

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

9/21/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SHORT	15566	15618	15512	15544	9/21/11	-22	15658	15699	15603
Points					-52	54					-41	55
EURO	SELL	Med	SQUARE	13665	--	--	--	9/21/11	--	13665	13714	13599
Points											-49	66
A\$	SELL	Med	SQUARE	10024	--	--	--	9/21/11	--	10024	10073	9966
Points											-49	58
YEN	BUY	High	SQUARE	13069	--	--	--	9/21/11	--	13045	13005	13094
Points											-40	49
SF	SELL	High	SQUARE	11207	--	--	--	9/21/11	--	11207	11163	11154
Points											44	53
C\$	SELL	Low	SQUARE	9949	--	--	--	9/21/11	--	9949	9996	9902
Points											-47	47

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.**

We had an error on yesterday's report. We missed two additional trades in the SF. Report should have read "We went short again at 11264 at Footnote Rule 2 and hit the stop for a loss of 50 points. We went short at 11264 at Footnote Rule 3. Therefore, we applied stop and target as shown below to 11264 instead of new entry at Globex open. Thanks to a sharp-eyed reader.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15726 AND HIT THE STOP AT 15664 FOR A LOSS OF 62 POINTS. WE WENT SHORT AT 15544 ON RULE 4.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13692 AND HIT THE TARGET AT 13632 FOR A GAIN OF 60 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10157 AND HIT THE TARGET AT 10114 FOR A GAIN OF 43 POINTS.

WE HIT THE TARGET IN THE YEN AT 13132 FOR A GAIN OF 62 POINTS. WE MISSED A LOW-PRICE RE-ENTRY BY 2 POINTS.

AS NOTED ABOVE, WE WERE ALREADY SHORT THE SF AT 11264 ACCORDING TO THE RULES. WE HIT THE TARGET AT 11221 FOR A GAIN OF 43 POINTS. WE WENT SHORT AT 11171 ON RULE 2 AND HIT THE STOP AT 11221 FOR A LOSS OF 50 POINTS.

WE HIT THE STOP IN THE CAD AT 10037 FOR A LOSS OF 45 POINTS. WE REVERSED TO SHORT AT 10037 AND HIT THE TARGET AT 10003 FOR A GAIN OF 34 POINTS. WE WENT SHORT AT 9953 ON RULE 2.

# 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	<b>16251</b>	09/01/11	69	431.25	431.25
09/01/11	Euro	<b>14353</b>	14320	09/01/11	33	412.50	18.75
09/01/11	A\$	<b>10666</b>	10690	09/01/11	24	240.00	258.75
09/01/11	Yen	<b>13044</b>	13020	09/01/11	24	300.00	-41.25
09/01/11	SF	<b>12404</b>	12387	09/01/11	17	212.50	-253.75
09/01/11	SF	<b>12404</b>	12492	09/01/11	88	1,100.00	846.25
09/01/11	SF	<b>12542</b>	12642	09/02/11	100	1,250.00	2,096.25
09/01/11	SF	<b>12692</b>	12792	09/02/11	100	1,250.00	3,346.25
09/01/11	SF	<b>12842</b>	12942	09/02/11	100	1,250.00	4,596.25
09/01/11	C\$	<b>10221</b>	10248	09/01/11	27	270.00	4,866.25
09/07/11	Pound	16023	<b>15973</b>	09/07/11	50	312.50	4,553.75
09/07/11	Pound	15918	<b>15973</b>	09/07/11	55	343.75	4,897.50
09/07/11	Euro	<b>14000</b>	14022	09/07/11	22	275.00	5,172.50
09/07/11	Euro	<b>14072</b>	14022	09/07/11	50	625.00	4,547.50
09/07/11	A\$	10522	<b>10475</b>	09/07/11	47	470.00	4,077.50
09/07/11	Yen	12931	<b>12893</b>	09/07/11	38	475.00	3,602.50
09/07/11	SF	<b>11602</b>	11669	09/07/11	67	837.50	4,440.00
09/07/11	C\$	10132	<b>10095</b>	09/07/11	37	370.00	4,070.00
09/07/11	C\$	10132	<b>10095</b>	09/07/11	37	370.00	3,700.00
09/08/11	Euro	<b>14072</b>	14043	09/08/11	29	362.50	3,337.50
09/08/11	Pound	15913	<b>15984</b>	09/08/11	71	443.75	3,781.25
09/08/11	Pound	<b>16033</b>	<b>16081</b>	09/08/11	48	300.00	4,081.25
09/08/11	Euro	13978	<b>14043</b>	09/08/11	65	812.50	4,893.75
09/08/11	A\$	<b>10642</b>	10587	09/08/11	55	550.00	4,343.75
09/08/11	A\$	<b>10642</b>	10587	09/08/11	55	550.00	3,793.75

