

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

10/4/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Med	SQUARE	15368	--	--	--	10/04/11	--	15298	15344	15348
Points											-46	-50
EURO	SELL	Med	SQUARE	13236	--	--	--	10/04/11	--	13285	13334	13205
Points											-49	80
A\$	SELL	Med	SQUARE	9322	--	--	--	10/04/11	--	9390	9441	9330
Points											-51	60
YEN	SELL	Low	SQUARE	13016	--	--	--	10/04/11	--	13056	13096	13005
Points											-40	51
SF	BUY	Med	SQUARE	10836	--	--	--	10/04/11	--	10836	10795	10885
Points											-41	49
C\$	SELL	Med	SHORT	9376	9396	9341	9416	10/04/11	+40	NPR		
Points					-20	35					N/A	N/A

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 ARE REINSTATING RULE 1 FOR THIS ONE DAY. RULE 1 SAYS IF WE GO NOT REACH THE RE-ENTRY BUT THE PRICE DOES RISE BUT THEN RETURNS TO THE CLOSE, GO SHORT AT THE CLOSE. YES, IT'S HARD TO ENTER--YOU HAVE TO WATCH. DOESN'T APPLY TO SF THIS TIME SINCE THIS TIME WE ARE REVERSING.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15425 AND HIT THE TARGET AT 15381 FOR A GAIN OF 44 POINTS. WE WENT SHORT AT 15331 ON RULE 2 AND HIT THE STOP AT 15381 FOR A LOSS OF 50 POINTS.
WE HIT THE TARGET IN THE EURO AT 13188 FOR A GAIN OF 67 POINTS.
WE HIT THE TARGET IN THE AUD AT 9452 FOR A GAIN OF 69 POINTS. WE WENT SHORT AT 9402 ON RULE 2 AND HIT THE TARGET AT 9302 FOR A GAIN OF 100 POINTS.
NOTHING DONE IN YEN.
WE HIT THE TARGET IN THE SF AT 10848 FOR A GAIN OF 120 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9477 AND HIT THE TARGET AT 9466 FOR A GAIN OF 11 POINTS. WE WENT SHORT AT 9416 ON RULE 2.

IN SF, REVERSEBACK TO SHORT AT 10775, STOP 10820, TARGET 10715.

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
						5,041.25	

Open Positions

10/04/11 C\$	9416
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CFTC REQUIRED RISK DISCLOSURE STATEMENT:

OPTIONAL 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.

Tuesday, October 4, 2011

Australian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

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Canadian Dollar DEC 2011 Contract

