

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

10/24/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	LONG	15990	15951	16042	15888	10/24/11	+102	NPR		
Points					-39	52					N/A	N/A
EURO	BUY	Low	SQUARE	13933	--	--	--	10/24/11	--	13933	13888	13986
Points											-45	53
A\$	BUY	Med	LONG	10415	10373	10442	10373	10/24/11	+42	10346	10308	10388
Points					-42	27					-38	42
YEN	BUY	Low	SQUARE	13158	--	--	--	10/24/11	--	13145	13113	13183
Points											-32	38
SF	BUY	Med	SQUARE	11372	--	--	--	10/24/11	--	11372	11326	11425
Points											-46	53
C\$	BUY	Med	SQUARE	9937	--	--		10/24/11	--	9911	9867	9959
Points											-44	48

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.

**PLEASE ADVISE OF P&L TRACKING ERRORS ASAP. REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL.**

NOTHING DONE IN POUND.

WE HIT THE TARGET IN THE EURO AT 13925 FOR A GAIN OF 101 POINTS.

WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10260 AND TOOK PROFIT AT 10323 FOR A GAIN OF 63 POINTS. WE WENT LONG AT 10273 ON RULE 2.

WE WENT LONG THE YEN AT 13108 AND HIT THE TARGET AT 13153 FOR A GAIN OF 45 POINTS.

WE HIT THE TARGET IN THE SF AT 11363 FOR A GAIN OF 70 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 9893 AND HIT THE TARGET AT 9940 FOR A GAIN OF 47 POINTS.

We need to worry about a major pullback tomorrow or next day.

In yen, trade only as shown. Do not apply any rules except Rule 3 (one re-entry at same place after stop).

**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.

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

		<b>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>
<b>May</b>	2,115.00	<b>35,901.25</b>
<b>June</b>	-2,533.75	<b>33,367.50</b>
<b>July</b>	3,178.75	<b>36,546.25</b>
<b>August</b>	11,927.50	<b>48,473.75</b>
<b>September</b>	6,312.50	<b>54,786.25</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
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	<b>50</b>	<b>312.50</b>	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	<b>49</b>	<b>612.50</b>	4,628.75
10/05/11	Euro	13334	<b>13285</b>	10/05/11	<b>49</b>	<b>612.50</b>	4,016.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	<b>51</b>	<b>510.00</b>	3,506.25
10/05/11	A\$	9441	<b>9390</b>	10/05/11	<b>51</b>	<b>510.00</b>	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	<b>41</b>	<b>512.50</b>	3,121.25
10/05/11	SF	<b>10922</b>	10881	10/05/11	<b>41</b>	<b>512.50</b>	2,608.75
10/05/11	C\$	<b>9516</b>	<b>9601</b>	10/06/11	85	850.00	3,458.75
10/05/11	A\$	<b>9561</b>	9611	10/06/11	50	500.00	3,958.75
10/06/11	Pound	<b>15452</b>	15408	10/06/11	<b>44</b>	<b>275.00</b>	3,683.75
10/06/11	Pound	15240	<b>15288</b>	10/06/11	48	300.00	3,983.75
10/06/11	Pound	15240	<b>15190</b>	10/06/11	<b>50</b>	<b>312.50</b>	3,671.25

