

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

9/29/2011

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	15579	--	--	--	9/29/11	--	15562	15515	15616
Points											-47	54
EURO	BUY	Low	SQUARE	13556	--	--	--	9/29/11	--	13572	13523	13626
Points											-49	54
A\$	SELL	Low	SQUARE	9633	--	--	--	9/29/11	--	9656	9696	9610
Points											-40	46
YEN	SELL	Low	SQUARE	13049	--	--	--	9/29/11	--	13049	13086	13010
Points											-37	39
SF	BUY	Low	SQUARE	11142	--	--	--	9/29/11	--	11122	11090	11182
Points											-32	60
C\$	SELL	Low	SQUARE	9609	--	--	--	9/29/11	--	9629	9668	9585
Points											-39	44

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.**

**Most re-entries are not at the close. Do not use Footnote Rules 1 or 4. In fact, try not to trade at all. Market too choppy.**

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15562 AND HIT THE STOP AT 15536 FOR A LOSS OF 26 POINTS. WE REVERSED TO SHORT AT 15536 AND HIT THE STOP AT 15584 FOR A LOSS OF 48 POINTS. WE WENT LONG AT 15704 ON RULE 4 AND HIT THE STOP AT 15660 FOR A LOSS OF 44 POINTS. WE SHOULD HAVE STAYED LONG AND RE-ENTERED ON RULE 3!

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13523, 48 POINTS FROM CME SO PROPORTIONALITY SHOULD NOT APPLY BUT WITH THE STOP OVER THE ENTRY, WE APPLIED IT ANYWAY. WE HIT THE TARGET AT 13570 FOR A GAIN OF 47 POINTS. WE WENT LONG AT 13620 ON RULE 2 AND HIT THE STOP AT 13570 FOR A LOSS OF 50 POINTS.

WE HIT THE STOP IN THE AUD AT 9696 FOR A LOSS OF 61 POINTS. WE WENT LONG AT 9669 AND HIT THE STOP AT 9636 FOR A LOSS OF 33 POINTS. WE WENT LONG AT 9669 ON RULE 3 AND HIT THE TARGET AT 9730 FOR A GAIN OF 61 POINTS. WE WENT LONG AT 9780 ON RULE 2 AND HIT THE STOP AT 9730 FOR A LOSS OF 50 POINTS.

WE EXITED THE YEN AT THE GLOBEX OPEN 13076 FOR A LOSS OF 14 POINTS.

WE HIT THE STOP IN THE SF AT 11137 FOR A LOSS OF 27 POINTS. WE WENT SHORT AT 11120 AND HIT THE STOP AT 11161 FOR A LOSS OF 41 POINTS. RATS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9654, ONLY 48 POINTS FROM CME CLOSE BUT PROPORTIONALITY HAD TO APPLY BECAUSE OTHERWISE THE TARGET WOULD BE A LOSS. WE HIT THE TARGET AT 9608 FOR A GAIN OF 46 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

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
09/28/11 A\$	<b>9757</b>	9696	09/29/11	<b>61</b>	<b>610.00</b>	9,272.50
09/28/11 Yen	<b>13090</b>	13076	09/29/11	<b>14</b>	<b>175.00</b>	9,097.50
09/28/11 SF	<b>11164</b>	11137	09/29/11	<b>27</b>	<b>337.50</b>	8,760.00
09/29/11 Pound	<b>15562</b>	15536	09/29/11	<b>26</b>	<b>162.50</b>	8,597.50
09/29/11 Pound	15584	<b>15536</b>	09/29/11	<b>48</b>	<b>300.00</b>	8,297.50
09/29/11 Pound	<b>15704</b>	15660	09/29/11	<b>44</b>	<b>275.00</b>	8,022.50
09/29/11 Euro	<b>13523</b>	13570	09/29/11	47	587.50	8,610.00
09/29/11 Euro	<b>13620</b>	13570	09/29/11	<b>50</b>	<b>625.00</b>	7,985.00
09/29/11 A\$	<b>9669</b>	9636	09/29/11	<b>33</b>	<b>330.00</b>	7,655.00
09/29/11 A\$	<b>9669</b>	9730	09/29/11	61	610.00	8,265.00
09/29/11 A\$	<b>9780</b>	9730	09/29/11	<b>50</b>	<b>500.00</b>	7,765.00
09/29/11 SF	11161	<b>11120</b>	09/29/11	<b>41</b>	<b>512.50</b>	7,252.50
09/29/11 C\$	9608	<b>9654</b>	09/29/11	46	460.00	7,712.50
					<b>\$7,712.50</b>	