09/08/11 SF	11599	<b>11657</b>	09/08/11	58	725.00	4,518.75
09/08/11 SF	11449	<b>11549</b>	09/08/11	100	1,250.00	5,768.75
09/08/11 C\$	<b>10161</b>	10106	09/08/11	<b>55</b>	<b>550.00</b>	5,218.75
09/08/11 Yen	12889	<b>12949</b>	09/08/11	60	750.00	5,968.75
09/09/11 Pound	<b>15956</b>	15897	09/09/11	<b>59</b>	<b>368.75</b>	5,600.00
09/09/11 Euro	13922	<b>13874</b>	09/09/11	<b>48</b>	<b>600.00</b>	5,000.00
09/09/11 Euro	13832	<b>13874</b>	09/09/11	42	525.00	5,525.00
09/09/11 Euro	13682	<b>13782</b>	09/09/11	100	1,250.00	6,775.00
09/09/11 Euro	13682	<b>13632</b>	09/09/11	<b>50</b>	<b>625.00</b>	6,150.00
09/09/11 A\$	<b>10456</b>	10412	09/09/11	<b>44</b>	<b>440.00</b>	5,710.00
09/09/11 Yen	12876	<b>12907</b>	09/09/11	31	387.50	6,097.50
09/09/11 Yen	<b>12996</b>	12952	09/09/11	<b>44</b>	<b>550.00</b>	5,547.50
09/09/11 SF	11508	<b>11461</b>	09/09/11	<b>47</b>	<b>587.50</b>	4,960.00
09/09/11 SF	11417	<b>11461</b>	09/09/11	44	550.00	5,510.00
09/09/11 C\$	10041	<b>10088</b>	09/09/11	47	470.00	5,980.00
09/09/11 SF	11270	<b>11367</b>	09/12/11	97	1,212.50	7,192.50
09/12/11 Pound	15793	<b>15810</b>	09/12/11	17	106.25	7,298.75
09/12/11 Euro	13524	<b>13572</b>	09/12/11	48	600.00	7,898.75
09/12/11 A\$	10274	<b>10316</b>	09/12/11	42	420.00	8,318.75
09/12/11 Yen	12969	<b>12915</b>	09/12/11	<b>54</b>	<b>675.00</b>	7,643.75
09/12/11 C\$	10052	<b>10023</b>	09/12/11	<b>29</b>	<b>290.00</b>	7,353.75
09/12/11 A\$	10180	<b>10224</b>	09/13/11	44	440.00	7,793.75
09/13/11 Pound	15785	<b>15842</b>	09/13/11	57	356.25	8,150.00
09/13/11 Euro	<b>13660</b>	<b>13619</b>	09/13/11	<b>41</b>	<b>512.50</b>	7,637.50
09/13/11 Euro	13660	13725	09/13/11	65	812.50	8,450.00
09/13/11 A\$	10259	<b>10220</b>	09/13/11	<b>39</b>	<b>390.00</b>	8,060.00
09/13/11 Yen	13020	<b>12983</b>	09/13/11	<b>37</b>	<b>462.50</b>	7,597.50
09/13/11 SF	<b>11393</b>	11353	09/13/11	<b>40</b>	<b>500.00</b>	7,097.50
09/13/11 A\$	10250	<b>10220</b>	09/14/11	<b>30</b>	<b>300.00</b>	6,797.50
09/13/11 SF	<b>11393</b>	<b>11375</b>	09/14/11	<b>18</b>	<b>225.00</b>	6,572.50
09/14/11 Pound	15729	<b>15762</b>	09/14/11	33	206.25	6,778.75
09/14/11 Euro	<b>13670</b>	13657	09/14/11	<b>13</b>	<b>162.50</b>	6,616.25
09/14/11 Euro	<b>13670</b>	13657	09/14/11	<b>13</b>	<b>162.50</b>	6,453.75
09/14/11 A\$	<b>10250</b>	10208	09/14/11	<b>42</b>	<b>420.00</b>	6,033.75
09/14/11 Yen	<b>13025</b>	12996	09/14/11	<b>29</b>	<b>362.50</b>	5,671.25
09/14/11 Yen	<b>13025</b>	13065	09/14/11	40	500.00	6,171.25
09/14/11 SF	11370	<b>11328</b>	09/14/11	<b>42</b>	<b>525.00</b>	5,646.25
09/14/11 C\$	<b>10124</b>	10090	09/14/11	<b>34</b>	<b>340.00</b>	5,306.25
09/14/11 Euro	<b>13670</b>	13698	09/15/11	28	350.00	5,656.25
09/15/11 Pound	15815	<b>15770</b>	09/15/11	<b>45</b>	<b>281.25</b>	5,375.00
09/15/11 Pound	15815	<b>15770</b>	09/15/11	<b>45</b>	<b>281.25</b>	5,093.75
09/15/11 Euro	<b>13670</b>	13769	09/15/11	99	1,237.50	6,331.25
09/15/11 Euro	<b>13819</b>	13919	09/15/11	100	1,250.00	7,581.25
09/15/11 A\$	10074	<b>10150</b>	09/15/11	76	760.00	8,341.25
09/15/11 Yen	<b>13057</b>	13022	09/15/11	<b>35</b>	<b>437.50</b>	7,903.75
09/15/11 SF	<b>11437</b>	11512	09/15/11	75	937.50	8,841.25
09/15/11 C\$	10074	<b>10127</b>	09/15/11	53	530.00	<b>9,371.25</b>
09/15/11 SF	<b>11562</b>	11512	09/15/11	<b>50</b>	<b>625.00</b>	8,746.25
09/15/11 A\$	<b>10194</b>	10257	09/16/11	63	630.00	9,376.25
09/15/11 Yen	<b>13057</b>	13026	09/16/11	<b>31</b>	<b>387.50</b>	8,988.75
09/16/11 Pound	<b>15786</b>	<b>15740</b>	09/16/11	<b>46</b>	<b>287.50</b>	8,701.25
09/16/11 Euro	<b>13872</b>	13829	09/16/11	<b>43</b>	<b>537.50</b>	8,163.75

