	23,986.25
10/24/11 C\$	9893	9940	10/24/11	47	470.00	24,456.25
10/21/11 Pound	15888	15951	10/25/11	63	393.75	24,850.00
10/24/11 A\$	10273	10273	10/25/11	0	0.00	24,850.00
10/25/11 Euro	13925	13888	10/25/11	37	462.50	24,387.50
10/25/11 A\$	10346	10388	10/25/11	42	420.00	24,807.50
10/25/11 Yen	13145	13183	10/25/11	38	475.00	25,282.50
10/25/11 SF	11366	11326	10/25/11	40	500.00	24,782.50
10/25/11 C\$	9911	9959	10/25/11	48	480.00	25,262.50
10/25/11 Euro	13925	13888	10/26/11	37	462.50	24,800.00
10/25/11 SF	11366	11431	10/26/11	65	812.50	25,612.50
10/26/11 Pound	15999	15952	10/26/11	47	293.75	25,318.75
10/26/11 Euro	13856	13812	10/26/11	44	550.00	24,768.75

10/26/11 A\$	<b>10362</b>	10311	10/26/11	51	510.00	24,258.75
10/26/11 Yen	<b>13152</b>	13145	10/26/11	7	87.50	24,171.25
10/26/11 SF	11355	<b>11311</b>	10/26/11	44	550.00	23,621.25
10/26/11 C\$	<b>9831</b>	9891	10/26/11	60	600.00	24,221.25
10/26/11 C\$	<b>9941</b>	9891	10/26/11	50	500.00	23,721.25
						23,721.25

## 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.

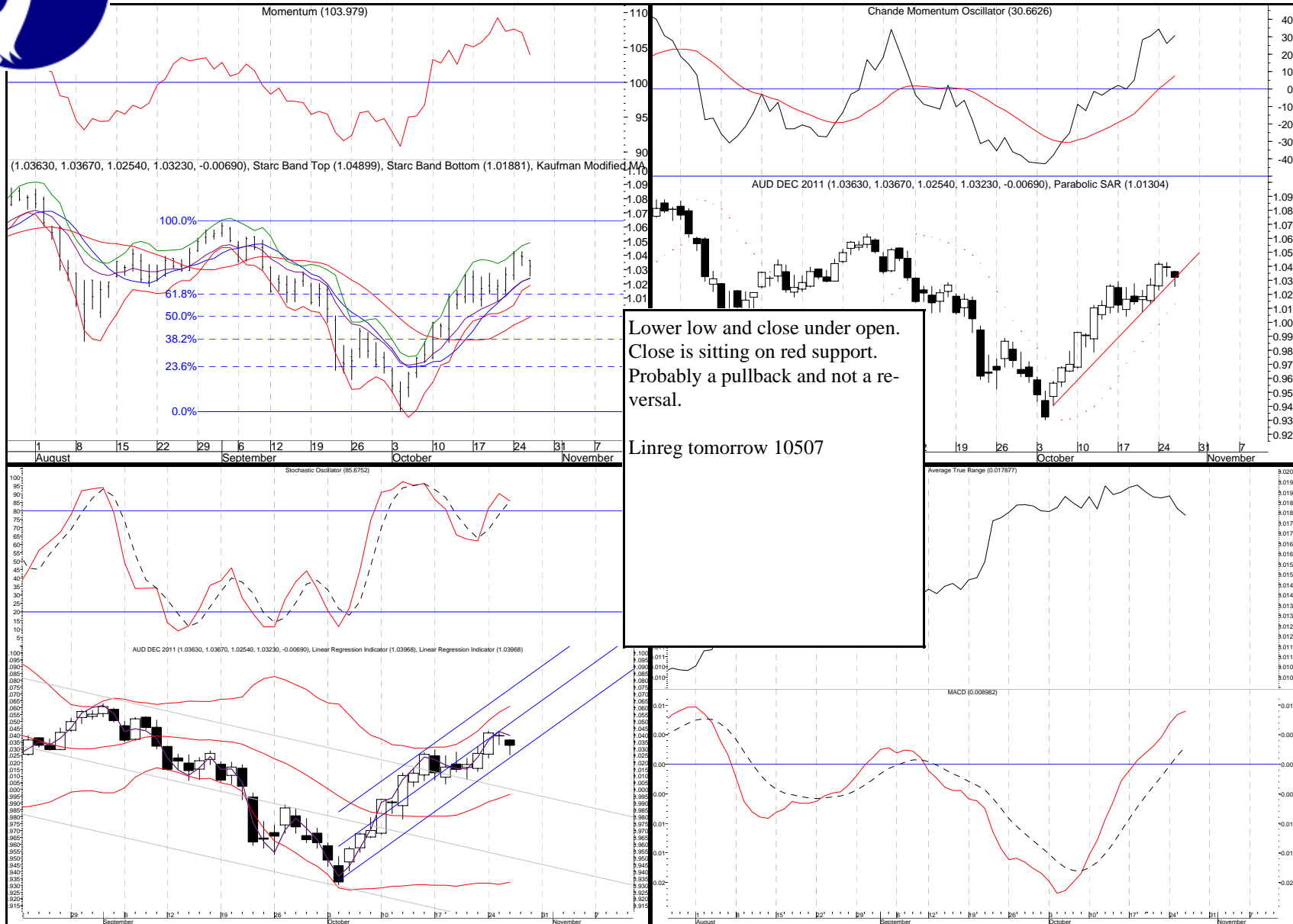
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, October 26, 2011

