

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

9/19/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15678	--	--	--	9/19/11	--	15678	15717	15633
Points											-39	45
EURO	SELL	Low	SQUARE	13658	--	--	--	9/19/11	--	13658	13716	13612
Points											-58	46
A\$	SELL	Low	SQUARE	10068	--	--	--	9/19/11	--	10068	10133	10017
Points											-65	51
YEN	BUY	Low	SQUARE	13089	--	--	--	9/19/11	--	13089	13055	13132
Points											-34	43
SF	SELL	Low	SQUARE	11360	--	--	--	9/19/11	--	11360	11405	11314
Points											-45	46
C\$	BUY	Low	SQUARE	10071	--	--	--	9/19/11	--	10071	10027	10121
Points											-44	50

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.
Need to worry that afternoon bounce becomes Tuesday pullback.

WE HIT THE STOP IN THE POUND AT 15733 FOR A LOSS OF 53 POINTS.
WE DID NOT GO LONG THE EURO AT THE GLOBEX OPEN 13672 FROM THE CME CLOSE AT 13783 BECAUSE THE DISCREPANCY WAS 111 POINTS, ALMOST OUR REVERSAL AMOUNT. WE WENT SHORT AT 13663 ON RULE 4 AND TOOK PROFIT AT 13615 FOR A GAIN OF 48 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10186 (79 POINTS UNDER CME CLOSE) AND HIT THE PROPORTIONAL STOP AT 10132 FOR A LOSS OF 54 POINTS. THIS WAS A JUDGMENT CALL. YOU SHOULD HAVE GONE SHORT AS IN THE EURO. WE NEED TO MODIFY THE PROPORTIONALITY RULE.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13017 AND HIT THE STOP AT 13058 FOR A LOSS OF 41 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11359 (88 POINTS UNDER CME CLOSE) AND HIT THE PROPORITONAL STOP AT 11310 FOR A LOSS OF 48 POINTS.
WE HIT THE STOP IN THE CAD AT 10148 FOR NO GAIN OR LOSS.

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	Euro	14072	14022	09/07/11	50	625.00	4,547.50
09/07/11	A\$	10522	10475	09/07/11	47	470.00	4,077.50
09/07/11	Yen	12931	12893	09/07/11	38	475.00	3,602.50
09/07/11	SF	11602	11669	09/07/11	67	837.50	4,440.00
09/07/11	C\$	10132	10095	09/07/11	37	370.00	4,070.00
09/07/11	C\$	10132	10095	09/07/11	37	370.00	3,700.00
09/08/11	Euro	14072	14043	09/08/11	29	362.50	3,337.50
09/08/11	Pound	15913	15984	09/08/11	71	443.75	3,781.25
09/08/11	Pound	16033	16081	09/08/11	48	300.00	4,081.25
09/08/11	Euro	13978	14043	09/08/11	65	812.50	4,893.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	4,343.75
09/08/11	A\$	10642	10587	09/08/11	55	550.00	3,793.75