09/16/11 SF	<b>11535</b>	11476	09/16/11	<b>59</b>	<b>737.50</b>	7,426.25
09/16/11 Pound	<b>15786</b>	15733	09/19/11	<b>53</b>	<b>331.25</b>	7,095.00
09/16/11 C\$	<b>10148</b>	10148	09/19/11	0	0.00	7,095.00
09/19/11 Euro	13615	<b>13663</b>	09/19/11	48	600.00	7,695.00
09/19/11 A\$	<b>10186</b>	10132	09/19/11	<b>54</b>	<b>540.00</b>	7,155.00
09/19/11 Yen	13058	<b>13017</b>	09/19/11	<b>41</b>	<b>512.50</b>	6,642.50
09/19/11 SF	<b>11359</b>	11310	09/19/11	<b>49</b>	<b>612.50</b>	6,030.00
09/20/11 Pound	15717	<b>15688</b>	09/20/11	<b>29</b>	<b>181.25</b>	5,848.75
09/20/11 Pound	15717	<b>15688</b>	09/20/11	<b>29</b>	<b>181.25</b>	5,667.50
09/20/11 Euro	13612	<b>13688</b>	09/20/11	76	950.00	6,617.50
09/20/11 A\$	10133	<b>10104</b>	09/20/11	<b>29</b>	<b>290.00</b>	6,327.50
09/20/11 A\$	10133	<b>10104</b>	09/20/11	<b>29</b>	<b>290.00</b>	6,037.50
09/20/11 Yen	<b>13070</b>	13055	09/20/11	<b>15</b>	<b>187.50</b>	5,850.00
09/20/11 Yen	<b>13070</b>	13055	09/20/11	<b>15</b>	<b>187.50</b>	5,662.50
09/20/11 SF	11314	<b>11371</b>	09/20/11	57	712.50	6,375.00
09/20/11 SF	11314	<b>11264</b>	09/20/11	<b>50</b>	<b>625.00</b>	5,750.00
09/20/11 SF	11221	<b>11264</b>	09/21/11	43	537.50	6,287.50
09/20/11 Yen	<b>13070</b>	13132	09/21/11	62	775.00	7,062.50
09/20/11 C\$	<b>10082</b>	10037	09/21/11	<b>45</b>	<b>450.00</b>	6,612.50
09/21/11 Pound	<b>15726</b>	15664	09/21/11	<b>62</b>	<b>387.50</b>	6,225.00
09/21/11 Euro	13632	<b>13692</b>	09/21/11	60	750.00	6,975.00
09/21/11 A\$	10114	<b>10157</b>	09/21/11	43	430.00	7,405.00
09/21/11 SF	11221	<b>11171</b>	09/21/11	<b>50</b>	<b>625.00</b>	6,780.00
09/21/11 C\$	10003	<b>10037</b>	09/21/11	34	340.00	7,120.00
					\$7,120.00	