## Australian Dollar DEC 2011 Contract

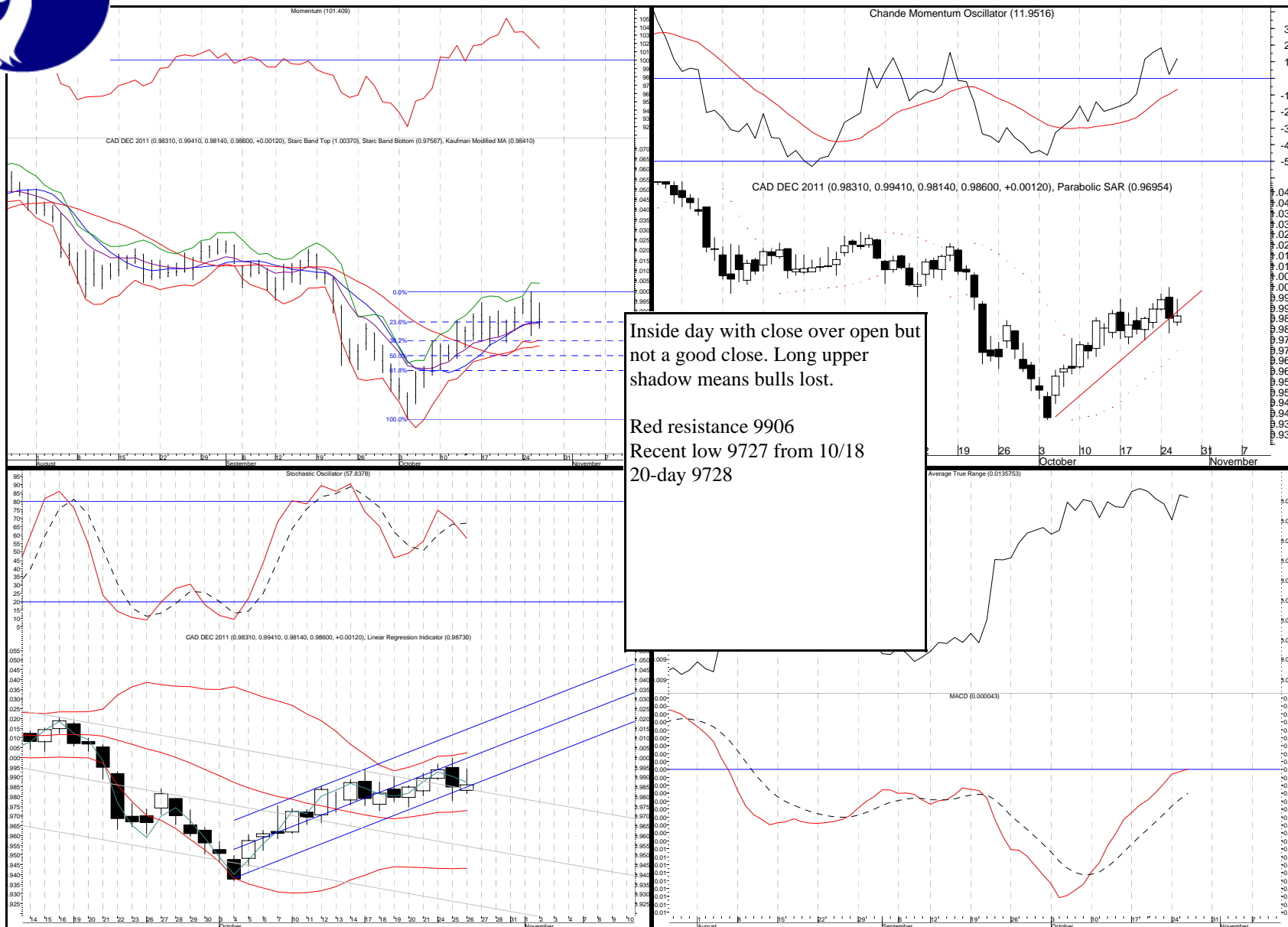




# Rockefeller Treasury Services, Inc.

Wednesday, October 26, 2011

## Canadian Dollar DEC 2011 Contract

