

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

9/9/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	<i>Med</i>	SQUARE	15848				9/09/11	--	15848	15901	15793
Points											-53	55
EURO	SELL	Low	SQUARE	13654				9/09/11	--	13654	13699	13606
Points											-45	48
A\$	SELL	Low	SQUARE	10317				9/09/11	--	10317	10352	10274
Points											-35	43
YEN	SELL	LOW	SQUARE	12927	--	--	--	9/09/11	--	12927	12969	12878
Points											-42	49
SF	SELL	High	SHORT	11343	11377	11270	11367	9/09/11	+24	11428	11478	11367
Points					-34	73					-50	61
C\$	SELL	Med	SQUARE	10007				9/09/11	--	10023	10066	9978
Points											-43	45

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.

WE ARE NOW TRADING THE DEC CONTRACT. REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15956 AND HIT THE STOP AT 15897 FOR A LOSS OF 59 POINTS.
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13874 AND HIT THE STOP AT 13922 FOR A LOSS OF 48 POINTS.
WE WENT SHORT AT 13874 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 13832 FOR A GAIN OF 42 POINTS.
WE WENT SHORT AT 13782 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 13682 FOR A GAIN OF 100 POINTS.
WE WENT SHORT AT 13632 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 13682 FOR A LOSS OF 50 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10456 AND HIT THE STOP AT 10412 FOR A LOSS OF 44 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12907 AND HIT THE TARGET AT 12876 FOR A GAIN OF 31 POINTS. WE WENT LONG ON FOOTNOTE RULE 4 AT 12996 (EXACT HIGH) AND HIT THE STOP AT 12952 FOR A LOSS OF 44 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11461 AND HIT THE STOP AT 11508 FOR A LOSS OF 41 POINTS. WE WENT SHORT AT 11461 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 11417 FOR A GAIN OF 50 POINTS. WE WENT SHORT AT 11367 ON FOOTNOTE RULE 2.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10088 AND HIT THE TARGET AT 10041 FOR A GAIN OF 47 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	16251	09/01/11	69	431.25	431.25
09/01/11	Euro	14353	14320	09/01/11	33	412.50	18.75
09/01/11	A\$	10666	10690	09/01/11	24	240.00	258.75
09/01/11	Yen	13044	13020	09/01/11	24	300.00	-41.25
09/01/11	SF	12404	12387	09/01/11	17	212.50	-253.75
09/01/11	SF	12404	12492	09/01/11	88	1,100.00	846.25
09/01/11	SF	12542	12642	09/02/11	100	1,250.00	2,096.25
09/01/11	SF	12692	12792	09/02/11	100	1,250.00	3,346.25
09/01/11	SF	12842	12942	09/02/11	100	1,250.00	4,596.25
09/01/11	C\$	10221	10248	09/01/11	27	270.00	4,866.25
09/07/11	Pound	16023	15973	09/07/11	50	312.50	4,553.75
09/07/11	Pound	15918	15973	09/07/11	55	343.75	4,897.50
09/07/11	Euro	14000	14022	09/07/11	22	275.00	5,172.50
09/07/11	A\$	10522	10475	09/07/11	47	470.00	4,702.50
09/07/11	Yen	12931	12893	09/07/11	38	475.00	4,227.50
09/07/11	SF	11602	11669	09/07/11	67	837.50	5,065.00
09/07/11	C\$	10132	10095	09/07/11	37	370.00	4,695.00
09/08/11	Euro	14072	14043	09/08/11	29	362.50	4,332.50
09/08/11	Pound	15913	15984	09/08/11	71	443.75	4,776.25
09/08/11	Pound	16033	16081	09/08/11	48	300.00	5,076.25
09/08/11	Euro	13978	14043	09/08/11	65	812.50	5,888.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	5,338.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	4,788.75
09/08/11	SF	11599	11657	09/08/11	58	725.00	5,513.75
09/08/11	SF	11449	11549	09/08/11	100	1,250.00	6,763.75