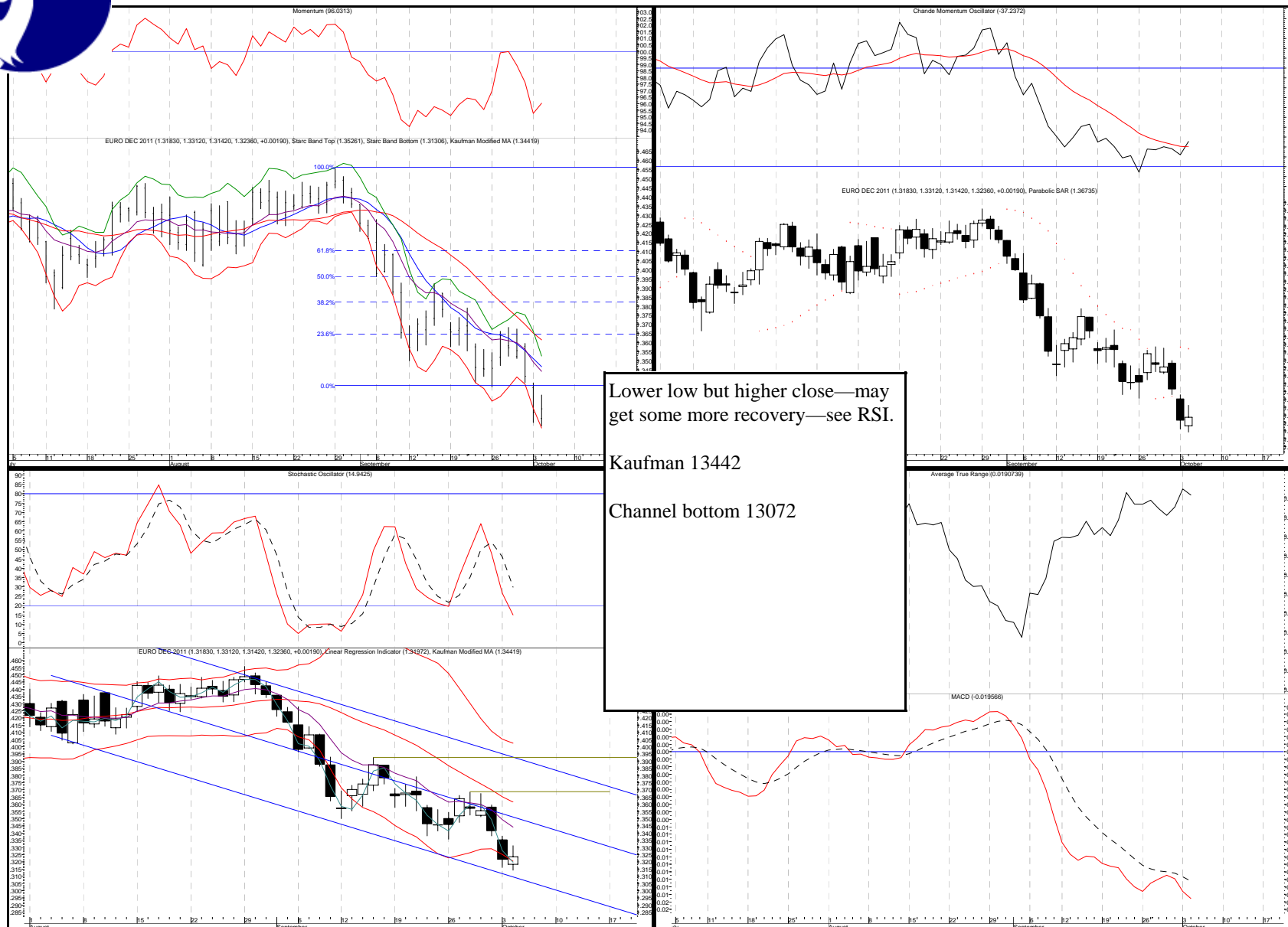




Rockefeller Treasury Services, Inc.