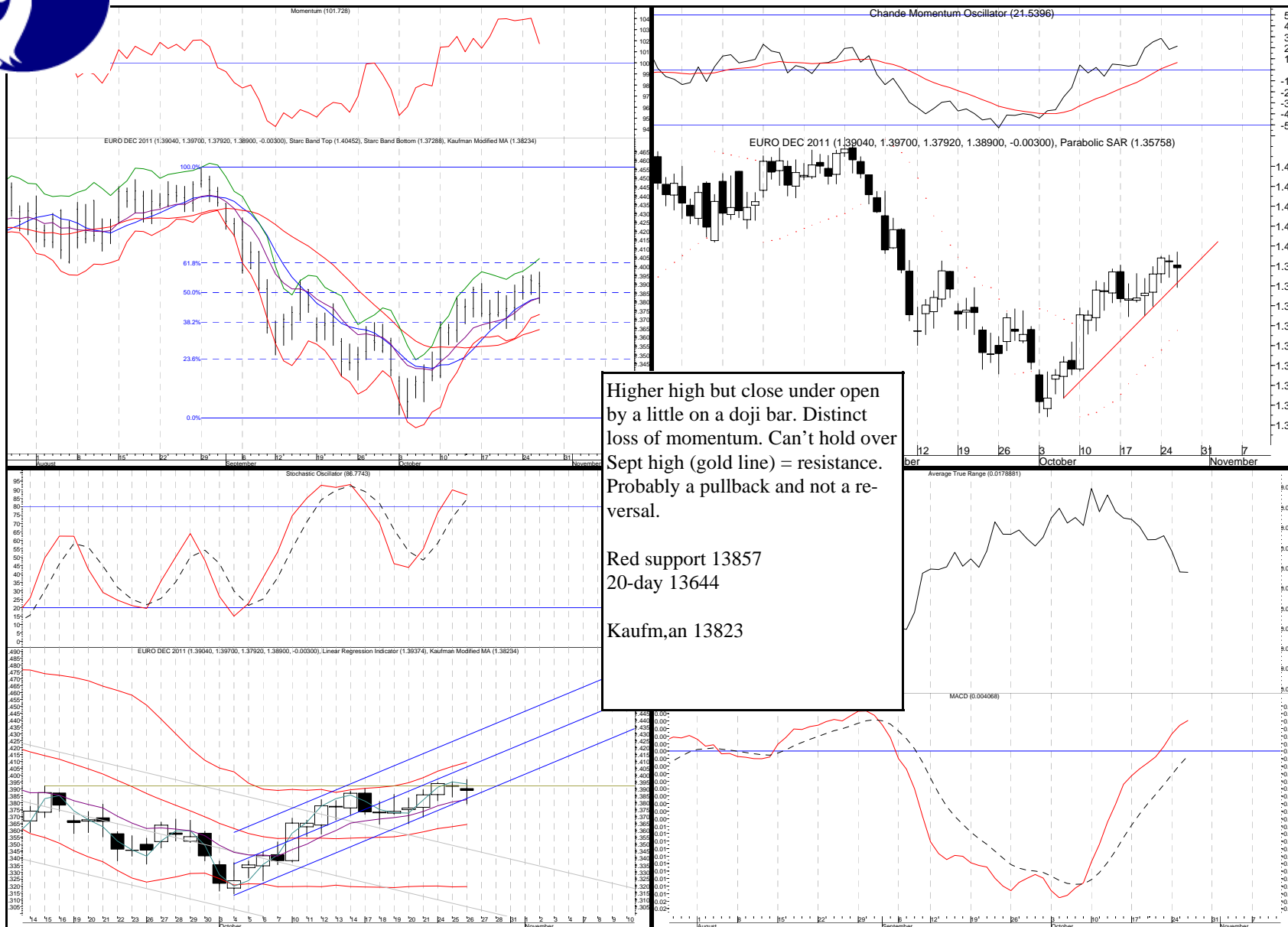




# Rockefeller Treasury Services, Inc.

Wednesday, October 26, 2011

## Euro DEC 2011 Contract



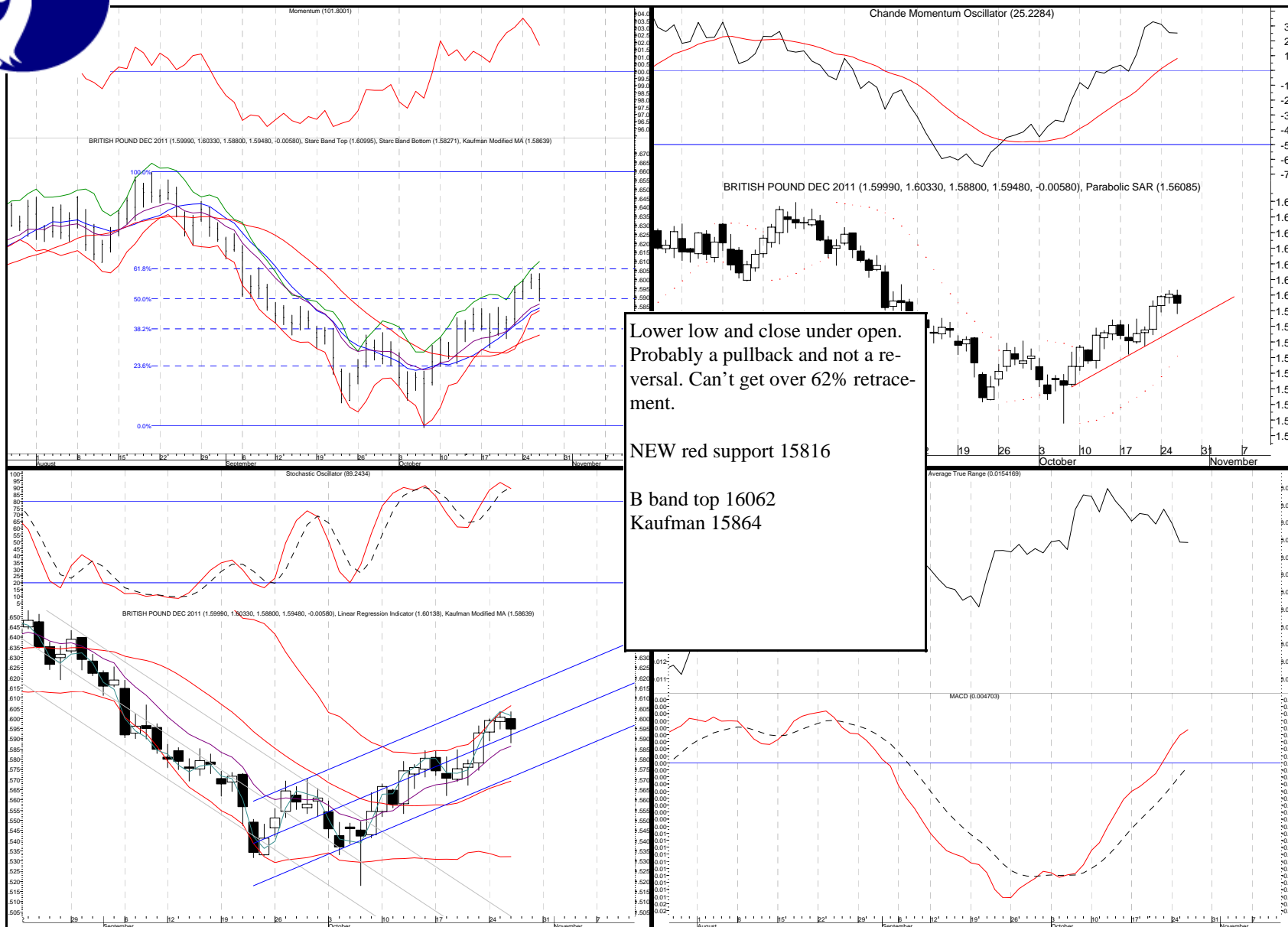