09/08/11 C\$	10161	10106	09/08/11	55	550.00	6,213.75
09/08/11 Yen	12889	12949	09/08/11	60	750.00	6,963.75
09/09/11 Pound	15956	15897	09/09/11	59	368.75	6,595.00
09/09/11 Euro	13922	13874	09/09/11	48	600.00	5,995.00
09/09/11 Euro	13832	13874	09/09/11	42	525.00	6,520.00
09/09/11 Euro	13682	13782	09/09/11	100	1,250.00	7,770.00
09/09/11 Euro	13682	13632	09/09/11	50	625.00	7,145.00
09/09/11 A\$	10456	10412	09/09/11	44	440.00	6,705.00
09/09/11 Yen	12876	12907	09/09/11	31	387.50	7,092.50
09/09/11 Yen	12996	12952	09/09/11	44	550.00	6,542.50
09/09/11 SF	11508	11461	09/09/11	47	587.50	5,955.00
09/09/11 SF	11417	11461	09/09/11	44	550.00	6,505.00
09/09/11 C\$	10041	10088	09/09/11	47	470.00	6,975.00
					\$6,975.00	

09/09/11 SF

11367

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.

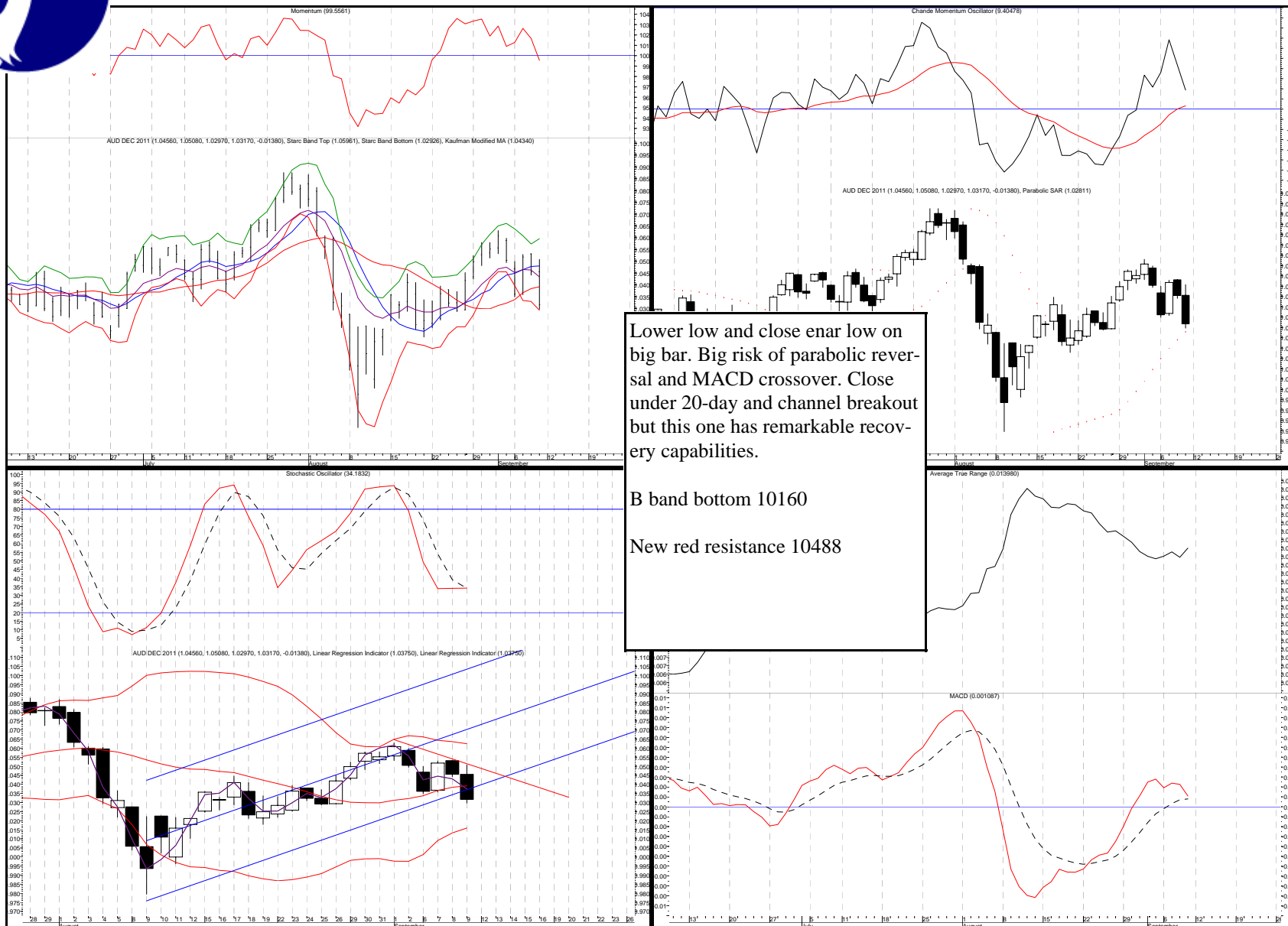
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Friday, September 9, 2011