## 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.

THE 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, September 29, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Thursday, September 29, 2011

## Canadian Dollar DEC 2011 Contract



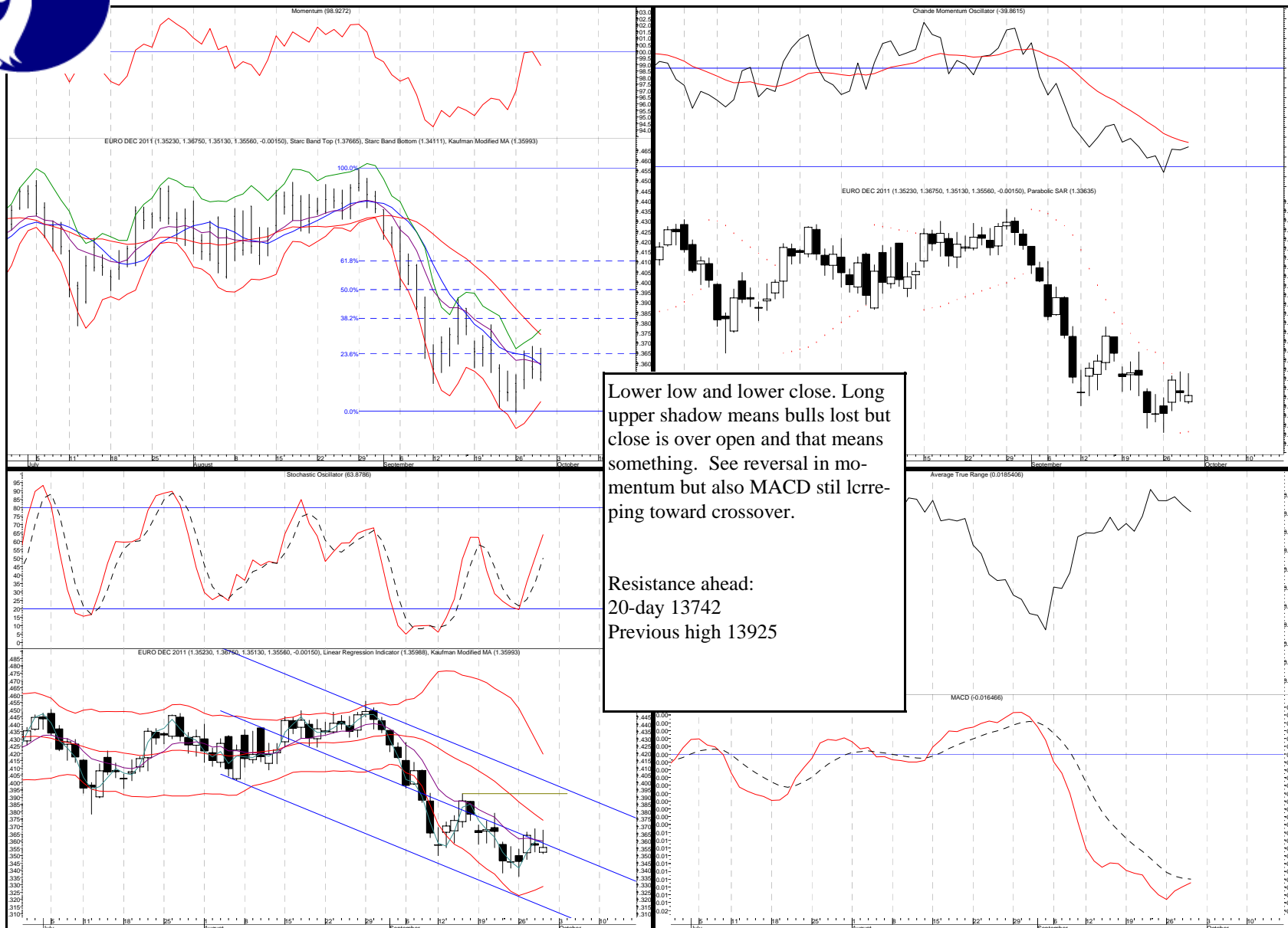




