

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

10/5/2011

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	15458	--	--	--	10/04/11	--	15458	15408	15511
Points											-50	53
EURO	BUY	Med	SQUARE	13351	--	--	--	10/05/11	--	13351	13311	13394
Points											-40	43
A\$	BUY	Med	LONG	9566	9521	9611	9561	10/05/11	+5	NPR		
Points					-45	45					N/A	N/A
YEN	BUY	Low	SQUARE	13049	--	--	--	10/05/11	--	NPR		
Points											N/A	N/A
SF	SELL	Med	SQUARE	10841	--	--	--	10/05/11	--	10841	10890	10790
Points											-49	51
C\$	BUY	Med	LONG	9574	9547	9601	9516	10/05/11	+58	NPR		
Points					-27	27					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.**

*The lesson from yesterday is that you can see the train coming but evasive maneuvers don't always get you off the tracks...*

**NOTHING DONE IN POUND.**

**WE WENT SHORT THE EURO AT 13285 AND HIT THE STOP AT 13334 FOR A LOSS OF 49 POINTS. WE WENT SHORT AT 13285 ON RULE 3 AND HIT THE STOP AGAIN AT 13334 FOR A LOSS OF 49 POINTS.**

**WE WENT SHORT THE A\$ AT 9390 AND HIT THE STOP AT 9441 FOR A LOSS OF 51 POINTS. WE DID IT AGAIN ON RULE 3. WE WENT LONG AT 9561 ON RULE 4 (WHICH WE WERE TRYING TO AVOID).**

**WE WENT SHORT THE YEN AT 13056 AND HIT THE TARGET AT 13005 FOR A GAIN OF 51 POINTS.**

**WE WENT LONG THE SF AT THE GLOBEX OPEN 10922, VS. CME CLOSE OF 10836 SO PROPORTIONALITY APPLIES. WE HIT THE STOP AT 10881 FOR A LOSS OF 41 POINTS. WE WENT LONG AGAIN AT 10922 ON RULE 3 AND HIT THE STOP AGAIN FOR A LOSS OF 41 POINTS.**

**WE HIT THE STOP IN THE CAD AT 9396 FOR A GAIN OF 20 POINTS. WE REVERSED TO LONG AT 9516 ON RULE 4.**

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

**Open Positions**

10/05/11 C\$  
10/05/11 A\$

**9516**  
**9561**

**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.

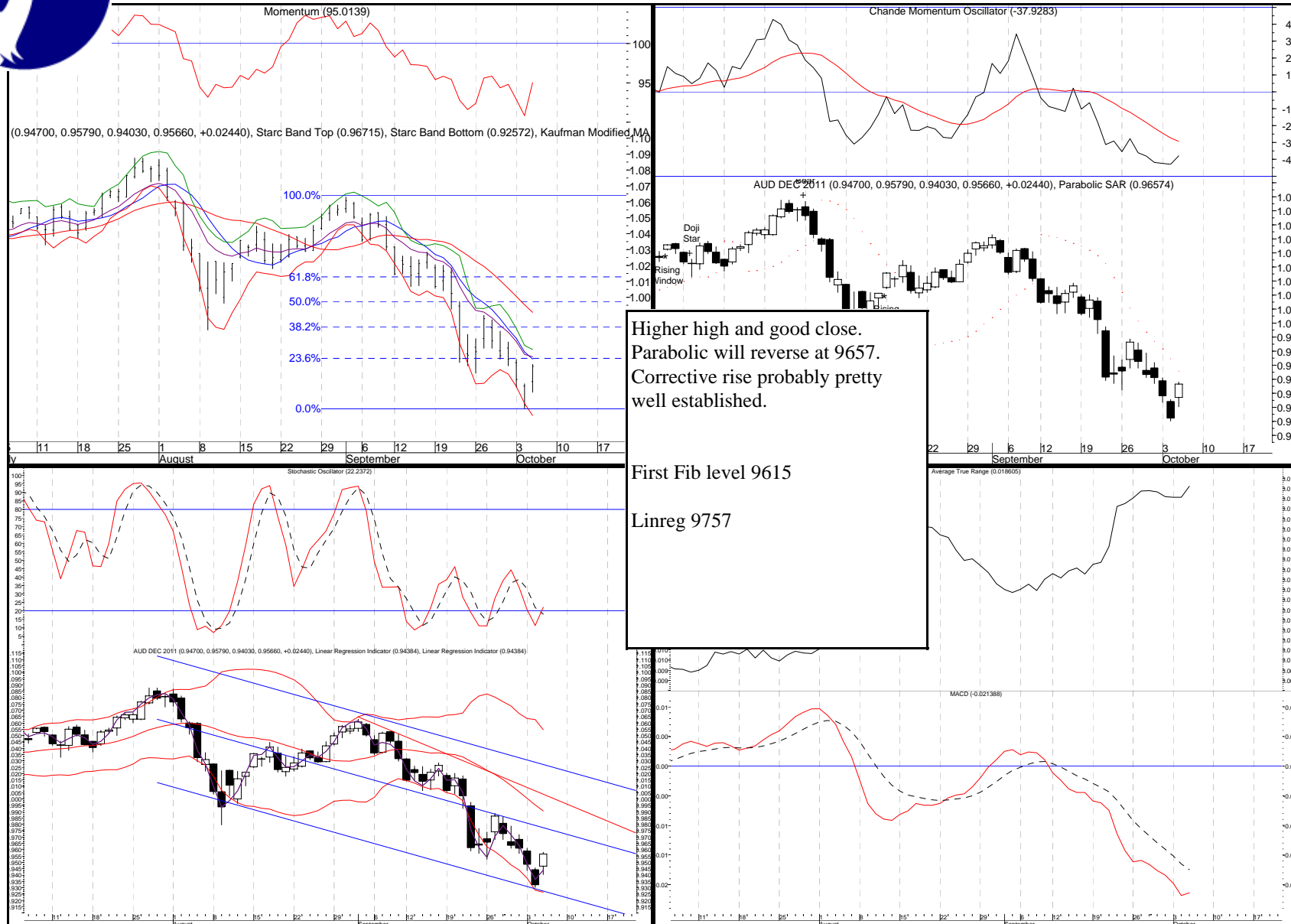
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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.