Australian Dollar DEC 2011 Contract

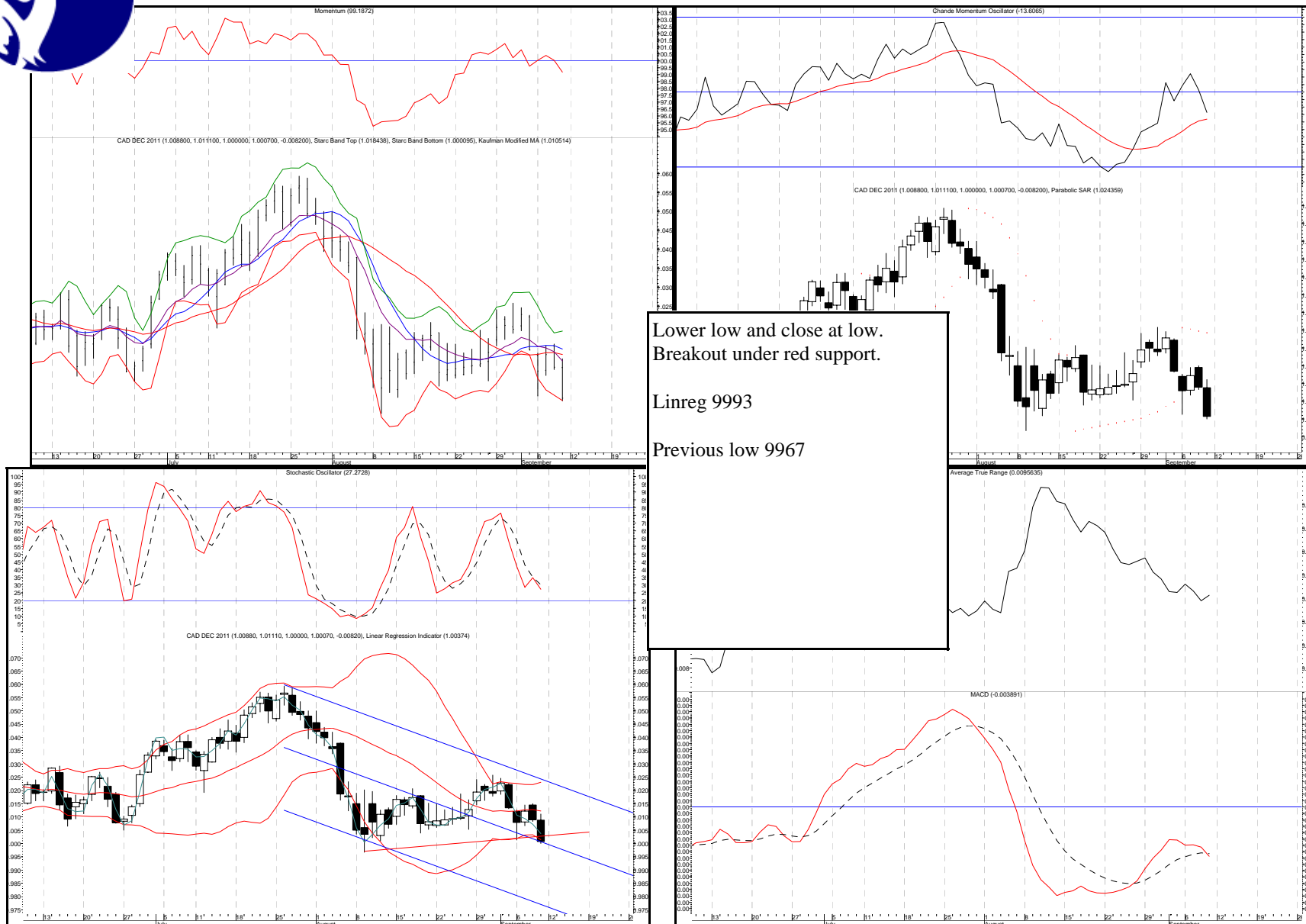




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Canadian Dollar DEC 2011 Contract