#### Open Positions

09/21/11 Pound	<b>15544</b>
09/21/11 C\$	<b>9953</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.

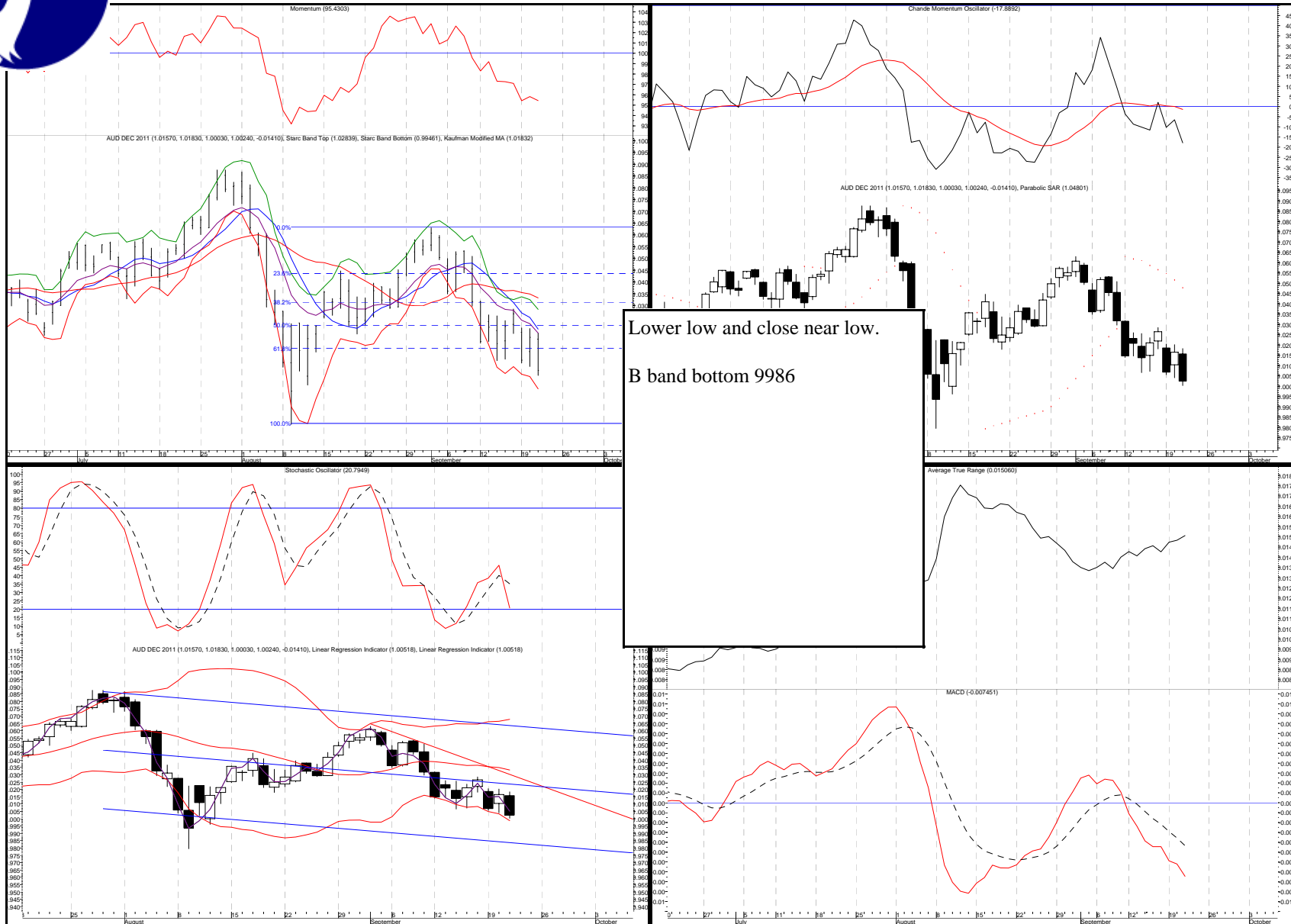
ACCOUNTED FOR IN THE PREPARATION OF THE FINANCIAL STATEMENTS, AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