# Rockefeller Treasury Services, Inc.

Thursday, September 29, 2011

**Euro  
DEC 2011 Contract**

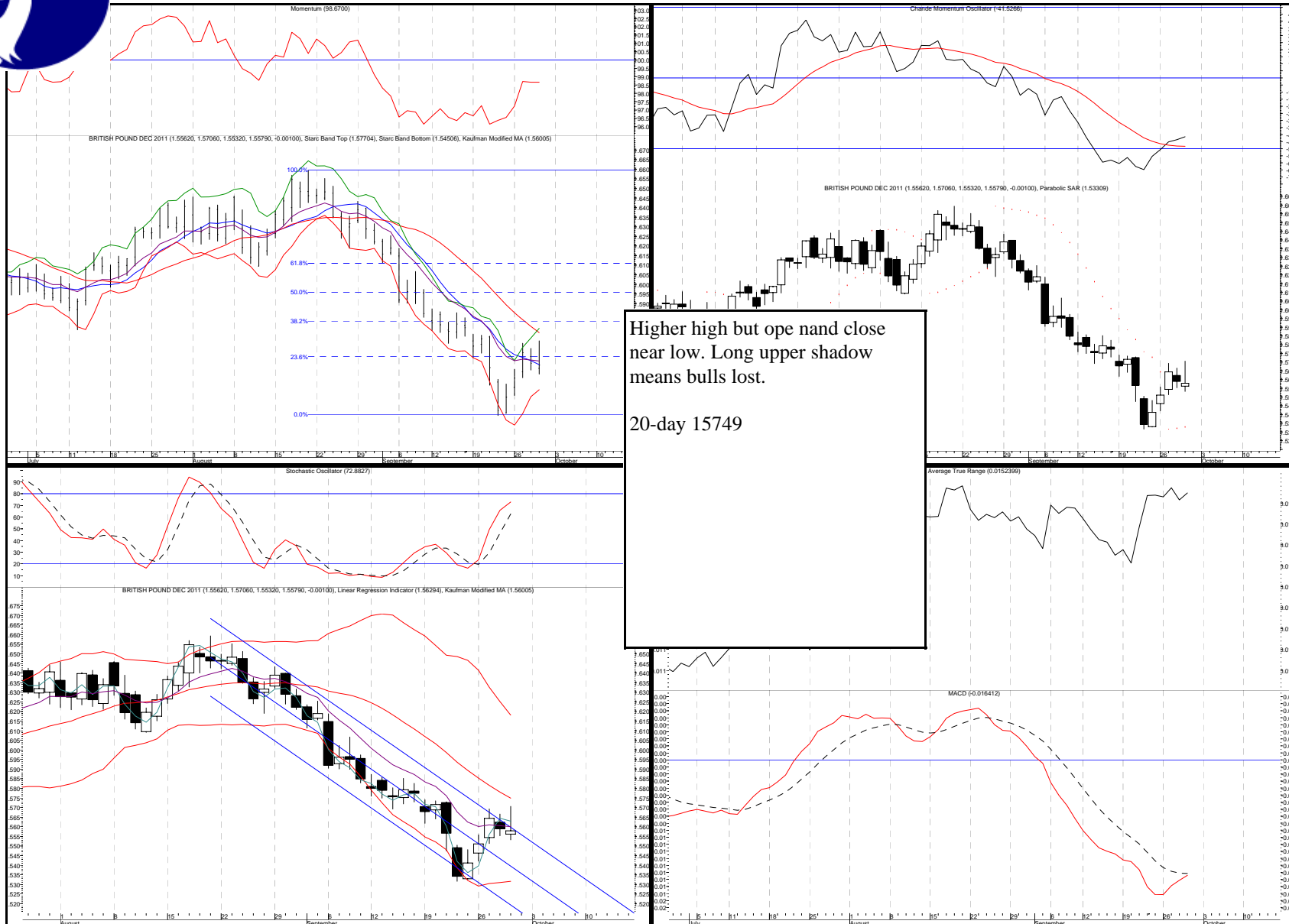




# Rockefeller Treasury Services, Inc.

Thursday, September 29, 2011

## British Pound DEC 2011 Contract

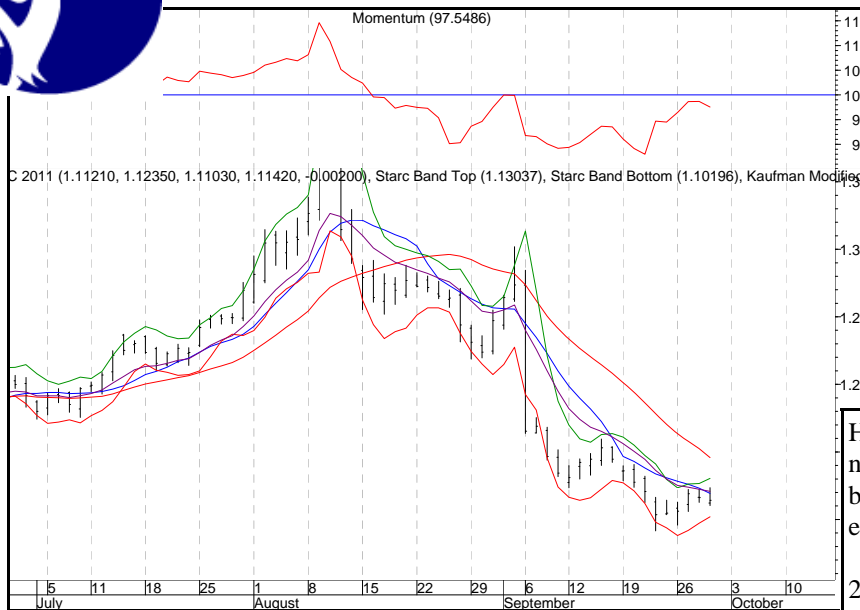




