

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

9/28/2011

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	Low	SQUARE	15589	--	--	--	9/28/11	--	15589	15536	15667
Points											-53	78
EURO	BUY	Med	SQUARE	13571	--	--	--	9/28/11	--	13571	13526	13618
Points											-45	47
A\$	BUY	Med	LONG	9726	9696	9805	9757	9/28/11	-31	9669	9636	9730
Points					-30	79					-33	61
YEN	SELL	Low	LONG	13082	13082	--	13090	9/28/11	-8	NPR		
Points											N/A	N/A
SF	SELL	Med	LONG	11162	11137	11186	11164	9/28/11	-2	11120	11161	11077
Points					-25	24					-41	43
C\$	SELL	Med	SQUARE	9702	--	--	--	9/28/11	--	9702	9748	9656
Points											-46	46

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 HIT THE STOP IN THE POUND AT 15579 FOR A LOSS OF 49 POINTS.  
WE HIT THE STOP IN THE EURO AT 13593 FOR A LOSS OF 40 POINTS. WE WENT LONG AT 13542 AND HIT THE TARGET AT 13621 FOR A GAIN OF 79 POINTS. WE WENT LONG AT 13671 ON RULE 2 AND HIT THE STOP AT 13621 FOR A LOSS OF 50 POINTS.  
WE HIT THE STOP IN THE AUD AT 9793 FOR A LOSS OF 60 POINTS. WE WENT LONG AT 9757 AND MISSED THE STOP BY 2 POINTS(!).  
WE WENT LONG THE YEN AT 13090 ON RULE 2.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 11164 AND MISSED THE STOP BY 1 POINT.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 9790 AND HIT THE STOP AT 9769 FOR A LOSS OF 21 POINTS.

Do not use footnote rule 2 on the yen.  
If stop is hit in pound, reverse to short at 15536, stop 15584, target 15476.

# 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	9,371.25
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
09/21/11 Pound	15512	<b>15544</b>	09/22/11	32	200.00	7,320.00
09/21/11 C\$	9902	<b>9953</b>	09/22/11	51	510.00	7,830.00
09/22/11 Pound	15362	<b>15462</b>	09/22/11	100	625.00	8,455.00
09/22/11 Euro	13511	<b>13577</b>	09/22/11	66	825.00	9,280.00
09/22/11 A\$	9888	<b>9946</b>	09/22/11	58	580.00	9,860.00
09/22/11 A\$	9738	<b>9838</b>	09/22/11	100	1,000.00	10,860.00
09/22/11 Yen	<b>13045</b>	13094	09/22/11	49	612.50	11,472.50
09/22/11 SF	11077	<b>11130</b>	09/22/11	53	662.50	12,135.00
09/22/11 SF	9927	<b>10027</b>	09/22/11	100	1,250.00	13,385.00
09/22/11 C\$	9752	<b>9852</b>	09/22/11	100	1,000.00	<b>14,385.00</b>
09/22/11 Euro	13511	<b>13461</b>	09/22/11	<b>50</b>	<b>625.00</b>	13,760.00
09/22/11 Yen	<b>13144</b>	13094	09/22/11	<b>50</b>	<b>625.00</b>	13,135.00
09/22/11 C\$	9752	<b>9702</b>	09/22/11	<b>50</b>	<b>500.00</b>	12,635.00
09/22/11 A\$	9645	<b>9688</b>	09/23/11	43	430.00	13,065.00
09/22/11 C\$	9736	<b>9702</b>	09/23/11	<b>34</b>	<b>340.00</b>	12,725.00
09/23/11 Pound	15395	<b>15330</b>	09/23/11	<b>65</b>	<b>406.25</b>	12,318.75
09/23/11 Euro	13538	<b>13458</b>	09/23/11	<b>80</b>	<b>1,000.00</b>	11,318.75
09/23/11 Euro	13538	<b>13458</b>	09/23/11	<b>80</b>	<b>1,000.00</b>	10,318.75
09/23/11 A\$	9676	<b>9735</b>	09/23/11	59	590.00	10,908.75
09/23/11 A\$	9676	<b>9626</b>	09/23/11	<b>50</b>	<b>500.00</b>	10,408.75
09/23/11 SF	11097	<b>11041</b>	09/23/11	<b>56</b>	<b>700.00</b>	9,708.75
09/23/11 SF	11097	<b>11041</b>	09/23/11	<b>56</b>	<b>700.00</b>	9,008.75
09/23/11 C\$	9736	<b>9702</b>	09/23/11	<b>34</b>	<b>340.00</b>	8,668.75
09/23/11 Yen	13068	<b>13121</b>	09/26/11	53	662.50	9,331.25
09/23/11 C\$	9712	<b>9702</b>	09/26/11	<b>10</b>	<b>100.00</b>	9,231.25
09/26/11 Pound	15515	<b>15463</b>	09/26/11	<b>52</b>	<b>325.00</b>	8,906.25
09/26/11 Euro	13441	<b>13501</b>	09/26/11	60	750.00	9,656.25
09/26/11 Euro	13441	<b>13391</b>	09/26/11	<b>50</b>	<b>625.00</b>	9,031.25