# Rockefeller Treasury Services, Inc.

Wednesday, October 26, 2011

## British Pound DEC 2011 Contract

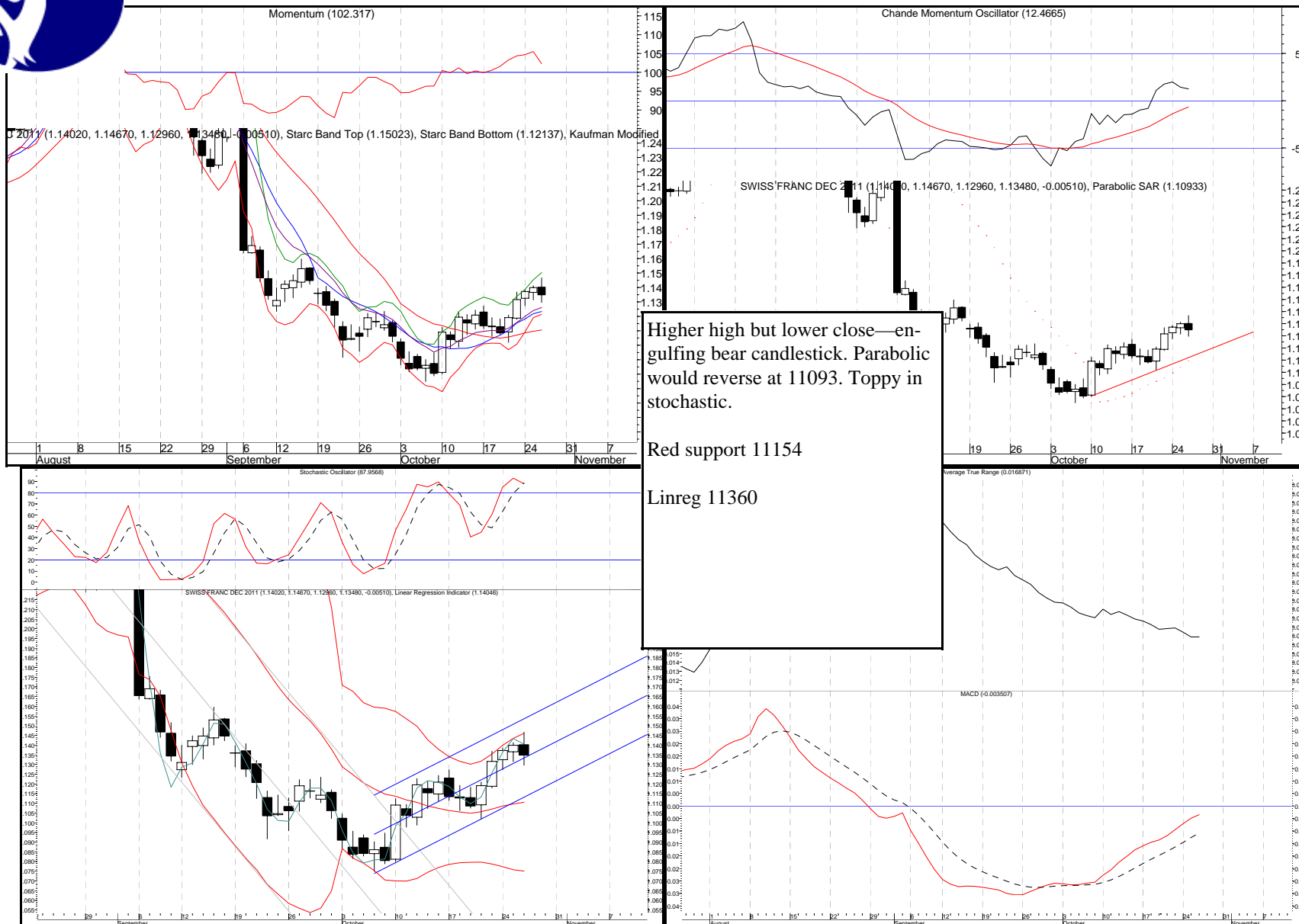




# Rockefeller Treasury Services, Inc.

Wednesday, October 26, 2011