09/08/11 SF	11599	11657	09/08/11	58	725.00	4,518.75
09/08/11 SF	11449	11549	09/08/11	100	1,250.00	5,768.75
09/08/11 C\$	10161	10106	09/08/11	55	550.00	5,218.75
09/08/11 Yen	12889	12949	09/08/11	60	750.00	5,968.75
09/09/11 Pound	15956	15897	09/09/11	59	368.75	5,600.00
09/09/11 Euro	13922	13874	09/09/11	48	600.00	5,000.00
09/09/11 Euro	13832	13874	09/09/11	42	525.00	5,525.00
09/09/11 Euro	13682	13782	09/09/11	100	1,250.00	6,775.00
09/09/11 Euro	13682	13632	09/09/11	50	625.00	6,150.00
09/09/11 A\$	10456	10412	09/09/11	44	440.00	5,710.00
09/09/11 Yen	12876	12907	09/09/11	31	387.50	6,097.50
09/09/11 Yen	12996	12952	09/09/11	44	550.00	5,547.50
09/09/11 SF	11508	11461	09/09/11	47	587.50	4,960.00
09/09/11 SF	11417	11461	09/09/11	44	550.00	5,510.00
09/09/11 C\$	10041	10088	09/09/11	47	470.00	5,980.00
09/09/11 SF	11270	11367	09/12/11	97	1,212.50	7,192.50
09/12/11 Pound	15793	15810	09/12/11	17	106.25	7,298.75
09/12/11 Euro	13524	13572	09/12/11	48	600.00	7,898.75
09/12/11 A\$	10274	10316	09/12/11	42	420.00	8,318.75
09/12/11 Yen	12969	12915	09/12/11	54	675.00	7,643.75
09/12/11 C\$	10052	10023	09/12/11	29	290.00	7,353.75
09/12/11 A\$	10180	10224	09/13/11	44	440.00	7,793.75
09/13/11 Pound	15785	15842	09/13/11	57	356.25	8,150.00
09/13/11 Euro	13660	13619	09/13/11	41	512.50	7,637.50
09/13/11 Euro	13660	13725	09/13/11	65	812.50	8,450.00
09/13/11 A\$	10259	10220	09/13/11	39	390.00	8,060.00
09/13/11 Yen	13020	12983	09/13/11	37	462.50	7,597.50
09/13/11 SF	11393	11353	09/13/11	40	500.00	7,097.50
09/13/11 A\$	10250	10220	09/14/11	30	300.00	6,797.50
09/13/11 SF	11393	11375	09/14/11	18	225.00	6,572.50
09/14/11 Pound	15729	15762	09/14/11	33	206.25	6,778.75
09/14/11 Euro	13670	13657	09/14/11	13	162.50	6,616.25
09/14/11 Euro	13670	13657	09/14/11	13	162.50	6,453.75
09/14/11 A\$	10250	10208	09/14/11	42	420.00	6,033.75
09/14/11 Yen	13025	12996	09/14/11	29	362.50	5,671.25
09/14/11 Yen	13025	13065	09/14/11	40	500.00	6,171.25
09/14/11 SF	11370	11328	09/14/11	42	525.00	5,646.25
09/14/11 C\$	10124	10090	09/14/11	34	340.00	5,306.25
09/14/11 Euro	13670	13698	09/15/11	28	350.00	5,656.25
09/15/11 Pound	15815	15770	09/15/11	45	281.25	5,375.00
09/15/11 Pound	15815	15770	09/15/11	45	281.25	5,093.75
09/15/11 Euro	13670	13769	09/15/11	99	1,237.50	6,331.25
09/15/11 Euro	13819	13919	09/15/11	100	1,250.00	7,581.25
09/15/11 A\$	10074	10150	09/15/11	76	760.00	8,341.25
09/15/11 Yen	13057	13022	09/15/11	35	437.50	7,903.75
09/15/11 SF	11437	11512	09/15/11	75	937.50	8,841.25
09/15/11 C\$	10074	10127	09/15/11	53	530.00	9,371.25
09/15/11 SF	11562	11512	09/15/11	50	625.00	8,746.25
09/15/11 A\$	10194	10257	09/16/11	63	630.00	9,376.25
09/15/11 Yen	13057	13026	09/16/11	31	387.50	8,988.75
09/16/11 Pound	15786	15740	09/16/11	46	287.50	8,701.25
09/16/11 Euro	13872	13829	09/16/11	43	537.50	8,163.75

09/16/11 SF	11535	11476	09/16/11	59	737.50	7,426.25
					\$7,426.25	

Open Positions

09/16/11 Pound	15786
09/16/11 C\$	10148

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.