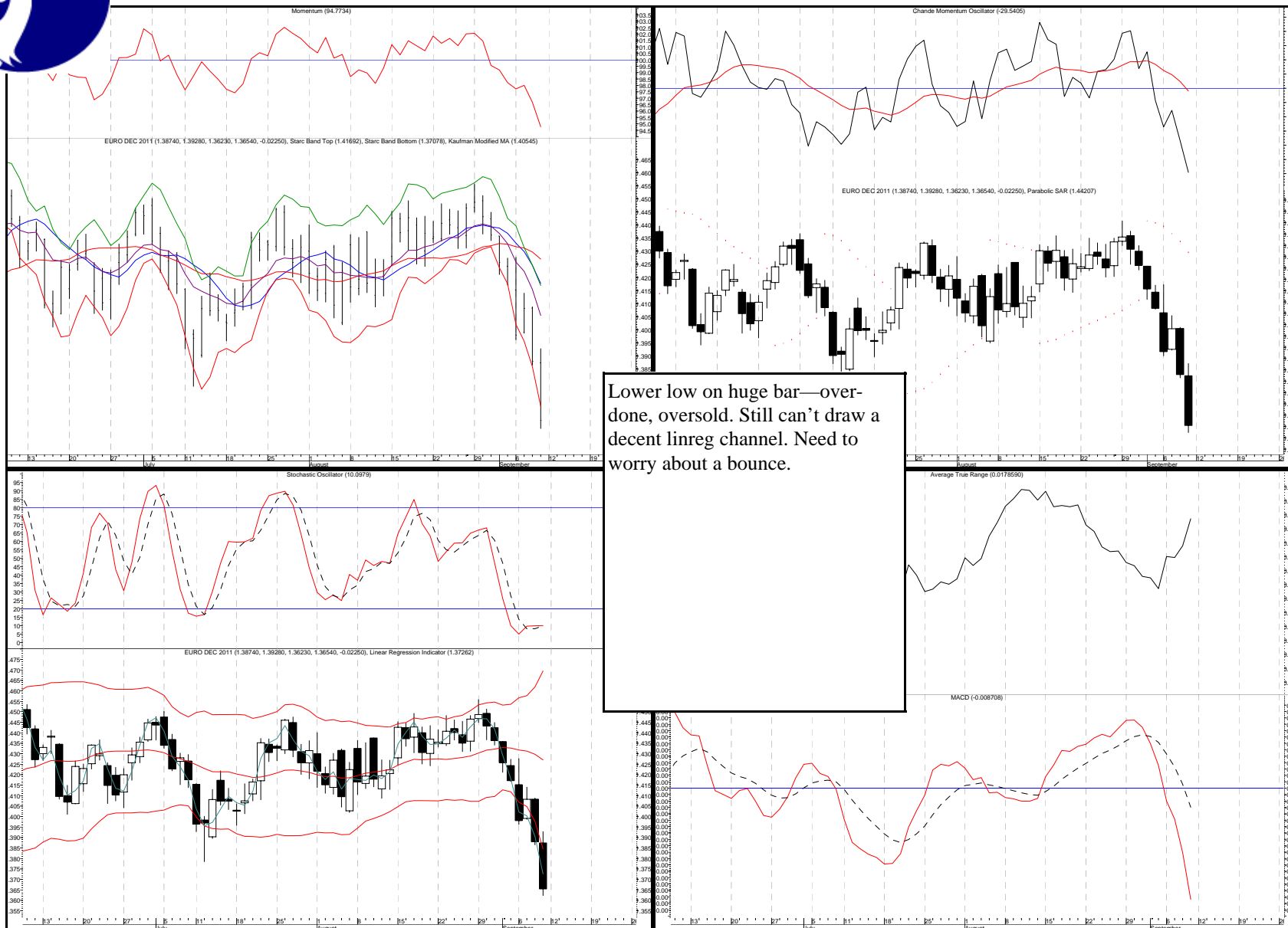




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Euro DEC 2011 Contract

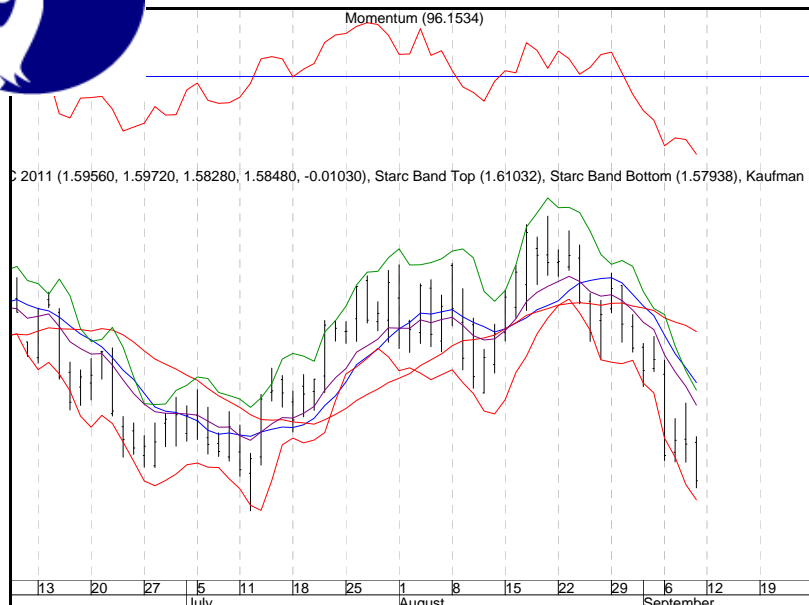




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