## Swiss Franc DEC 2011 Contract

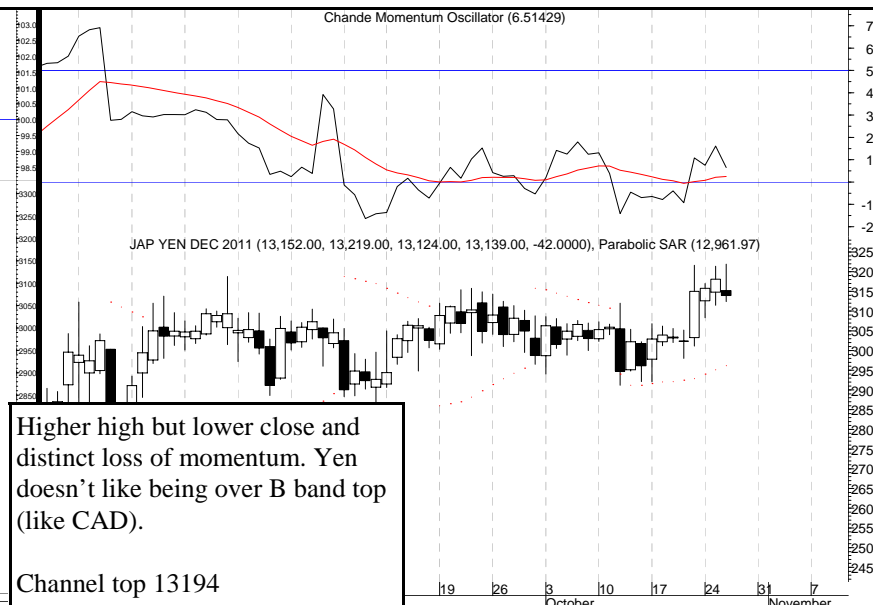
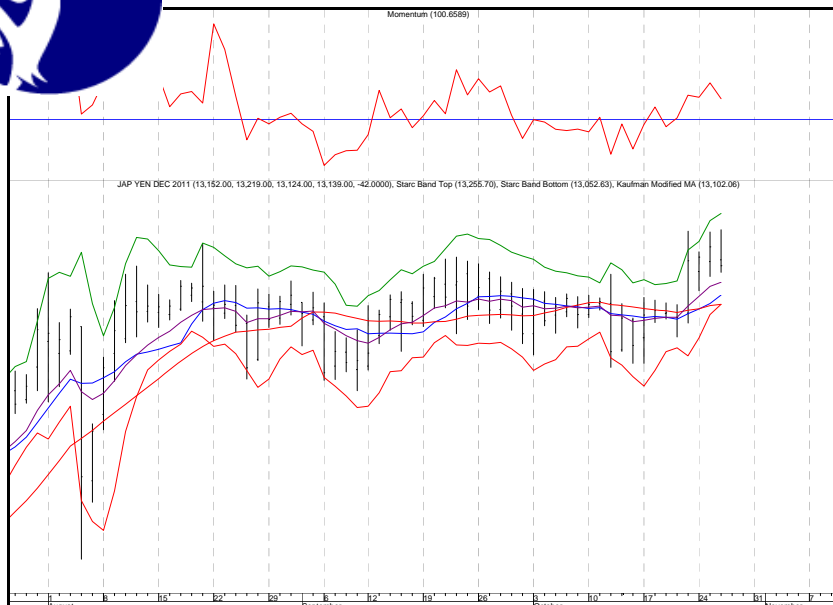




# Rockefeller Treasury Services, Inc.

Wednesday, October 26, 2011

## Japanese Yen DEC 2011 Contract



Higher high but lower close and distinct loss of momentum. Yen doesn't like being over B band top (like CAD).

Channel top 13194

3-day low 13083