Wednesday, October 5, 2011

## Australian Dollar DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, October 5, 2011

## Canadian Dollar DEC 2011 Contract

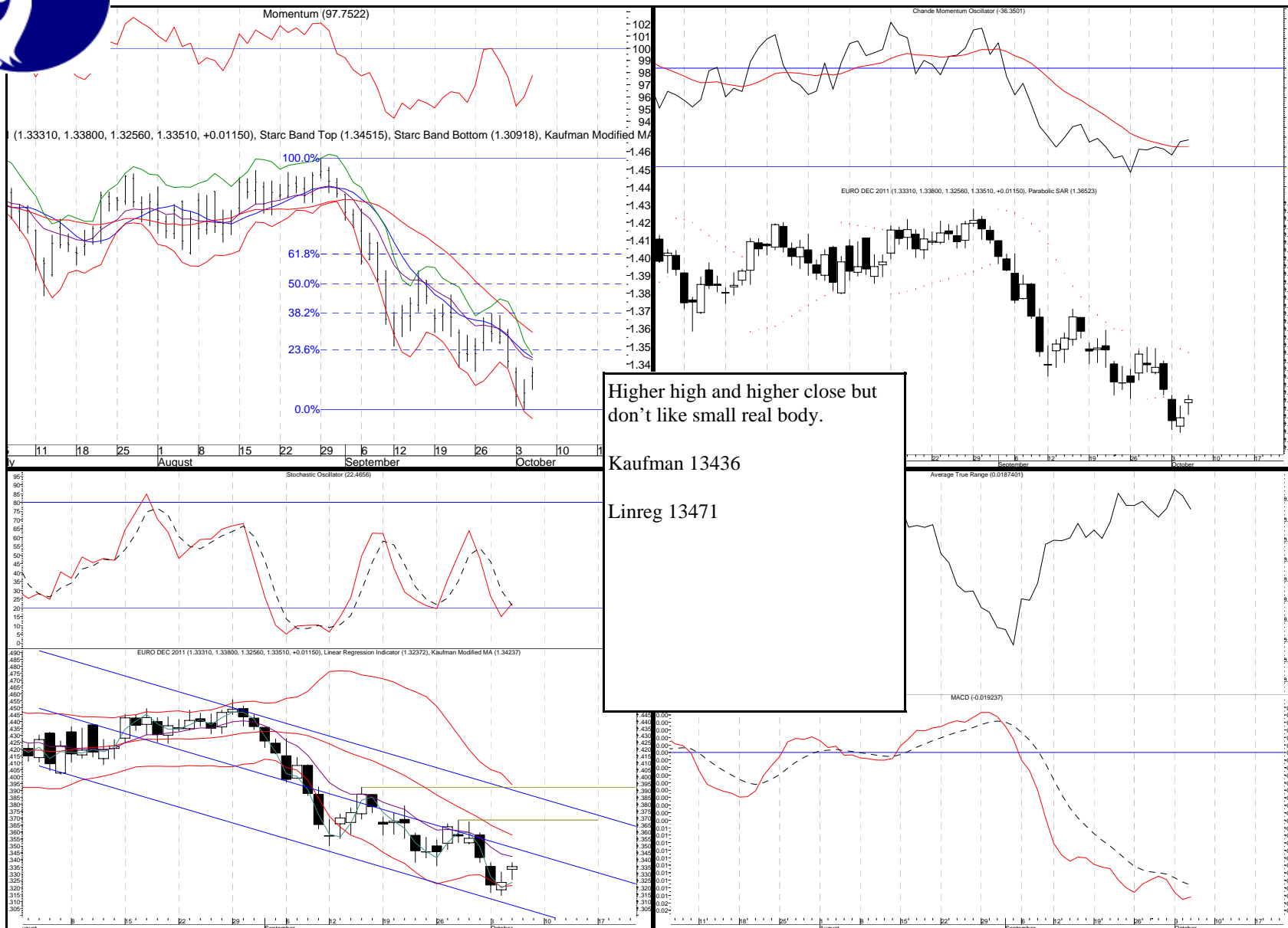




# Rockefeller Treasury Services, Inc.

Wednesday, October 5, 2011