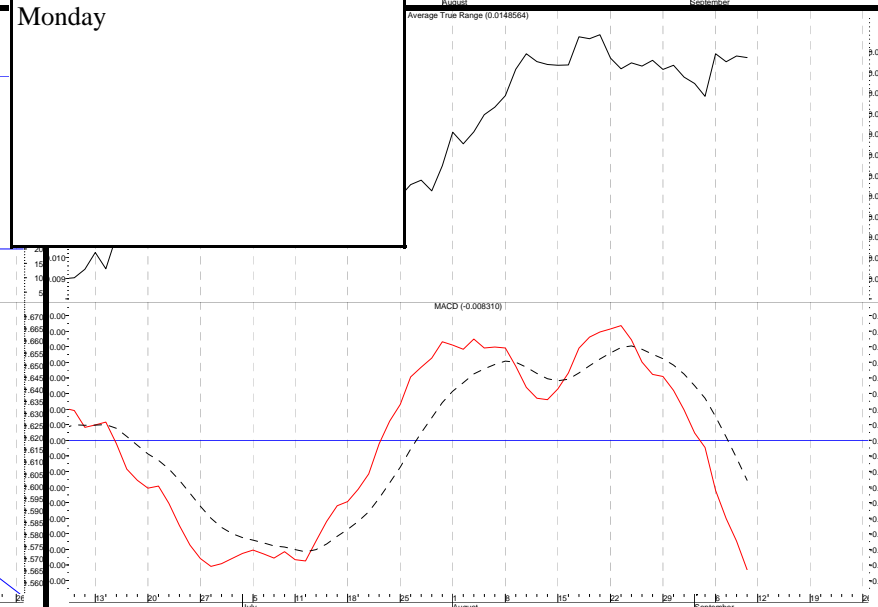
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British Pound DEC 2011 Contract



Lower low and close. Effort to rally failed but can re-emerge—oversold in stochastic.

