

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

10/12/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	DEC Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	High	SQUARE	15743	--	--	--	10/12/11	--	15743	15691	15814
Points											-52	71
EURO	BUY	High	LONG	13779	13741	13850	13764	10/12/11	+15	13710	13665	13760
Points					-38	71					-45	50
A\$	BUY	High	SQUARE	10103	--	--	--	10/12/11	--	10103	10062	10149
Points											-41	46
YEN	SELL	High	SHORT	12948	12948		12980	10/12/11	+32	12993	13034	12949
Points											-41	44
SF	BUY	High	LONG	11195	11150	11251	11148	10/12/11	+47	NPR		
Points					-45	56					N/A	N/A
C\$	BUY	High	LONG	9836	9795	9880	9795	10/12/11	+41	NPR		
Points					-41	44					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. PLEASE ADVISE OF P&L TRACKING ERRORS ASAP.

WE WENT LONG THE POUND AT 15542 AND HIT THE TARGET AT 15612 FOR A GAIN OF 70 POINTS. WE WENT LONG AT 15662 ON RULE 2 AND HIT THE TARGET AT 15762 FOR A GAIN OF 100 POINTS.

WE HIT THE STOP IN THE EURO AT 13606 FOR A LOSS OF 39 POINTS. WE MISSED THE RE-ENTRY BUT WENT LONG AT 13645 ON RULE 3 AND HIT THE TARGET AT 13714 FOR A GAIN OF 69 POINTS. WE WENT LONG AT 13764 ON RULE 2.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 9882 AND HIT THE STOP AT 9861 FOR A LOSS OF 21 POINTS.

WE WENT LONG AT 9882 ON RULE 3 AND HIT THE TARGET AT 9948 FOR A GAIN OF 66 POINTS.

WE WENT LONG AT 9998 ON RULE 2 AND HIT THE TARGET AT 10098 FOR A GAIN OF 100 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13055 AND HIT THE STOP AT 13116 FOR A LOSS OF 61 POINTS. WE WENT SHORT AT 13055 ON RULE 3 AND HIT THE TARGET AT 13030 FOR A GAIN OF 25 POINTS. WE WENT SHORT AT 12980 ON RULE 2.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11028 AND HIT THE STOP AT 10997 FOR A LOSS OF 31 POINTS. WE WENT LONG AT 11028 ON RULE 3 AND HIT THE TARGET AT 11098 FOR A GAIN OF 70 POINTS. WE WENT LONG AT 111148 ON RULE 2.

WE HIT THE TARGET IN THE CAD AT 9745 FOR A GAIN OF 35 POINTS. WE WENT LONG AT 9795 ON RULE 2.

Stop at close in yen means get out of Dodge.

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
10/04/11	C\$	9396	9416	10/05/11	20	200.00	5,241.25
10/05/11	Euro	13334	13285	10/05/11	49	612.50	4,628.75
10/05/11	Euro	13334	13285	10/05/11	49	612.50	4,016.25
10/05/11	A\$	9441	9390	10/05/11	51	510.00	3,506.25
10/05/11	A\$	9441	9390	10/05/11	51	510.00	2,996.25
10/05/11	Yen	13005	13056	10/05/11	51	637.50	3,633.75
10/05/11	SF	10922	10881	10/05/11	41	512.50	3,121.25
10/05/11	SF	10922	10881	10/05/11	41	512.50	2,608.75
10/05/11	C\$	9516	9601	10/06/11	85	850.00	3,458.75
10/05/11	A\$	9561	9611	10/06/11	50	500.00	3,958.75
10/06/11	Pound	15452	15408	10/06/11	44	275.00	3,683.75
10/06/11	Pound	15240	15288	10/06/11	48	300.00	3,983.75
10/06/11	Pound	15240	15190	10/06/11	50	312.50	3,671.25

