Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES--DEC Contract
10/6/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	*DEC* Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	***Med***	SQUARE	15422	--	--	--	10/06/11	--	15422	15377	15482
Points											-45	60
EURO	BUY	***Med***	SQUARE	13417	--	--	--	10/06/11	--	13417	13370	13471
Points											-47	54
A$	BUY	***Med***	LONG	9675	9650	9711	9611	10/06/11	+64	9596	9551	9641
Points					-25	36					-45	45
YEN	BUY	***Low***	SQUARE	13049	--	--	--	10/06/11	--	13049	13010	13090
Points											-39	41
SF	SELL	***Med***	SQUARE	10861	--	--	--	10/06/11	--	10861	10904	10817
Points											-43	44
C$	BUY	***Med***	SQUARE	9609	--	--	--	10/06/11	--	9609	9567	9652
Points											-42	43

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 WENT LONG THE POUND AT THE GLOBEX OPEN 15452 AND HIT THE STOP AT 15408 FOR A LOSS OF 44 POINTS.
WE REVERSED TO SHORT AT 15288 ON RULE 4 AND HIT THE TARGET AT 15240 FOR A GAIN OF 48 POINTS.
WE WENT SHORT AT 15190 ON RULE 2 AND THE STOP AT 15240 FOR A LOSS OF 50 POINTS.
WE WENT LONG AT 15360 ON RULE 4 AND HIT THE TARGET AT 15408 FOR A GAIN OF 48 POINTS. T
THIS IS THE FIRST TIME WE HAVE USED RULE 4 THIS WAY. NET GAIN FROM RULE 4 ALONE IS 48 X 2 = 96 MINUS 50 = 46. WORTH THE EFFORT? COMMENTS WELCOME.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13345 AND HIT THE STOP AT 13311 FOR A LOSS OF 34 POINTS.
WE WENT LONG AT 13345 ON RULE 3 AND HIT THE TARGET AT 13394 FOR A GAIN OF 49 POINTS.
WE WENT SHORT AT 13274 ON RULE 4 AND HIT THE TARGET AT 13226 FOR A GAIN OF 48 POINTS.
WE WENT LONG AT 13346 ON RULE 4 AND HIT THE TARGET AT 13394 FOR A GAIN OF 48 POINTS.
WE HIT THE TARGET IN THE AUD AT 9611 FOR A GAIN OF 50 POINTS.
WE WENT LONG AT 9661 ON RULE 2 AND HIT THE STOP AT 9611 FOR A LOSS OF 50 POINTS. DRAT.
WE WENT LONG AT 9611 ON RULE 2.
NOTHING DONE IN YEN.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10841AND HIT THE TARGET AT 10790 FOR A GAIN OF 51 POINTS. WE MISSED A RULE 4 REVERSAL BY 8 POINTS.
WE HIT THE TARGET IN THE CAD AT 9601 FOR A GAIN OF 85 POINTS.

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	**15542**	10/03/11	63	393.75	393.75
10/03/11	Euro	13305	**13353**	10/03/11	48	600.00	993.75
10/03/11	A$	9571	**9589**	10/03/11	18	180.00	1,173.75
10/03/11	Yen	12968	**13018**	10/03/11	50	625.00	1,798.75
10/03/11	SF	11018	**11023**	10/03/11	5	62.50	1,861.25
10/03/11	C$	9520	**9528**	10/03/11	8	80.00	1,941.25
10/03/11	A$	9452	**9521**	10/04/11	69	690.00	2,631.25
10/03/11	Euro	13188	**13255**	10/04/11	67	837.50	3,468.75
10/03/11	SF	10848	**10968**	10/04/11	120	1,500.00	4,968.75
10/04/11	Pound	15381	**15425**	10/04/11	44	275.00	5,243.75
10/04/11	C$	9466	**9477**	10/04/11	11	110.00	5,353.75
10/04/11	Pound	15381	**15331**	10/04/11	50	312.50	5,041.25
10/04/11	C$	9396	**9416**	10/05/11	20	200.00	5,241.25
10/05/11	Euro	13334	**13285**	10/05/11	49	612.50	4,628.75
10/05/11	Euro	13334	**13285**	10/05/11	49	612.50	4,016.25
10/05/11	A$	9441	**9390**	10/05/11	51	510.00	3,506.25
10/05/11	A$	9441	**9390**	10/05/11	51	510.00	2,996.25
10/05/11	Yen	13005	**13056**	10/05/11	51	637.50	3,633.75
10/05/11	SF	**10922**	10881	10/05/11	41	512.50	3,121.25
10/05/11	SF	**10922**	10881	10/05/11	41	512.50	2,608.75
10/05/11	C$	**9516**	**9601**	10/06/11	85	850.00	3,458.75
10/05/11	A$	**9561**	9611	10/06/11	50	500.00	3,958.75
10/06/11	Pound	**15452**	15408	10/06/11	44	275.00	3,683.75
10/06/11	Pound	15240	**15288**	10/06/11	48	300.00	3,983.75
10/06/11	Pound	15240	**15190**	10/06/11	50	312.50	3,671.25