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

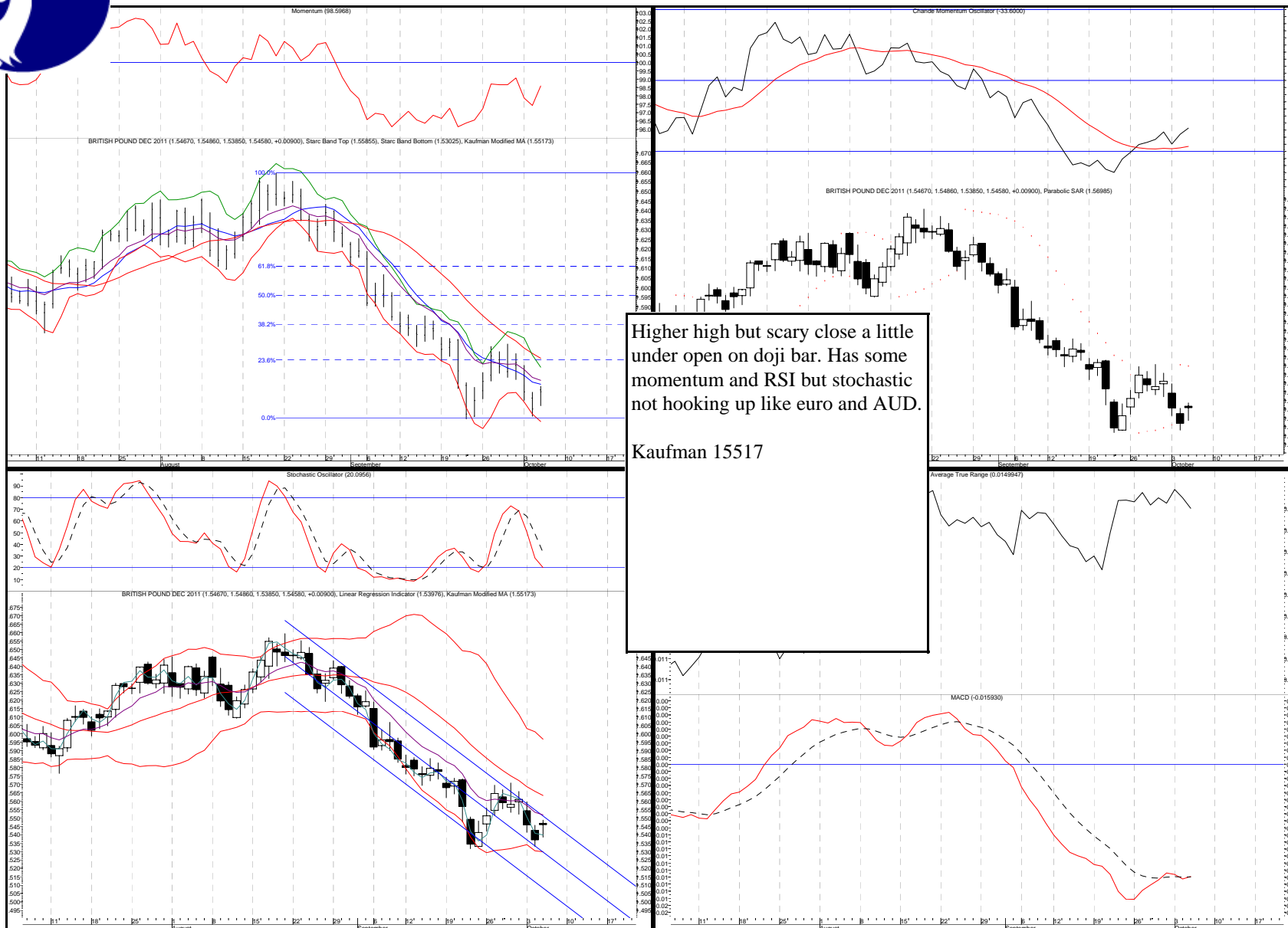




# Rockefeller Treasury Services, Inc.

Wednesday, October 5, 2011

## British Pound DEC 2011 Contract

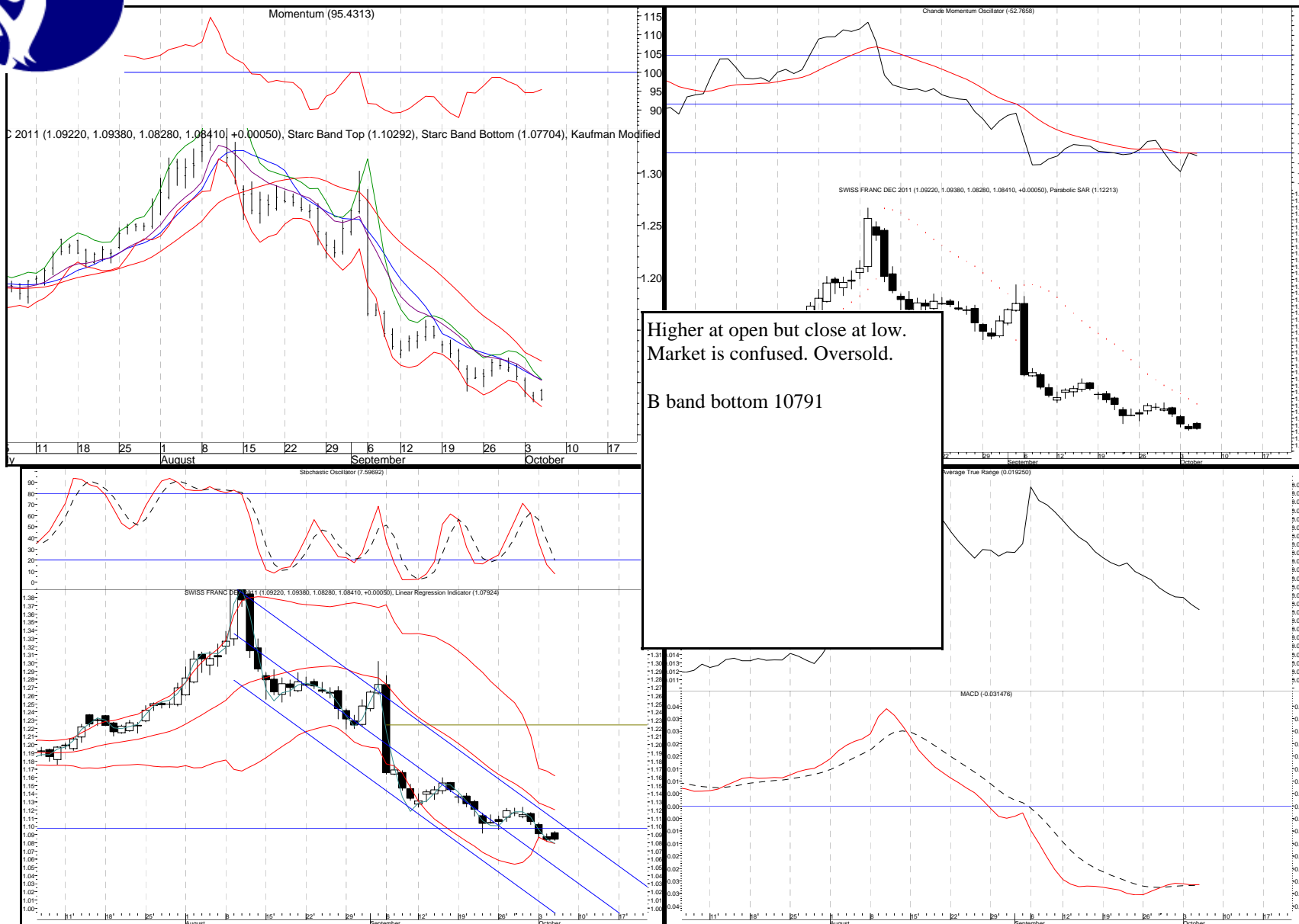




# Rockefeller Treasury Services, Inc.

Wednesday, October 5, 2011

## Swiss Franc DEC 2011 Contract







# Rockefeller Treasury Services, Inc.

Wednesday, October 5, 2011

## Japanese Yen DEC 2011 Contract