Monday, September 19, 2011

Australian Dollar DEC 2011 Contract

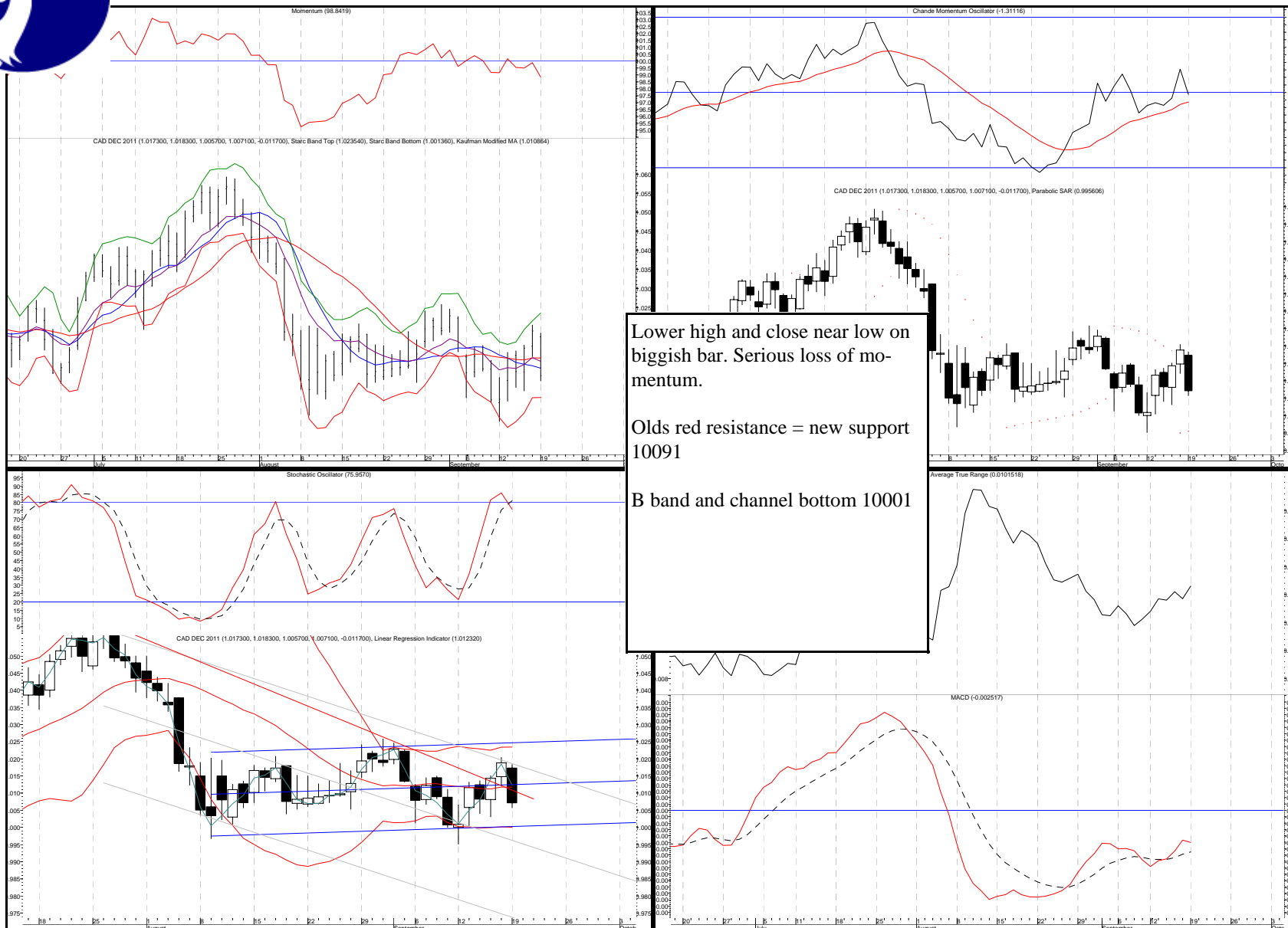




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Canadian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, September 19, 2011