09/26/11 A\$	9710	<b>9655</b>	09/26/11	<b>55</b>	<b>550.00</b>	8,481.25
09/26/11 A\$	9578	<b>9655</b>	09/26/11	77	770.00	9,251.25
09/26/11 A\$	<b>9698</b>	9654	09/26/11	<b>44</b>	<b>440.00</b>	8,811.25
09/26/11 SF	10986	<b>11084</b>	09/26/11	98	1,225.00	10,036.25
09/26/11 SF	<b>11106</b>	11062	09/26/11	<b>44</b>	<b>550.00</b>	9,486.25
09/26/11 C\$	9644	<b>9702</b>	09/26/11	58	580.00	10,066.25
09/27/11 Pound	<b>15544</b>	15578	09/27/11	34	212.50	10,278.75
09/27/11 Euro	<b>13520</b>	<b>13583</b>	09/27/11	63	787.50	11,066.25
09/27/11 A\$	<b>9741</b>	9691	09/27/11	<b>50</b>	<b>500.00</b>	10,566.25
09/27/11 A\$	<b>9741</b>	<b>9803</b>	09/27/11	62	620.00	11,186.25
09/27/11 SF	<b>11111</b>	11174	09/27/11	63	787.50	11,973.75
09/27/11 C\$	<b>9741</b>	<b>9796</b>	09/27/11	55	550.00	12,523.75
09/27/11 Euro	<b>13633</b>	13583	09/27/11	<b>50</b>	<b>625.00</b>	11,898.75
09/27/11 Yen	<b>13110</b>	13049	09/27/11	<b>61</b>	<b>762.50</b>	11,136.25
09/27/11 Pound	<b>15628</b>	15579	09/28/11	<b>49</b>	<b>306.25</b>	10,830.00
09/27/11 Euro	<b>13633</b>	13593	09/28/11	<b>40</b>	<b>500.00</b>	10,330.00
09/27/11 A\$	<b>9853</b>	9793	09/28/11	<b>60</b>	<b>600.00</b>	9,730.00
09/28/11 Euro	<b>13542</b>	13621	09/28/11	79	987.50	10,717.50
09/28/11 Euro	<b>13671</b>	13621	09/28/11	<b>50</b>	<b>625.00</b>	10,092.50
09/28/11 C\$	<b>9790</b>	9769	09/28/11	<b>21</b>	<b>210.00</b>	9,882.50
					<b>\$9,730.00</b>	

#### Open Positions

09/28/11 A\$	<b>9757</b>
09/28/11 Yen	<b>13090</b>
09/28/11 SF	<b>11164</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.