10/06/11 Pound	15360	15408	10/06/11	48	300.00	3,971.25
10/06/11 Euro	13345	13311	10/06/11	34	425.00	3,546.25
10/06/11 Euro	13345	13394	10/06/11	49	612.50	4,158.75
10/06/11 Euro	13226	13274	10/06/11	48	600.00	4,758.75
10/06/11 Euro	13346	13394	10/06/11	48	600.00	5,358.75
10/06/11 A\$	9661	9611	10/06/11	50	500.00	4,858.75
10/06/11 SF	10790	10841	10/06/11	51	637.50	5,496.25
10/06/11 A\$	9611	9650	10/07/11	39	390.00	5,886.25
10/10/11 A\$	9700	9748	10/10/11	48	480.00	6,366.25
10/10/11 Pound	15543	15592	10/10/11	49	306.25	6,672.50
10/10/11 Pound	15642	15592	10/10/11	50	312.50	6,360.00
10/10/11 Euro	13382	13445	10/10/11	63	787.50	7,147.50
10/10/11 Euro	13495	13595	10/10/11	100	1,250.00	8,397.50
10/10/11 Euro	13645	13595	10/11/11	50	625.00	7,772.50
10/10/11 A\$	9798	9898	10/10/11	100	1,000.00	8,772.50
10/10/11 A\$	9948	9898	10/11/11	50	500.00	8,272.50
10/10/11 Yen	13067	13030	10/10/11	37	462.50	7,810.00
10/10/11 SF	10812	10855	10/10/11	43	537.50	8,347.50
10/10/11 SF	10905	11005	10/10/11	100	1,250.00	9,597.50
10/10/11 SF	11055	11005	10/11/11	50	625.00	8,972.50
10/10/11 C\$	9618	9660	10/10/11	42	420.00	9,392.50
10/10/11 C\$	9710	9660	10/10/11	50	500.00	8,892.50
10/11/11 Euro	13645	13606	10/12/11	39	487.50	8,405.00
10/11/11 C\$	9710	9745	10/12/11	35	350.00	8,755.00
10/12/11 Pound	15542	15612	10/12/11	70	437.50	9,192.50
10/12/11 Pound	15662	15762	10/12/11	100	625.00	9,817.50
10/12/11 Euro	13645	13714	10/12/11	69	862.50	10,680.00
10/12/11 A\$	9882	9861	10/12/11	21	210.00	10,470.00
10/12/11 A\$	9882	9948	10/12/11	66	660.00	11,130.00
10/12/11 Yen	13116	13055	10/12/11	61	762.50	10,367.50
10/12/11 Yen	13030	13055	10/12/11	25	312.50	10,680.00
10/12/11 SF	11028	10997	10/12/11	31	387.50	10,292.50
10/12/11 SF	11028	11098	10/12/11	70	875.00	11,167.50
10/12/11 A\$	9998	10098	10/12/11	100	1,000.00	12,167.50
					12,167.50	

Open Positions

10/12/11 Euro	13764	
10/12/11 Yen		12980
10/12/11 SF	11148	
10/12/11 C\$	9795	

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.