Euro
DEC 2011 Contract

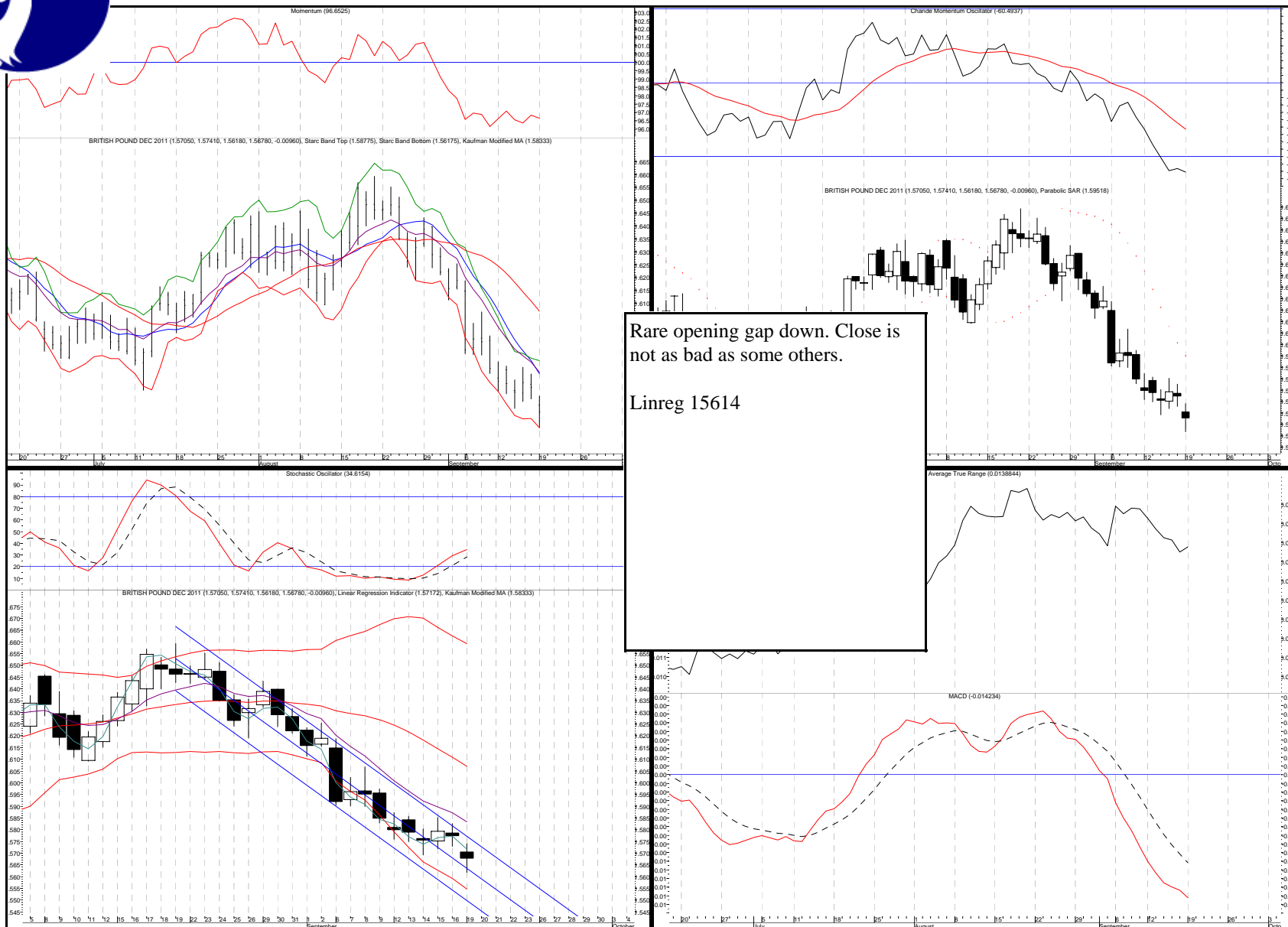




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Monday, September 19, 2011

British Pound DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, September 19, 2011

Swiss Franc DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, September 19, 2011

Japanese Yen DEC 2011 Contract