# Rockefeller Treasury Services, Inc.

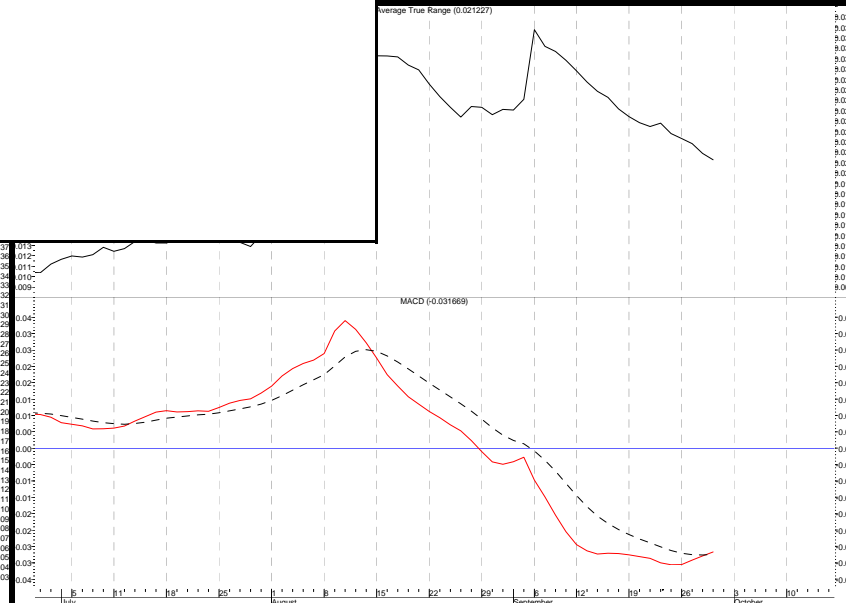
Thursday, September 29, 2011

## Swiss Franc DEC 2011 Contract



Higher high but lower close. Too narrow a daily range to trade. Have buy signal in MACD but sell signal elsewhere.