10/06/11 Pound	<b>15360</b>	15408	10/06/11	48	300.00	3,971.25
10/06/11 Euro	<b>13345</b>	13311	10/06/11	<b>34</b>	<b>425.00</b>	3,546.25
10/06/11 Euro	<b>13345</b>	13394	10/06/11	49	612.50	4,158.75
10/06/11 Euro	13226	<b>13274</b>	10/06/11	48	600.00	4,758.75
10/06/11 Euro	<b>13346</b>	13394	10/06/11	48	600.00	5,358.75
10/06/11 A\$	<b>9661</b>	9611	10/06/11	<b>50</b>	<b>500.00</b>	4,858.75
10/06/11 SF	10790	<b>10841</b>	10/06/11	51	637.50	5,496.25
10/06/11 A\$	<b>9611</b>	9650	10/07/11	39	390.00	5,886.25
10/10/11 A\$	<b>9700</b>	9748	10/10/11	48	480.00	6,366.25
10/10/11 Pound	<b>15543</b>	15592	10/10/11	49	306.25	6,672.50
10/10/11 Pound	<b>15642</b>	15592	10/10/11	<b>50</b>	<b>312.50</b>	6,360.00
10/10/11 Euro	<b>13382</b>	13445	10/10/11	63	787.50	7,147.50
10/10/11 Euro	<b>13495</b>	13595	10/10/11	100	1,250.00	8,397.50
10/10/11 Euro	<b>13645</b>	13595	10/11/11	<b>50</b>	<b>625.00</b>	7,772.50
10/10/11 A\$	<b>9798</b>	9898	10/10/11	100	1,000.00	8,772.50
10/10/11 A\$	<b>9948</b>	9898	10/11/11	<b>50</b>	<b>500.00</b>	8,272.50
10/10/11 Yen	13067	<b>13030</b>	10/10/11	<b>37</b>	<b>462.50</b>	7,810.00
10/10/11 SF	<b>10812</b>	10855	10/10/11	43	537.50	8,347.50
10/10/11 SF	<b>10905</b>	11005	10/10/11	100	1,250.00	9,597.50
10/10/11 SF	<b>11055</b>	11005	10/11/11	<b>50</b>	<b>625.00</b>	8,972.50
10/10/11 C\$	<b>9618</b>	9660	10/10/11	42	420.00	9,392.50
10/10/11 C\$	<b>9710</b>	9660	10/10/11	<b>50</b>	<b>500.00</b>	8,892.50
10/11/11 Euro	<b>13645</b>	13606	10/12/11	<b>39</b>	<b>487.50</b>	8,405.00
10/11/11 C\$	<b>9710</b>	9745	10/12/11	35	350.00	8,755.00
10/12/11 Pound	<b>15542</b>	15612	10/12/11	70	437.50	9,192.50
10/12/11 Pound	<b>15662</b>	15762	10/12/11	100	625.00	9,817.50
10/12/11 Euro	<b>13645</b>	13714	10/12/11	69	862.50	10,680.00
10/12/11 A\$	<b>9882</b>	9861	10/12/11	<b>21</b>	<b>210.00</b>	10,470.00
10/12/11 A\$	<b>9882</b>	9948	10/12/11	66	660.00	11,130.00
10/12/11 Yen	13116	<b>13055</b>	10/12/11	<b>61</b>	<b>762.50</b>	10,367.50
10/12/11 Yen	13030	<b>13055</b>	10/12/11	25	312.50	10,680.00
10/12/11 SF	<b>11028</b>	10997	10/12/11	<b>31</b>	<b>387.50</b>	10,292.50
10/12/11 SF	<b>11028</b>	11098	10/12/11	70	875.00	11,167.50
10/12/11 A\$	<b>9998</b>	10098	10/12/11	100	1,000.00	12,167.50
10/12/11 Euro	<b>13764</b>	13741	10/13/11	<b>23</b>	<b>287.50</b>	11,880.00
10/12/11 Yen	12951	<b>12980</b>	10/13/11	29	362.50	12,242.50
10/12/11 SF	<b>11148</b>	11150	10/13/11	2	25.00	12,267.50
10/12/11 C\$	<b>9795</b>	9795	10/13/11	0	0.00	12,267.50
10/13/11 Pound	<b>15727</b>	15692	10/13/11	<b>35</b>	<b>218.75</b>	12,048.75
10/13/11 Euro	<b>13710</b>	13760	10/13/11	50	625.00	12,673.75
10/13/11 A\$	<b>10055</b>	10101	10/13/11	46	460.00	13,133.75
10/13/11 Yen	13034	<b>12993</b>	10/13/11	<b>41</b>	<b>512.50</b>	12,621.25
10/13/11 Yen	12949	<b>12993</b>	10/13/11	44	550.00	13,171.25
10/13/11 Pound	<b>15727</b>	15812	10/14/11	85	531.25	13,702.50
10/13/11 A\$	<b>10151</b>	10099	10/14/11	<b>52</b>	<b>520.00</b>	13,182.50
10/14/11 Euro	<b>13764</b>	13734	10/14/11	<b>30</b>	<b>375.00</b>	12,807.50
10/14/11 Euro	<b>13764</b>	13818	10/14/11	54	675.00	13,482.50
10/14/11 A\$	<b>10151</b>	10196	10/14/11	45	450.00	13,932.50
10/14/11 SF	<b>11120</b>	11169	10/14/11	49	612.50	14,545.00
10/14/11 C\$	<b>9782</b>	9763	10/14/11	<b>19</b>	<b>190.00</b>	14,355.00
10/14/11 C\$	<b>9782</b>	9845	10/14/11	63	630.00	14,985.00
10/14/11 Euro	<b>13868</b>	13831	10/17/11	<b>37</b>	<b>462.50</b>	14,522.50