10/06/11	Pound	**15360**	15408	10/06/11	48	300.00	3,971.25
10/06/11	Euro	**13345**	13311	10/06/11	34	425.00	3,546.25
10/06/11	Euro	**13345**	13394	10/06/11	49	612.50	4,158.75
10/06/11	Euro	13226	**13274**	10/06/11	48	600.00	4,758.75
10/06/11	Euro	**13346**	13394	10/06/11	48	600.00	5,358.75
10/06/11	A$	**9661**	9611	10/06/11	50	500.00	4,858.75
10/06/11	SF	10790	**10841**	10/06/11	51	637.50	5,496.25
						5,496.25	

Open Positions

10/06/11	A$	**9611**

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.

Thursday, October 6, 2011

Australian Dollar
DEC 2011 Contract

Higher high and good close near high for second day but now pressing against ATR band top. Nice RSI and parabolic reversal.

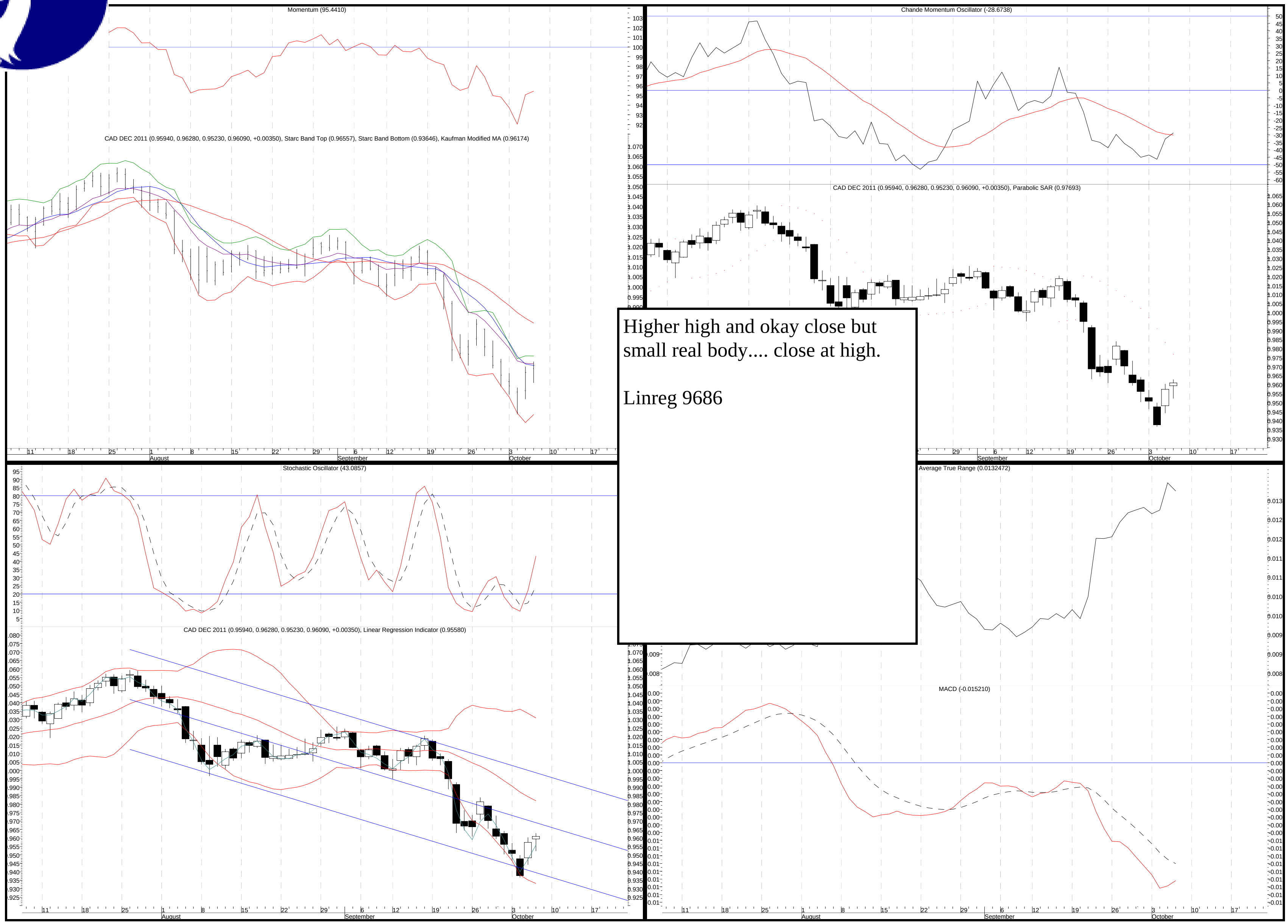
Second Fib level 9809

Linreg 9753

Rockefeller Treasury Services, Inc.

Thursday, October 6, 2011

Canadian Dollar
DEC 2011 Contract



Higher high and okay close but small real body.... close at high.

Linreg 9686

Rockefeller Treasury Services, Inc.

Thursday, October 6, 2011

Euro
DEC 2011 Contract

Higher high and higher closeon outside day. Touch of Kaufman adaptive moving average. Three white candles (doens't mean much).