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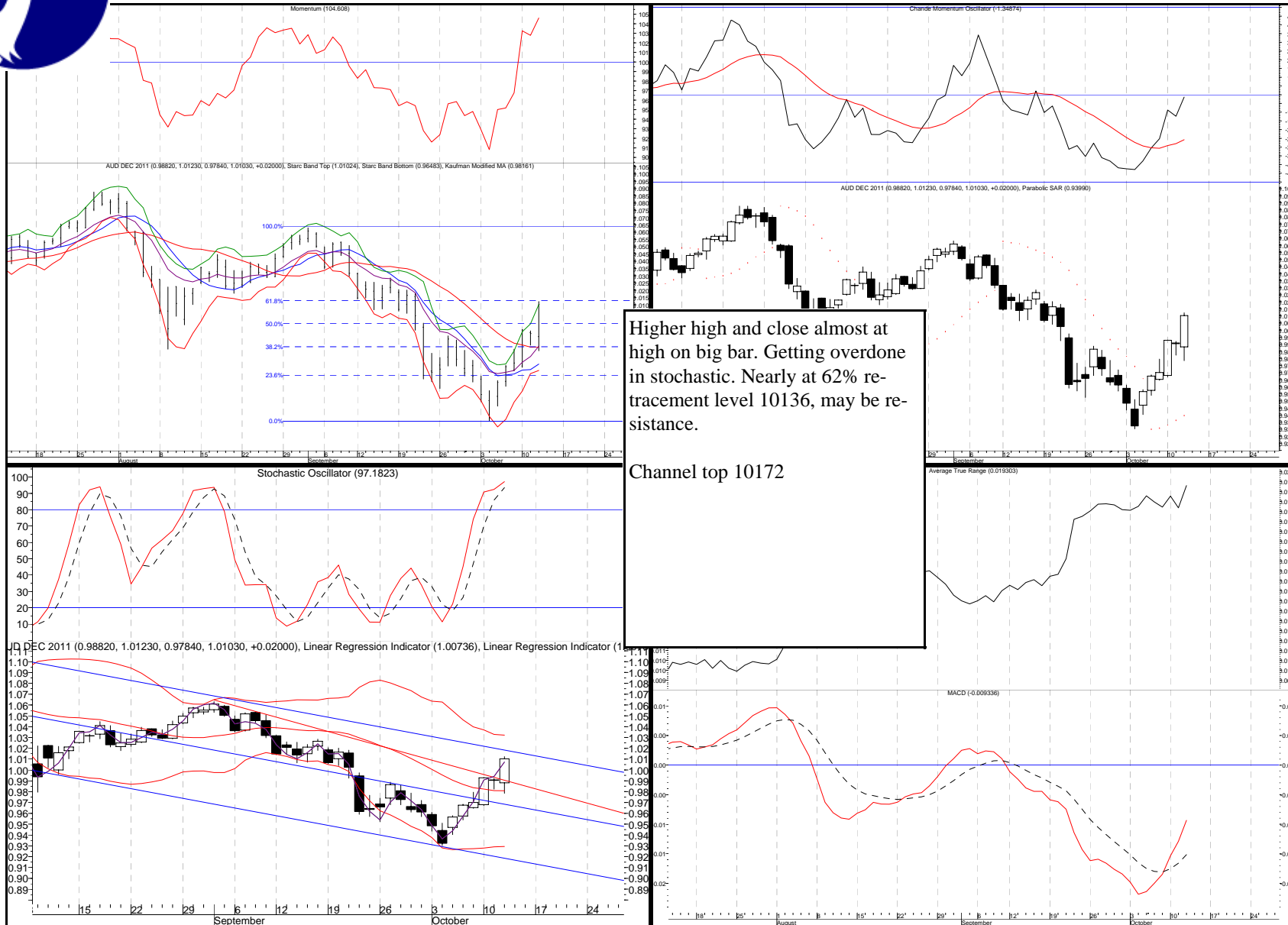
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 12, 2011