10/14/11 A\$	<b>10246</b>	10201	10/17/11	45	450.00	14,072.50
10/14/11 Yen	12940	<b>12972</b>	10/17/11	32	400.00	14,472.50
10/14/11 SF	<b>11219</b>	11259	10/17/11	40	500.00	14,972.50
10/17/11 Pound	<b>15745</b>	15679	10/18/11	66	412.50	14,560.00
10/17/11 Euro	<b>13868</b>	13886	01/10/00	18	225.00	14,785.00
10/17/11 Euro	<b>13790</b>	13745	10/18/11	45	562.50	14,222.50
10/17/11 A\$	<b>10061</b>	10134	10/18/11	73	730.00	14,952.50
10/18/11 Yen	<b>13060</b>	13016	10/18/11	44	550.00	14,402.50
10/18/11 SF	11183	<b>11139</b>	10/18/11	44	550.00	13,852.50
10/17/11 SF	11091	<b>11139</b>	10/18/11	48	600.00	14,452.50
10/17/11 C\$	<b>9921</b>	9871	10/18/11	50	500.00	13,952.50
10/18/11 C\$	9795	<b>9751</b>	10/18/11	44	440.00	13,512.50
10/19/11 Pound	<b>15701</b>	15774	10/19/11	73	456.25	13,968.75
10/19/11 Pound	<b>15824</b>	15774	10/19/11	50	312.50	13,656.25
10/19/11 Euro	<b>13727</b>	13786	10/19/11	59	737.50	14,393.75
10/19/11 Euro	<b>13836</b>	13786	10/19/11	50	625.00	13,768.75
10/19/11 A\$	<b>10187</b>	10242	10/19/11	55	550.00	14,318.75
10/19/11 A\$	<b>10292</b>	10242	10/19/11	50	500.00	13,818.75
10/19/11 SF	11081	<b>11147</b>	10/19/11	66	825.00	14,643.75
10/19/11 C\$	<b>9838</b>	9885	10/19/11	47	470.00	15,113.75
10/20/11 Pound	15688	<b>15760</b>	10/20/11	72	450.00	15,563.75
10/20/11 Euro	13679	<b>13751</b>	10/20/11	72	900.00	16,463.75
10/20/11 Euro	13679	<b>13729</b>	10/20/11	50	625.00	17,088.75
10/20/11 Euro	<b>13799</b>	<b>13755</b>	10/20/11	44	550.00	16,538.75
10/20/11 A\$	10184	<b>10162</b>	10/20/11	22	220.00	16,318.75
10/20/11 A\$	10106	<b>10162</b>	10/20/11	56	560.00	16,878.75
10/20/11 Yen	12988	<b>13024</b>	10/20/11	36	450.00	17,328.75
10/20/11 SF	11032	<b>11092</b>	10/20/11	60	750.00	18,078.75
10/20/11 C\$	9755	<b>9795</b>	10/20/11	40	400.00	18,478.75
10/20/11 SF	<b>11152</b>	11200	10/20/11	48	600.00	19,078.75
10/21/11 Pound	<b>15782</b>	15838	10/21/11	56	350.00	19,428.75
10/21/11 Euro	13704	<b>13768</b>	10/21/11	64	800.00	20,228.75
10/21/11 A\$	<b>10155</b>	10241	10/21/11	86	860.00	21,088.75
10/21/11 SF	<b>11188</b>	11243	10/21/11	55	687.50	21,776.25
10/21/11 C\$	9891	<b>9829</b>	10/21/11	62	620.00	21,156.25
10/21/11 A\$	<b>10291</b>	10241	10/21/11	50	500.00	20,656.25
10/21/11 Euro	<b>13824</b>	13925	10/24/11	101	1,262.50	21,918.75
10/21/11 SF	<b>11293</b>	11363	10/24/11	70	875.00	22,793.75
10/24/11 A\$	<b>10260</b>	10323	10/24/11	63	630.00	23,423.75
10/24/11 Yen	<b>13108</b>	13153	10/24/11	45	562.50	23,986.25
10/24/11 C\$	<b>9893</b>	9940	10/24/11	47	470.00	24,456.25
					24,456.25	

#### Open Positions

10/21/11 Pound	<b>15888</b>
10/24/11 A\$	<b>10273</b>

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.