Linreg channel bottom 15726

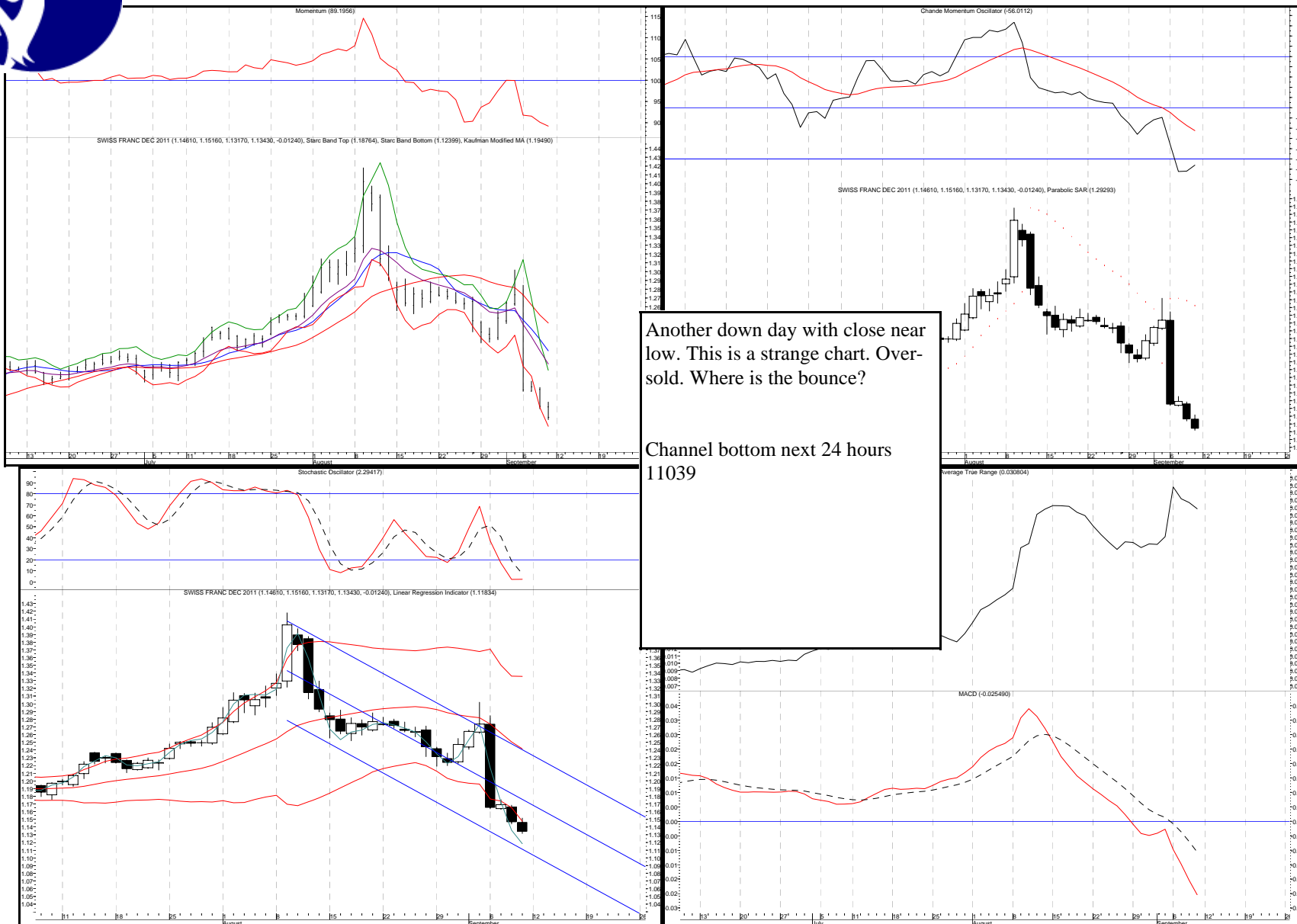




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Swiss Franc DEC 2011 Contract





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Japanese Yen DEC 2011 Contract