Australian Dollar DEC 2011 Contract

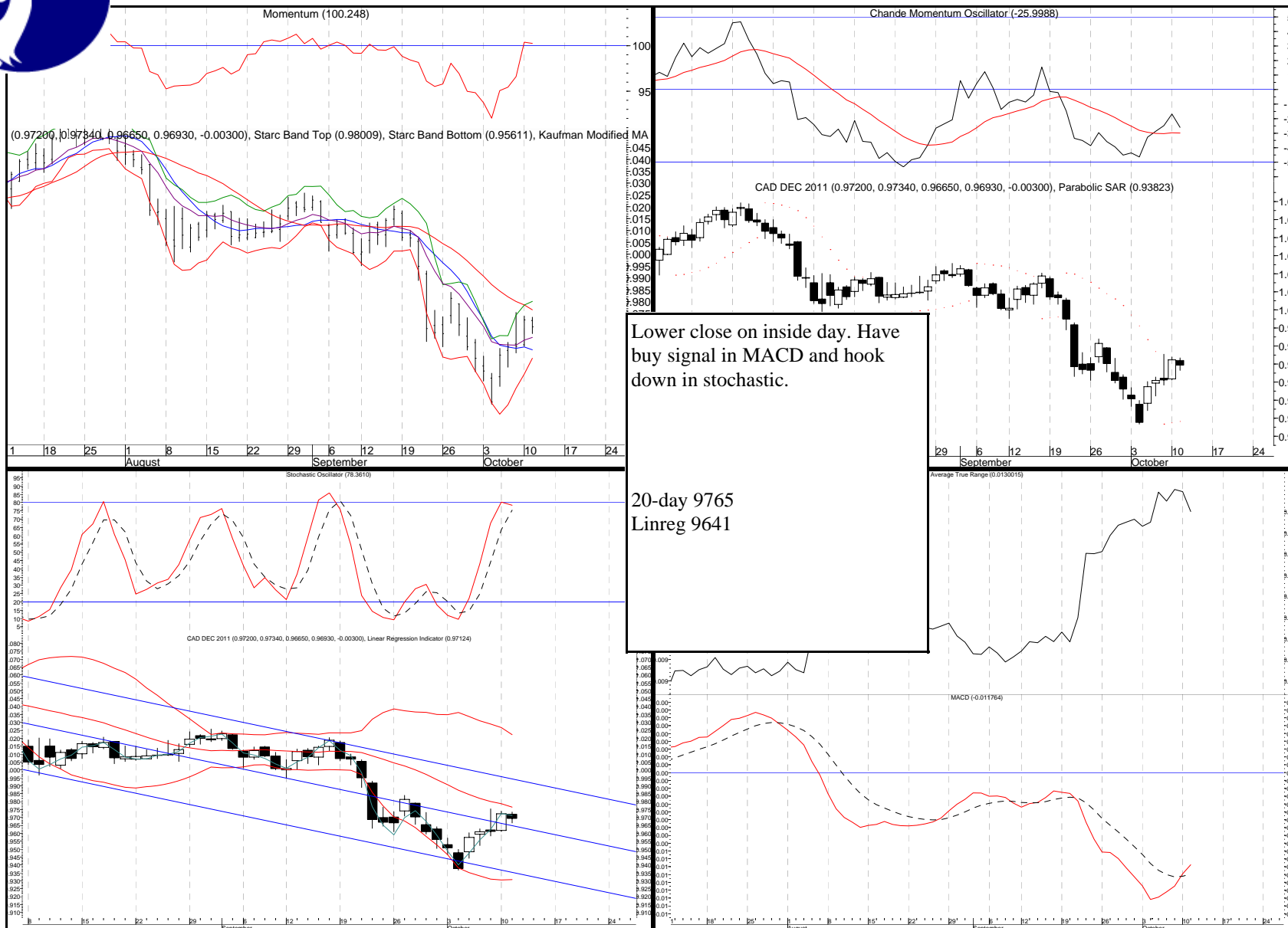




Rockefeller Treasury Services, Inc.

Tuesday, October 11, 2011

Canadian Dollar DEC 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, October 12, 2011

**Euro
DEC 2011 Contract**

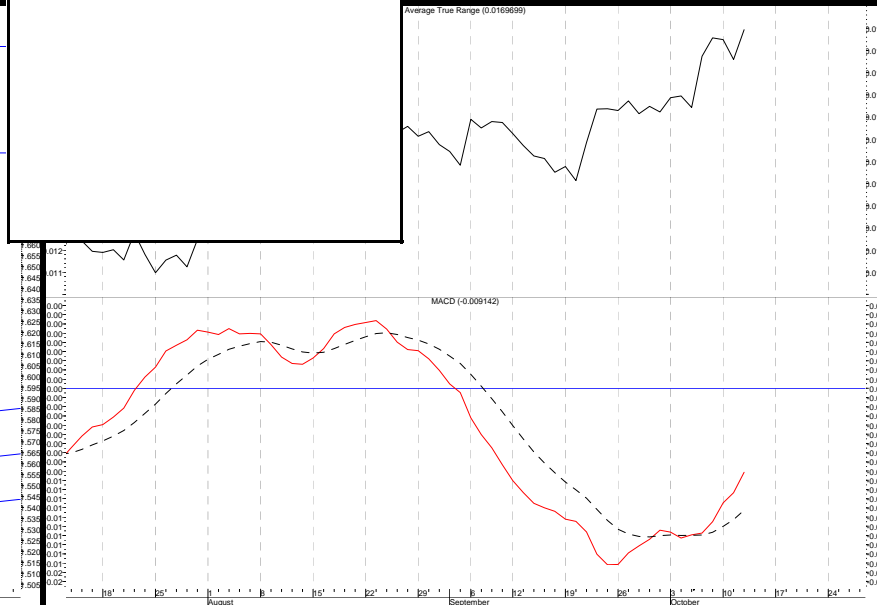
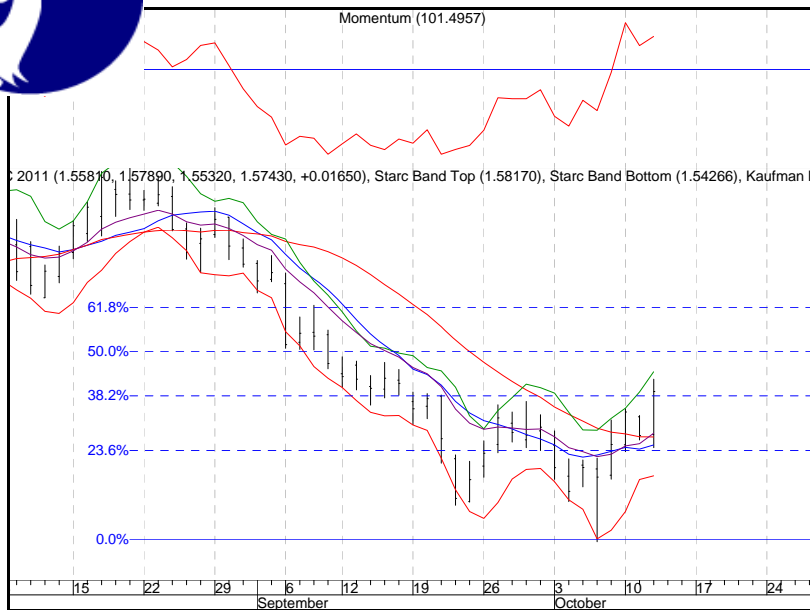