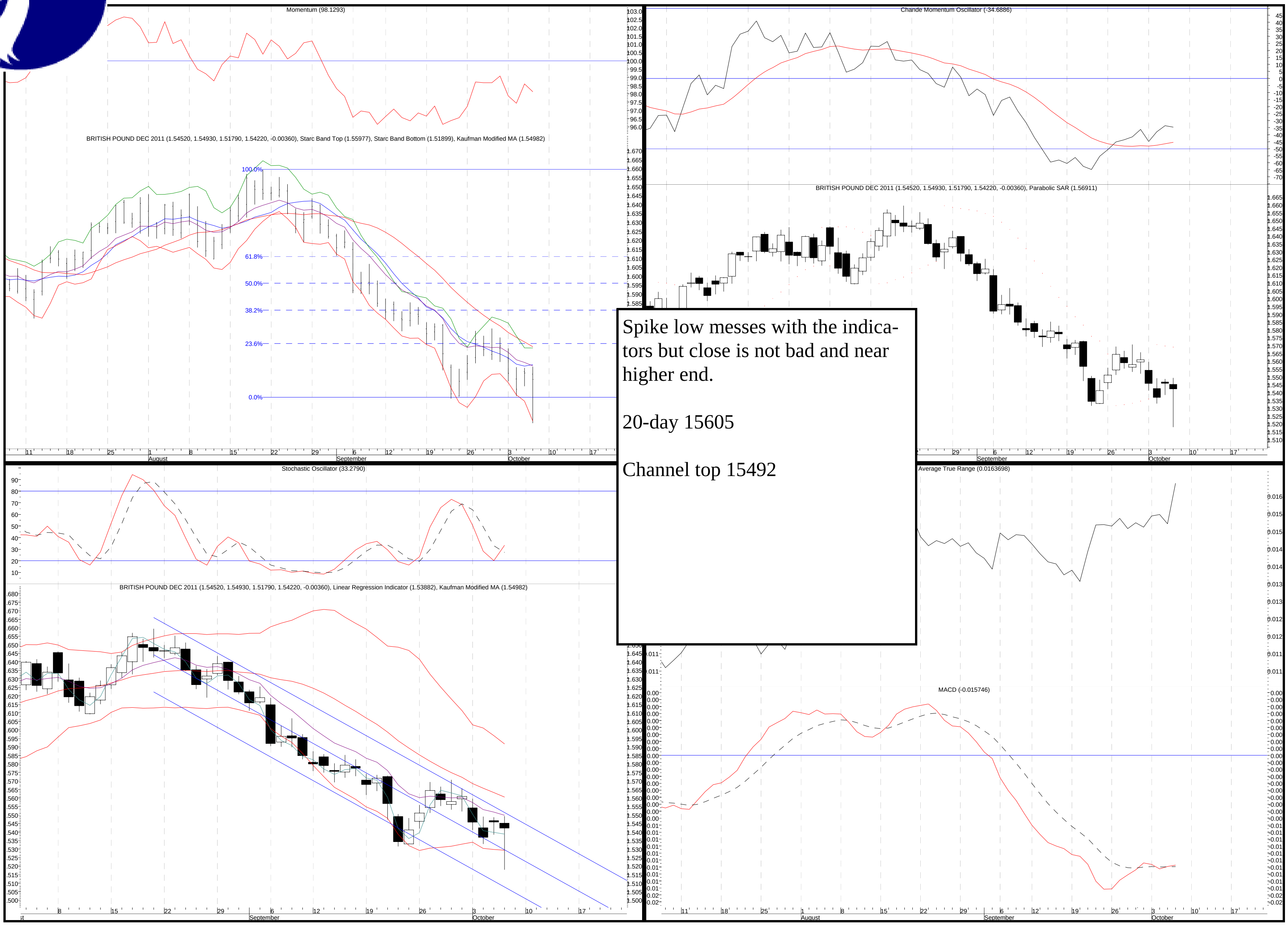
20-day 13555

Linreg 13458

Rockefeller Treasury Services, Inc.

Thursday, October 6, 2011

British Pound
DEC 2011 Contract



Spike low messes with the indicators but close is not bad and near higher end.