20-day 11458

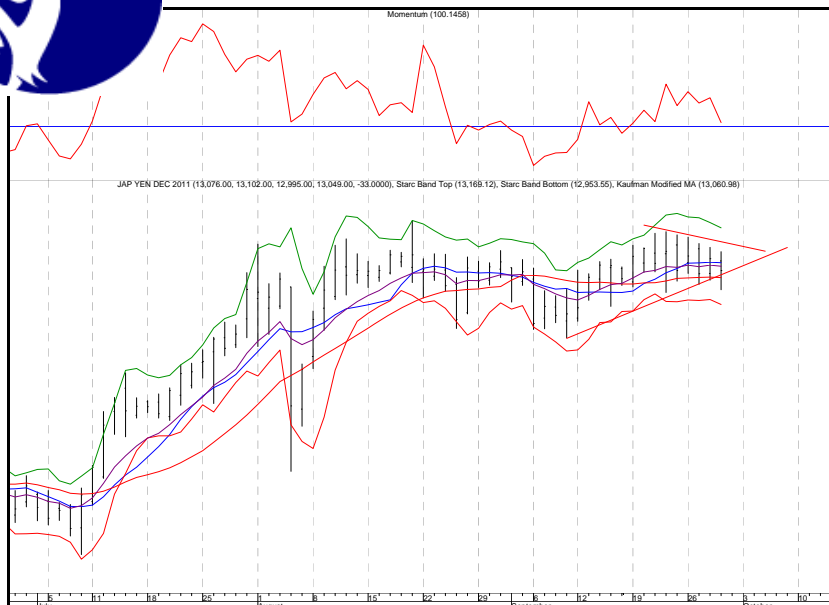




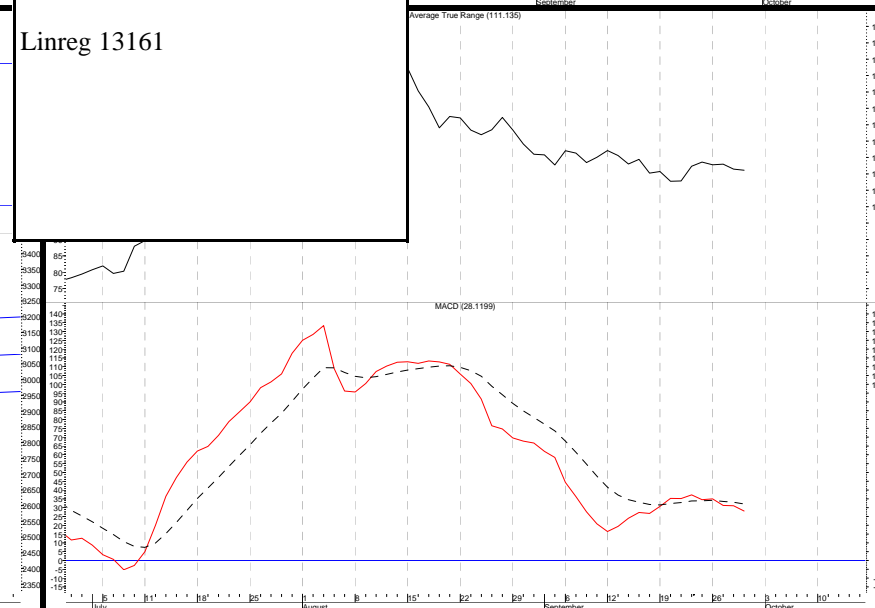
# Rockefeller Treasury Services, Inc.

Thursday, September 29, 2011

## Japanese Yen DEC 2011 Contract



Lower low and close with low but not close breaking red support. Parabolic says buy but everything else says sell. Trading range is very narrow.



Linreg 13161