# Rockefeller Treasury Services, Inc.

Wednesday, September 21, 2011

## Australian Dollar DEC 2011 Contract

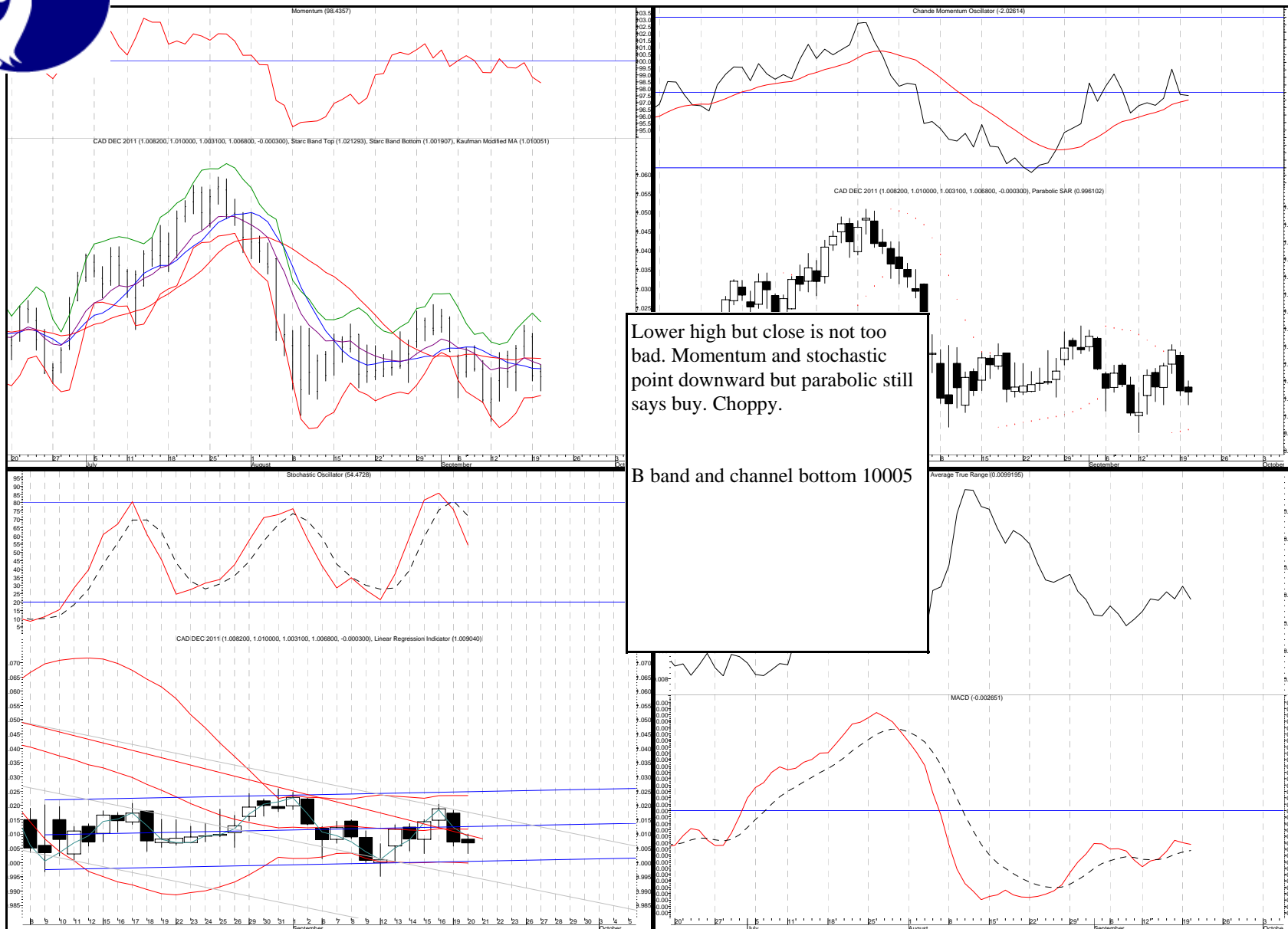




# Rockefeller Treasury Services, Inc.

Tuesday, September 20, 2011