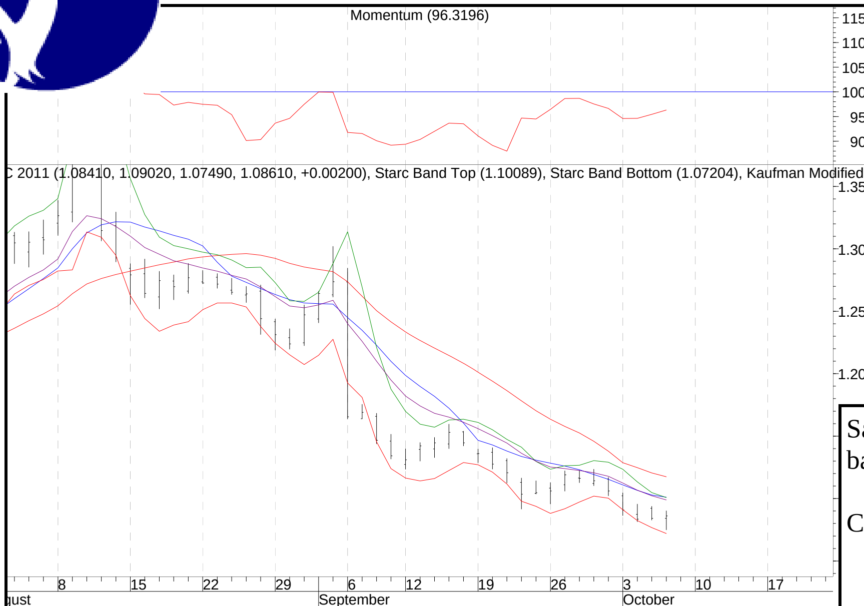
20-day 15605

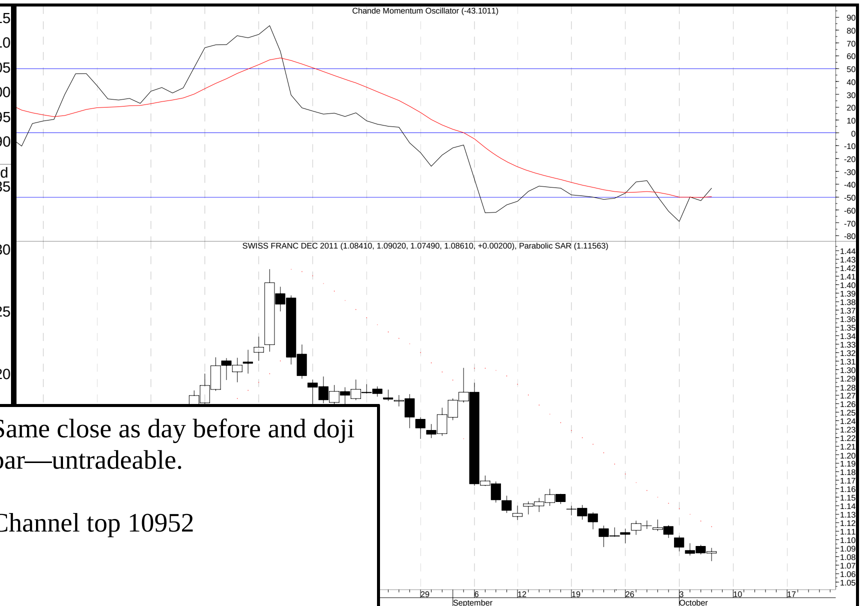
Channel top 15492

Rockefeller Treasury Services, Inc.