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Wednesday, October 12, 2011

British Pound DEC 2011 Contract

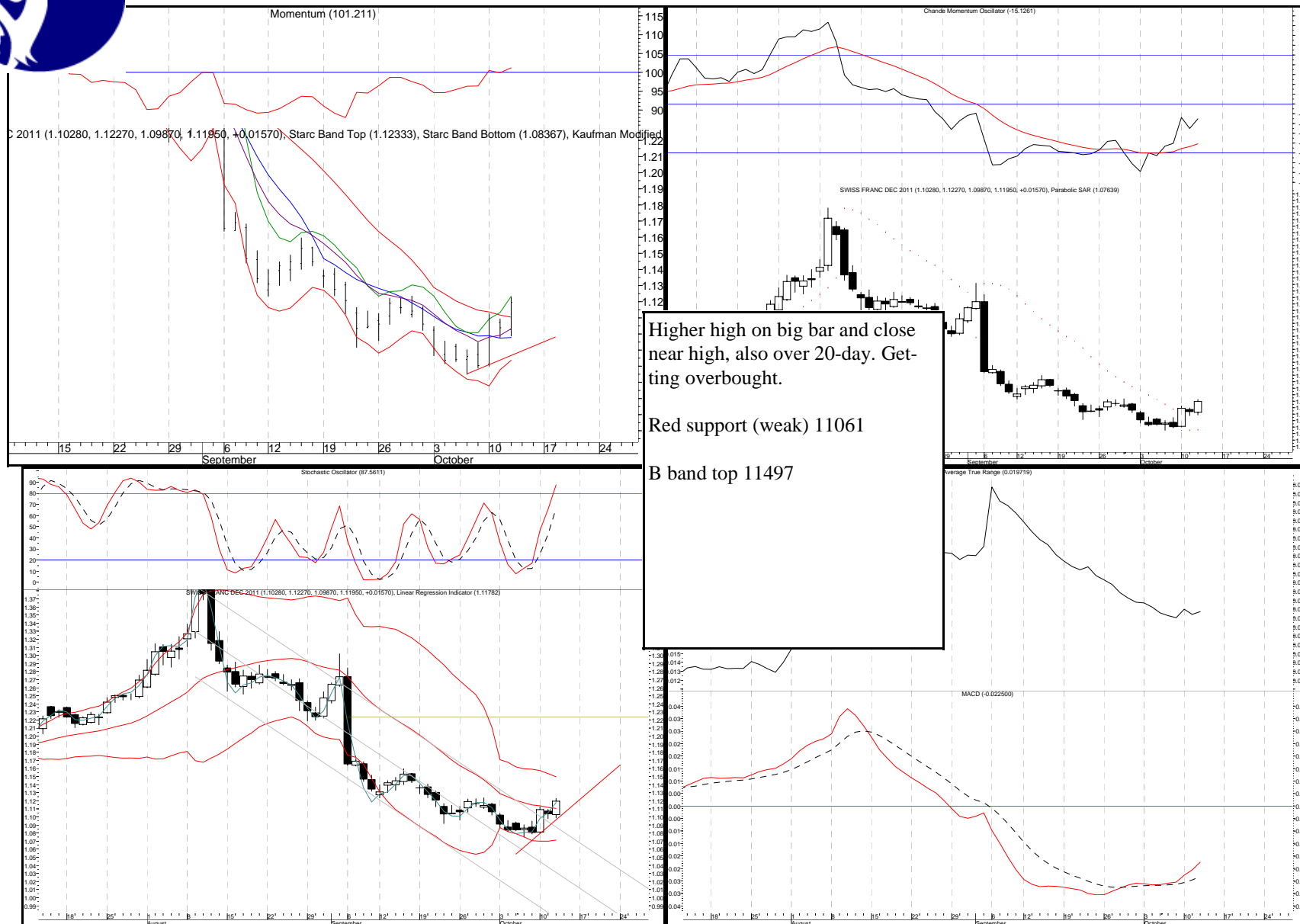




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Swiss Franc DEC 2011 Contract