## Canadian Dollar DEC 2011 Contract

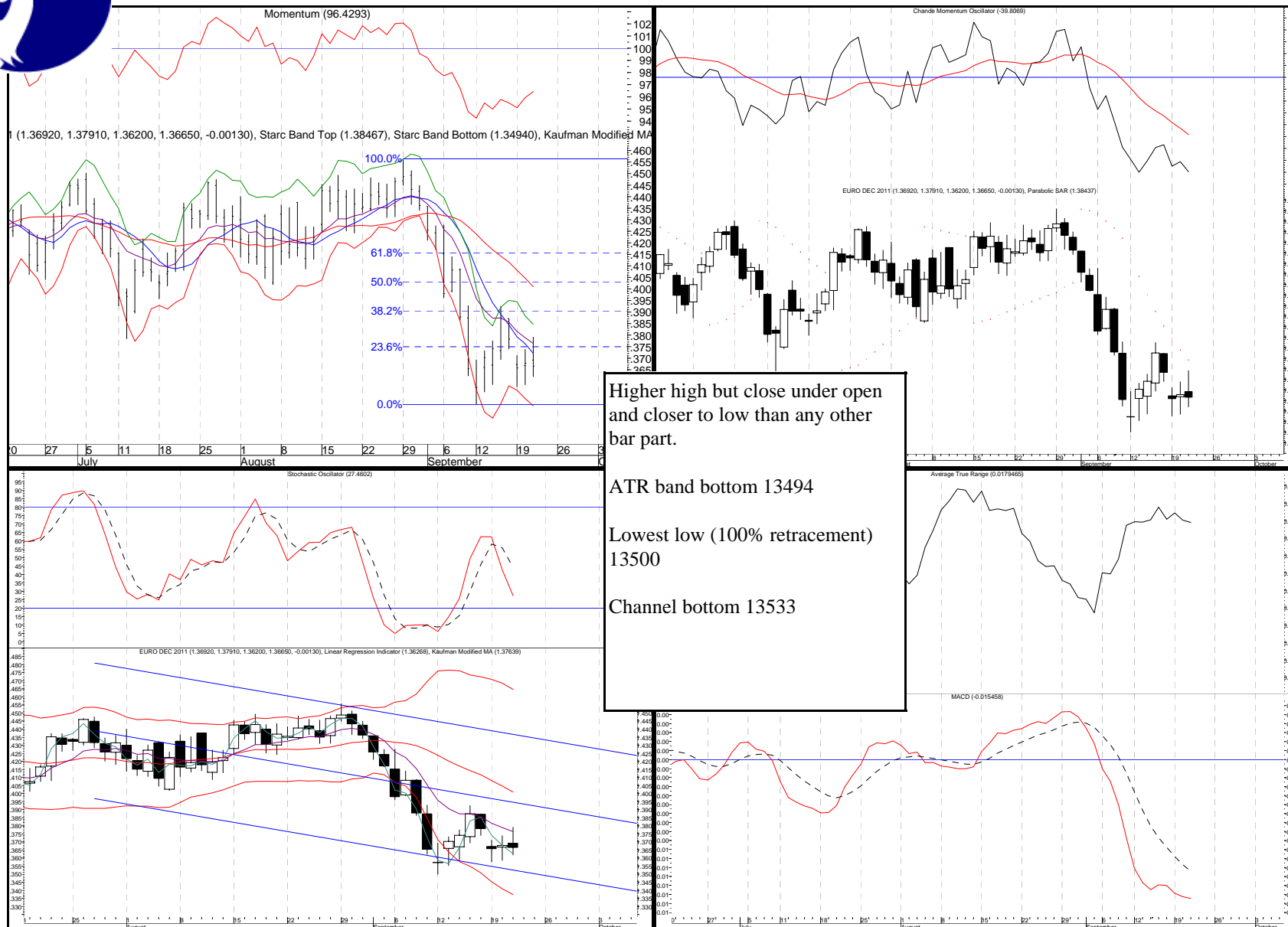




# Rockefeller Treasury Services, Inc.

Wednesday, September 21, 2011

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



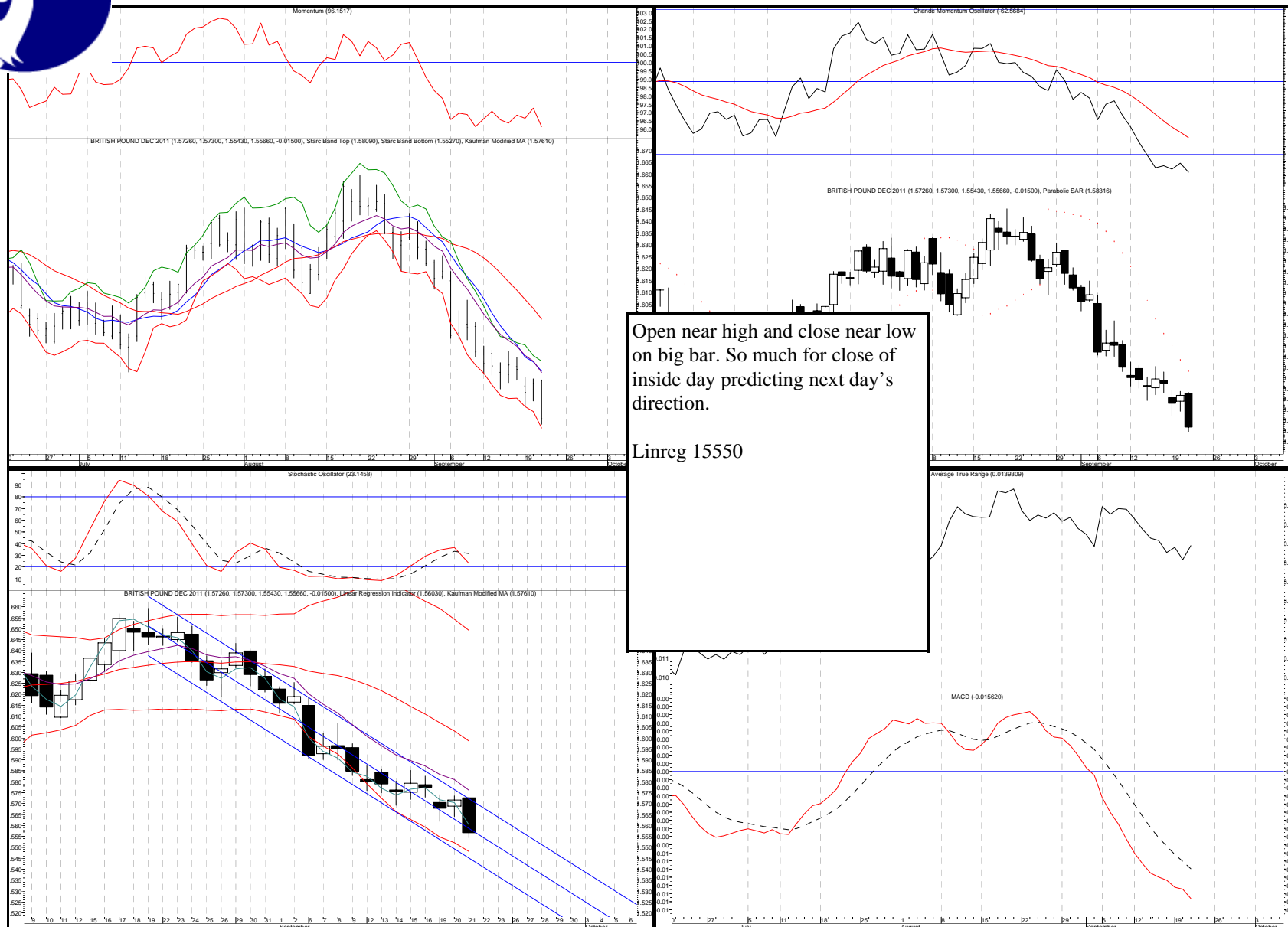