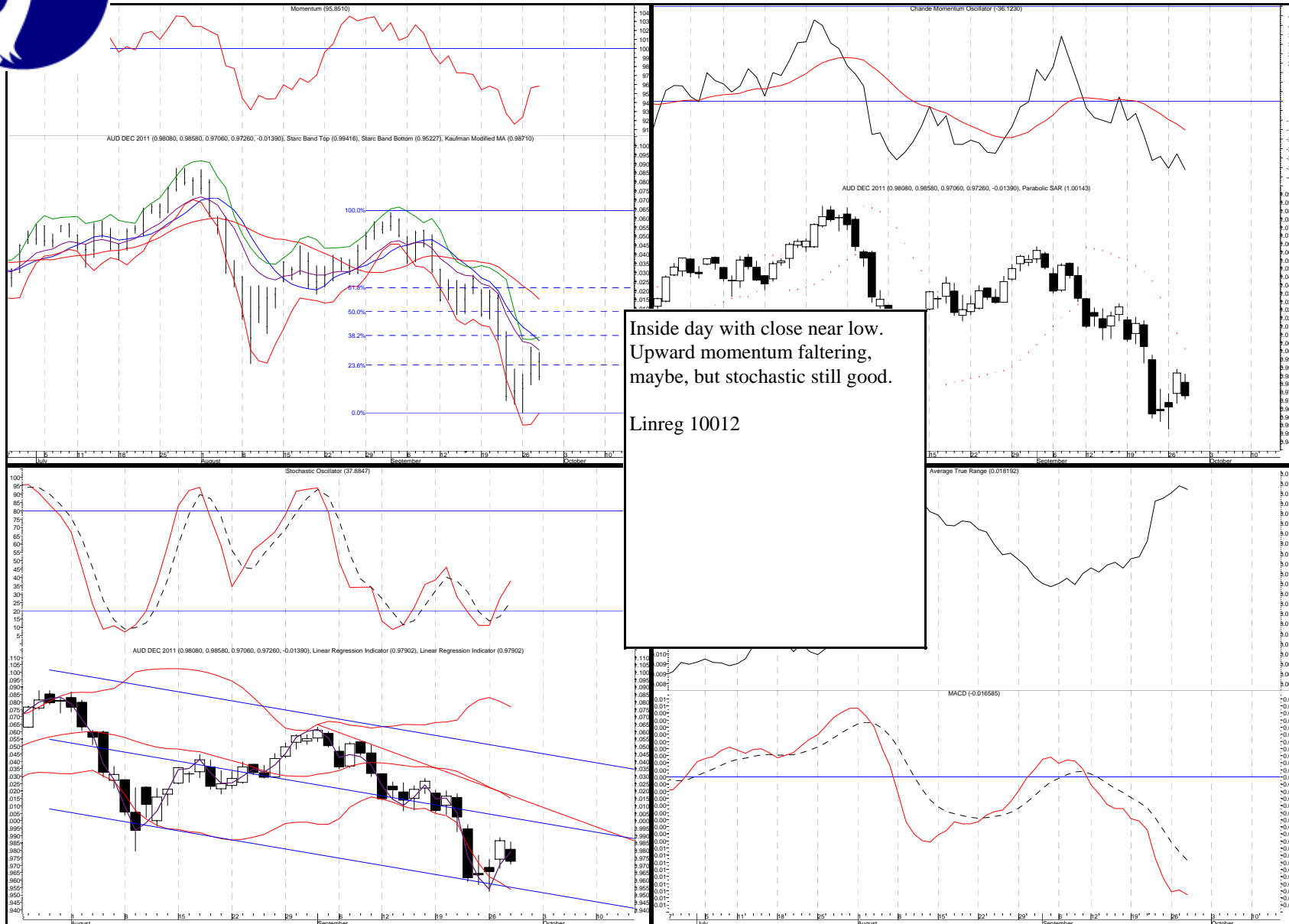
AND ALL OF WHICH CAN ADVERSELY AFFECT YOUR TRADING RESULTS.



# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

## Canadian Dollar DEC 2011 Contract



Lower low and close near low.  
Loss of upward momentum but  
stochastic still good.

Channel bottom 9624

Linreg 9875







# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

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



Higher high but bad close under yesterday and under open.  
Parabolic reversal.