Tuesday, October 4, 2011

Euro
DEC 2011 Contract

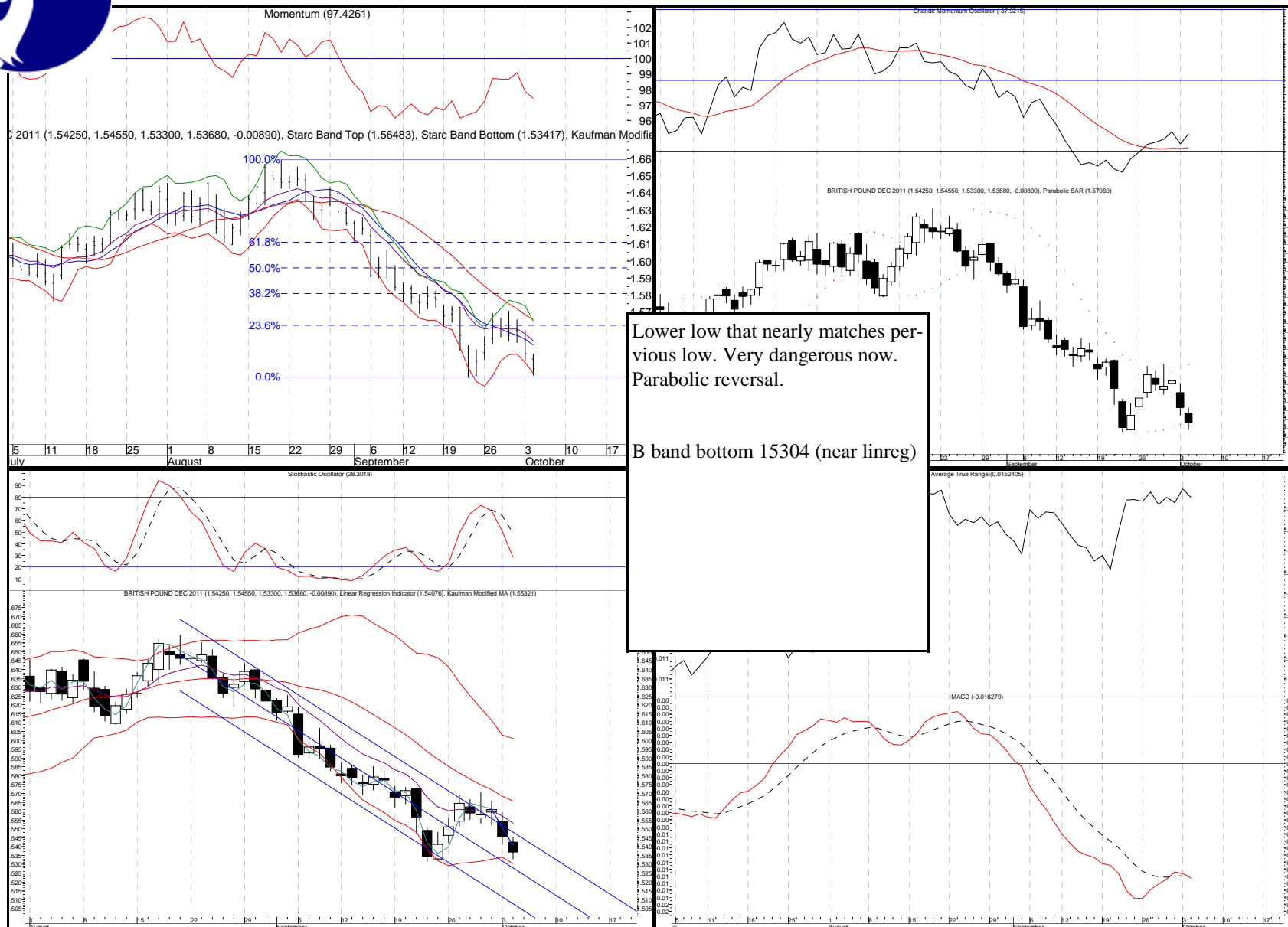




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Tuesday, October 4, 2011

British Pound DEC 2011 Contract

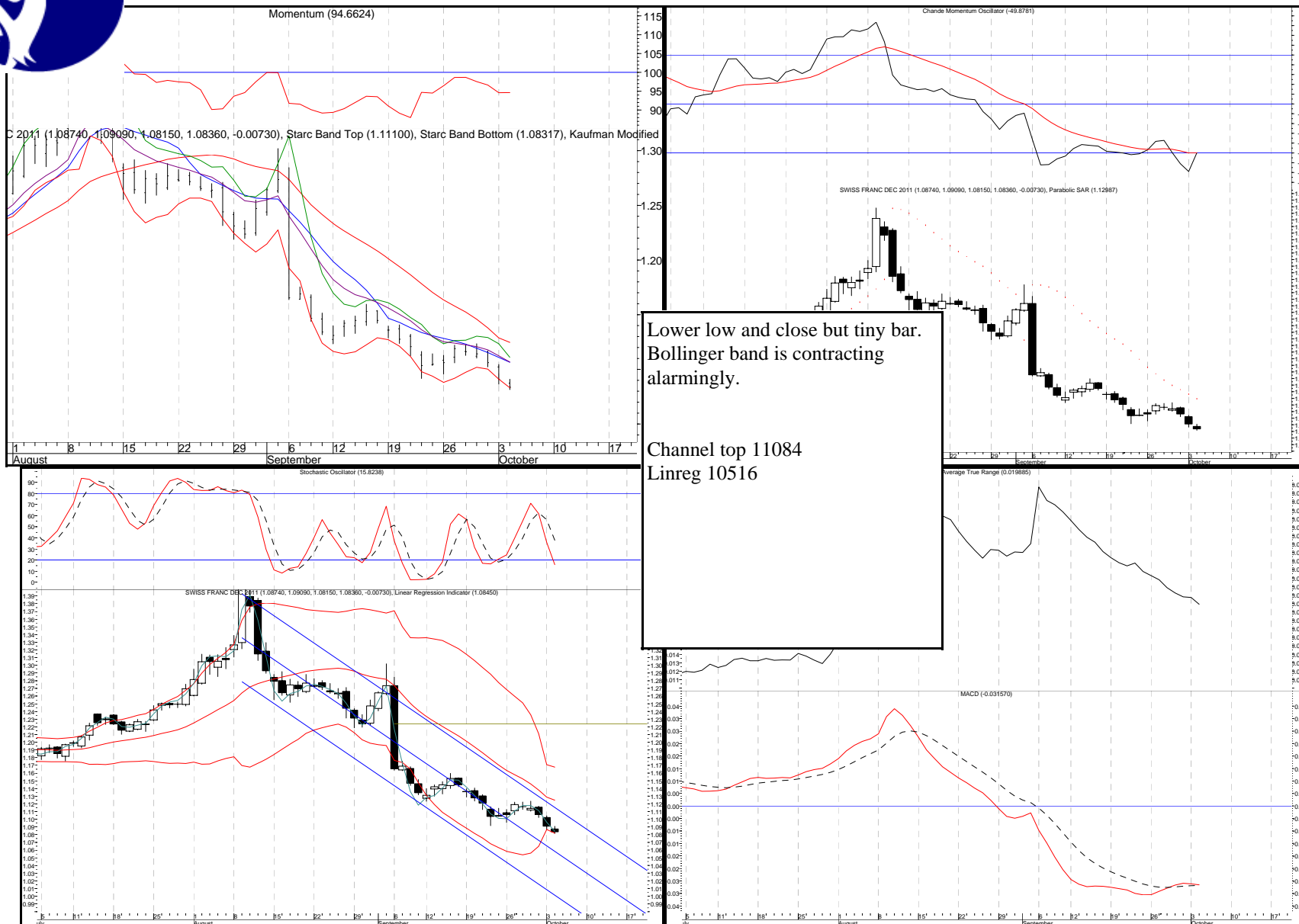




Rockefeller Treasury Services, Inc.

Tuesday, October 4, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

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Japanese Yen DEC 2011 Contract