# Rockefeller Treasury Services, Inc.

Wednesday, September 21, 2011

## British Pound DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, September 21, 2011

## Swiss Franc DEC 2011 Contract

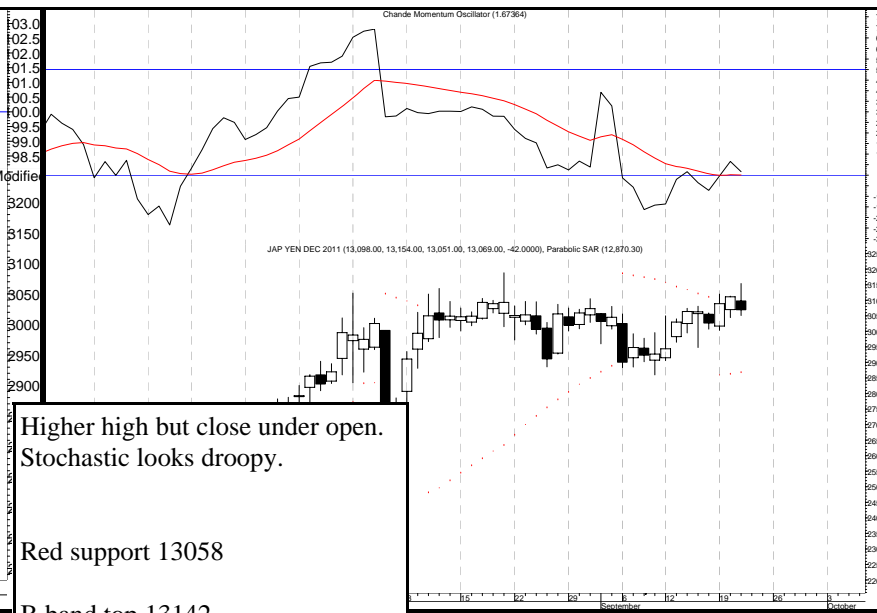