Resistance ahead:  
20-day 13782  
Previous high 13925



# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

## British Pound DEC 2011 Contract

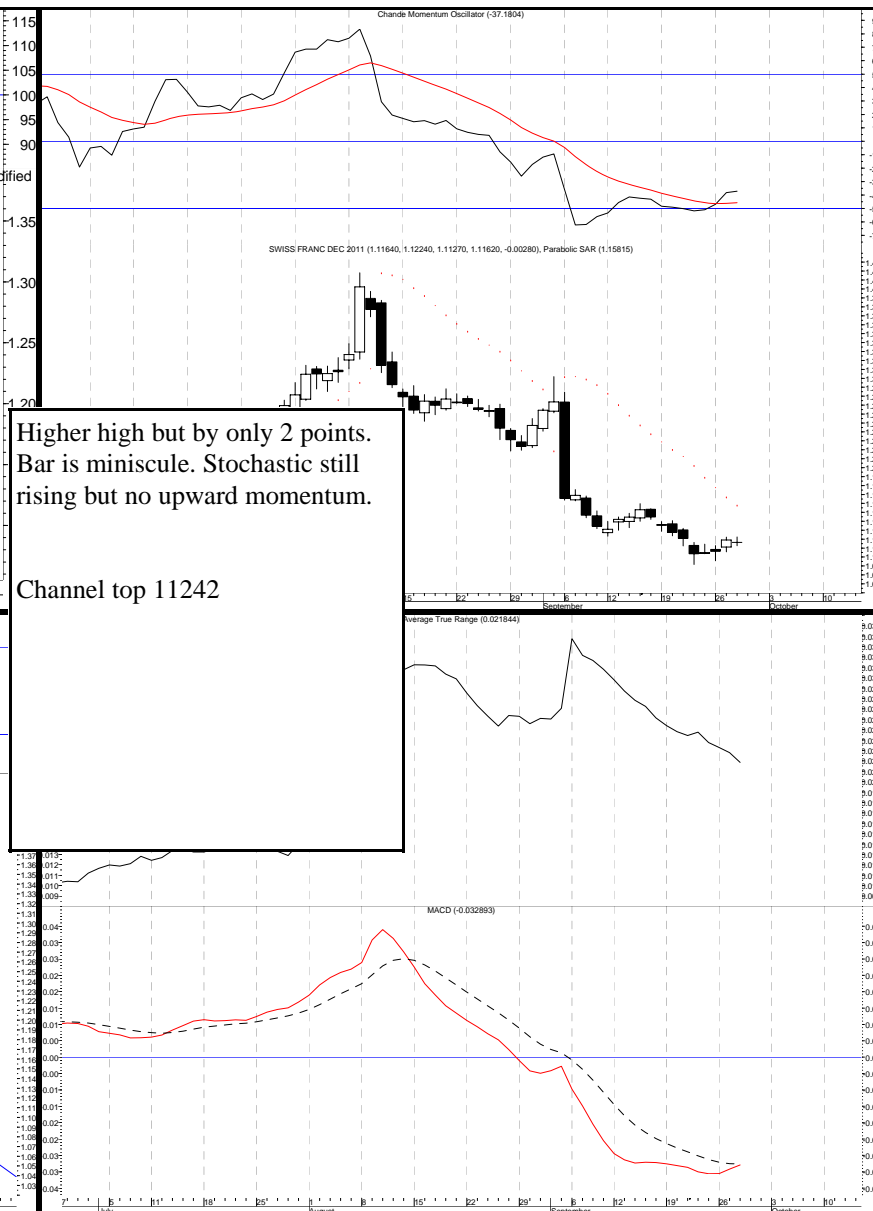
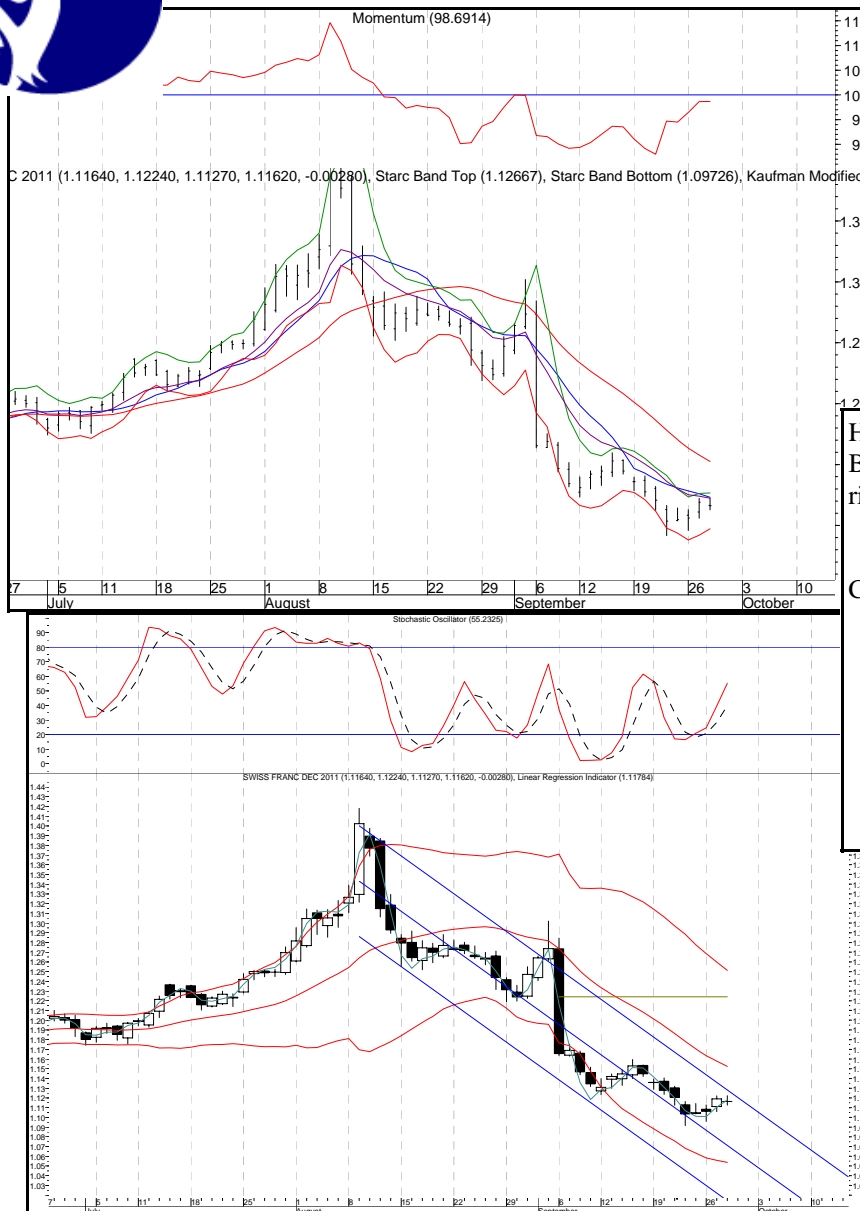




# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

## Swiss Franc DEC 2011 Contract



Higher high but by only 2 points.  
Bar is miniscule. Stochastic still  
rising but no upward momentum.

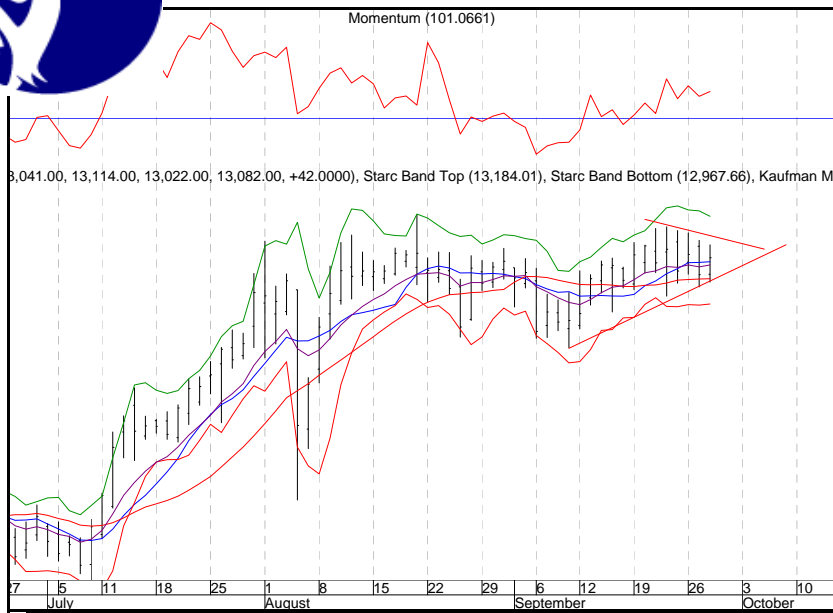
Channel top 11242



# Rockefeller Treasury Services, Inc.

Wednesday, September 28, 2011

## Japanese Yen DEC 2011 Contract



Inside day with better close. Nice hook in stochastic if we believe it.

Red resistance 13132  
Red support 12780

Linreg 13160