Thursday, October 6, 2011

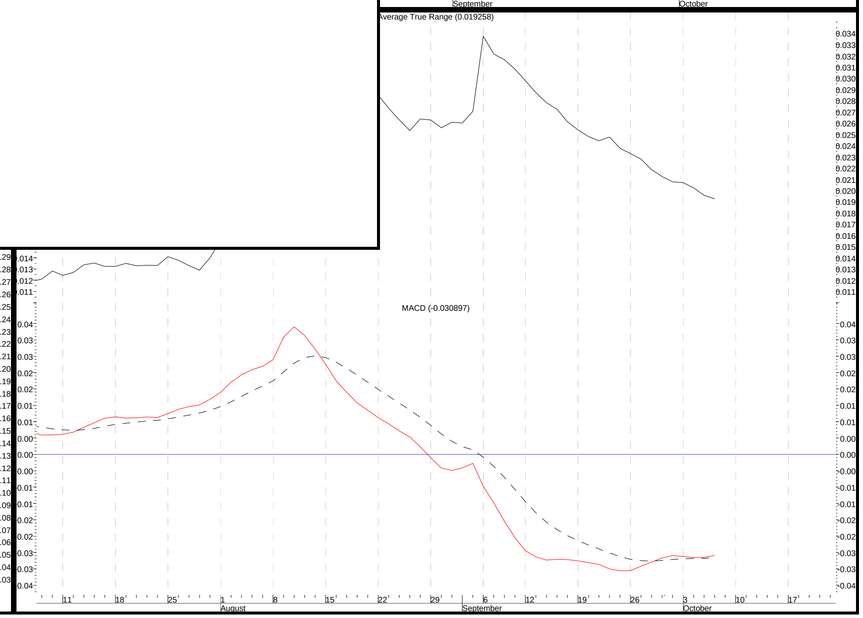
Swiss Franc
DEC 2011 Contract





Same close as day before and doji bar—untradeable.