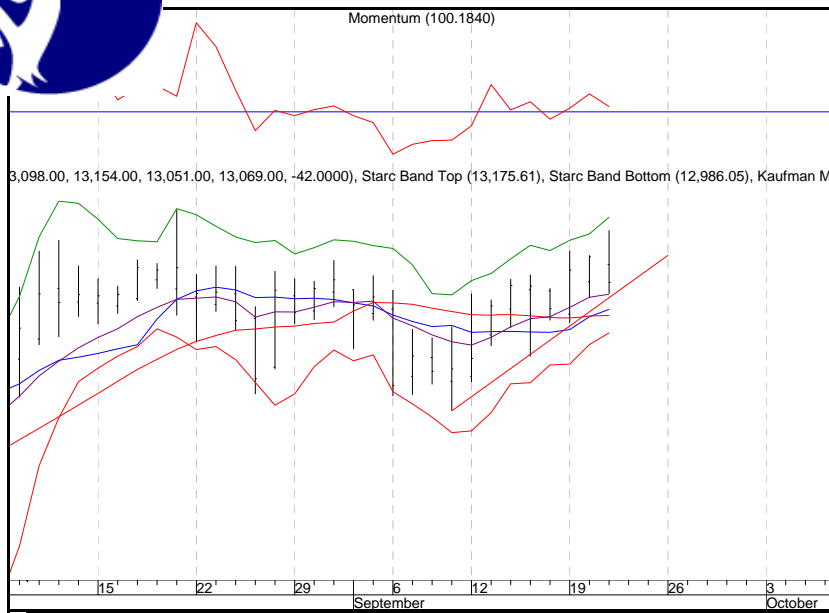




# Rockefeller Treasury Services, Inc.

Wednesday, September 21, 2011

## Japanese Yen DEC 2011 Contract



Higher high but close under open.  
Stochastic looks droopy.

Red support 13058

B band top 13142