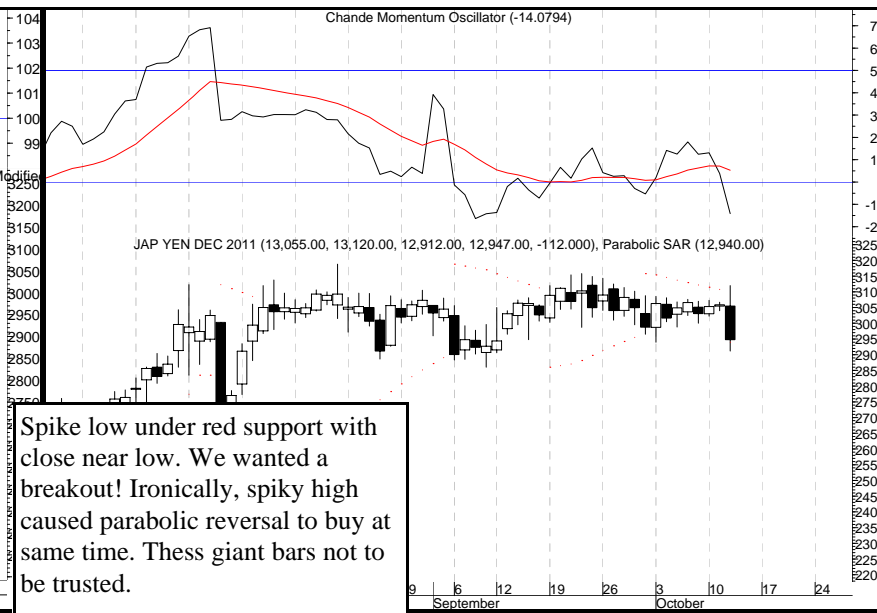
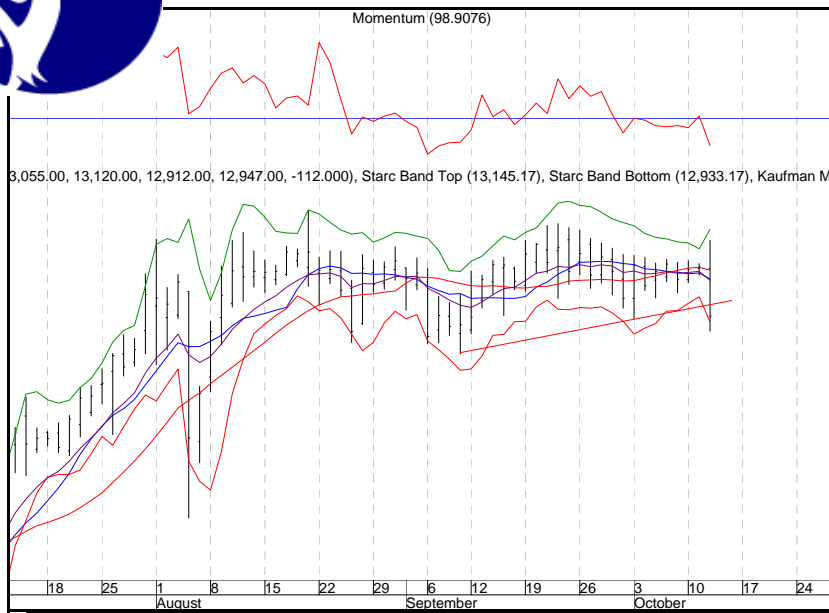




Rockefeller Treasury Services, Inc.

Wednesday, October 12, 2011

Japanese Yen DEC 2011 Contract



Spike low under red support with close near low. We wanted a breakout! Ironically, spiky high caused parabolic reversal to buy at same time. Thess giant bars not to be trusted.

Channel bottom 12940