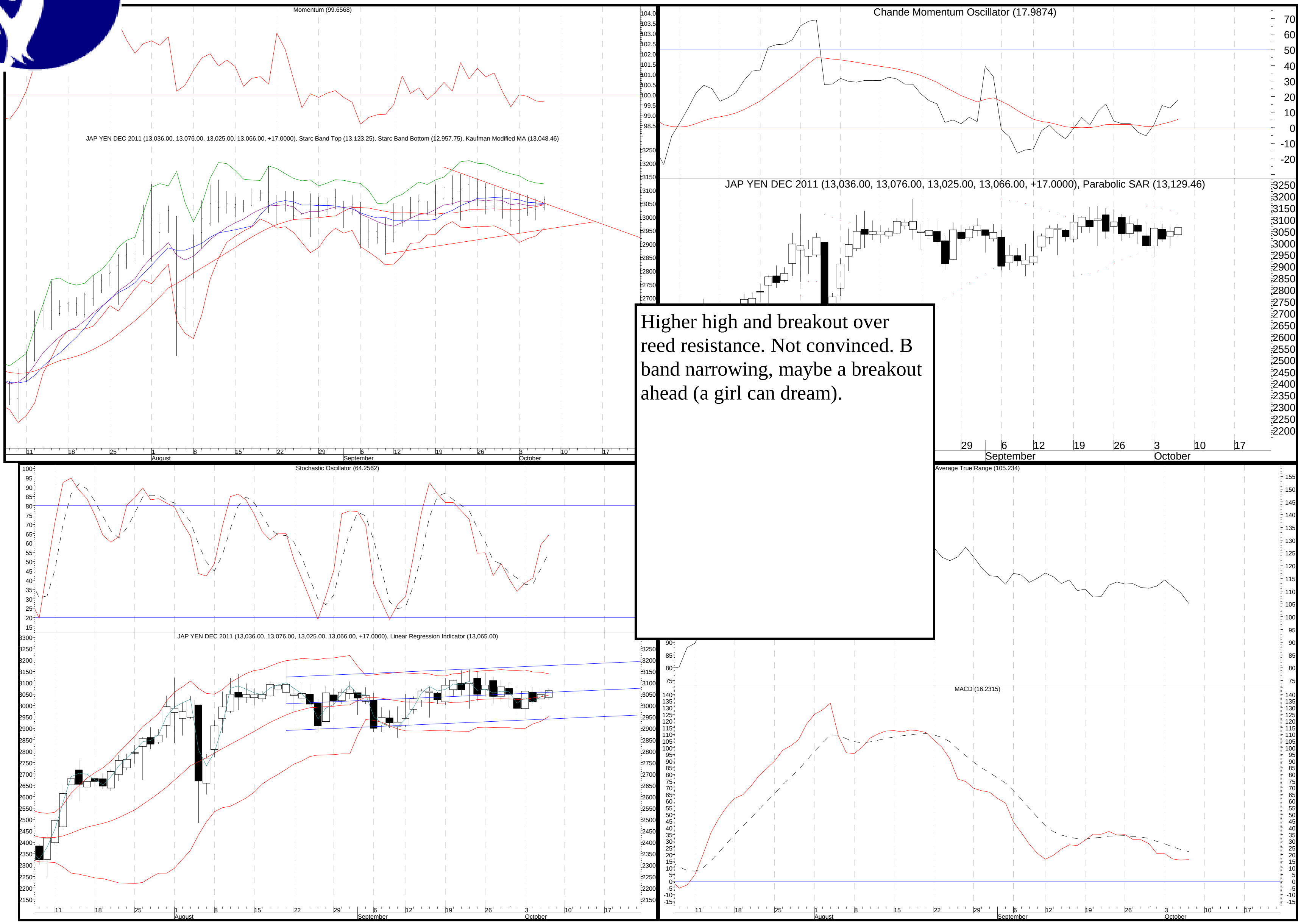
Channel top 10952



Rockefeller Treasury Services, Inc.

Thursday, October 6, 2011

Japanese Yen
DEC 2011 Contract



Higher high and breakout over reed resistance. Not convinced. B band narrowing, maybe a breakout ahead (a girl can dream).