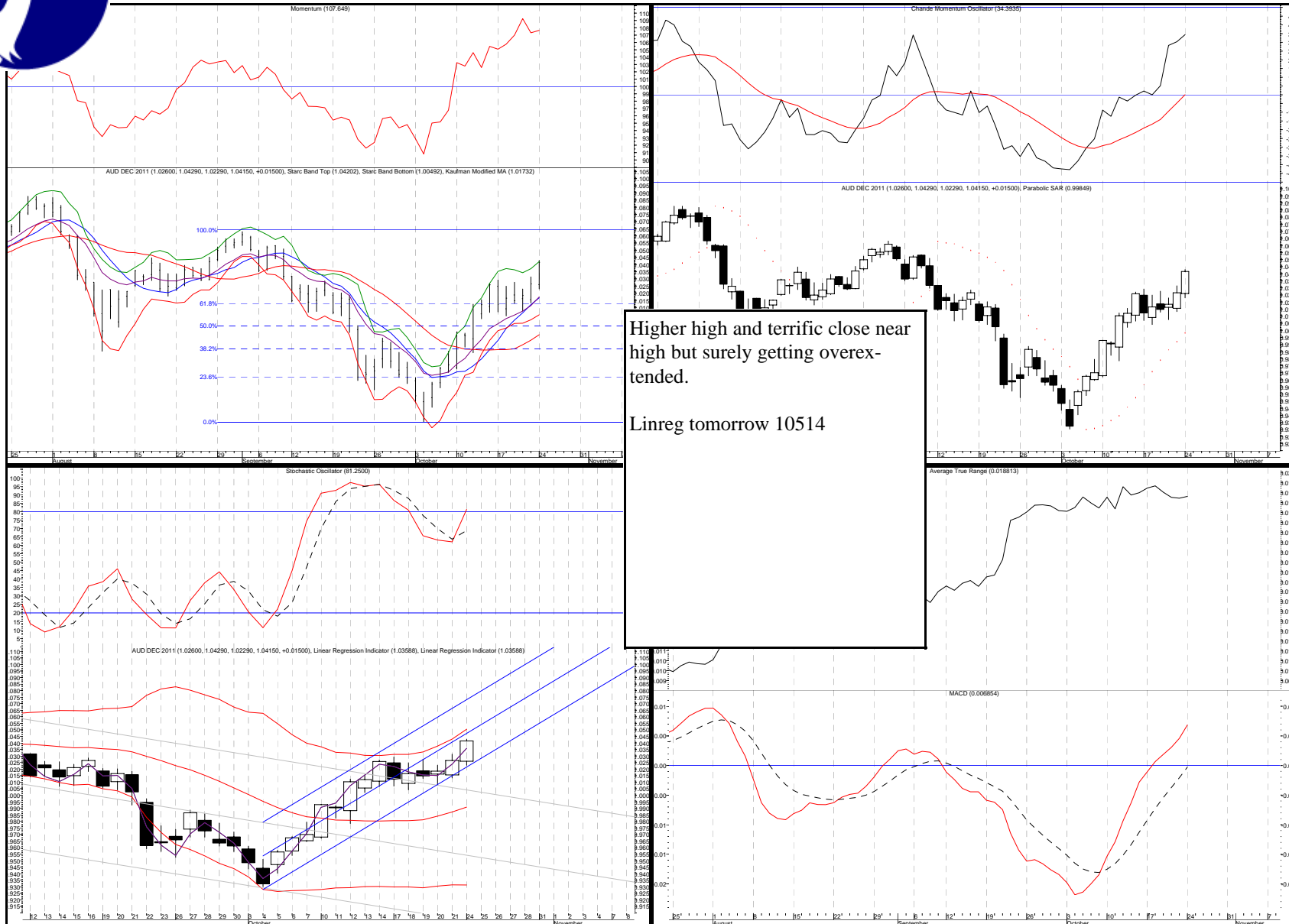
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, October 24, 2011

## Australian Dollar DEC 2011 Contract

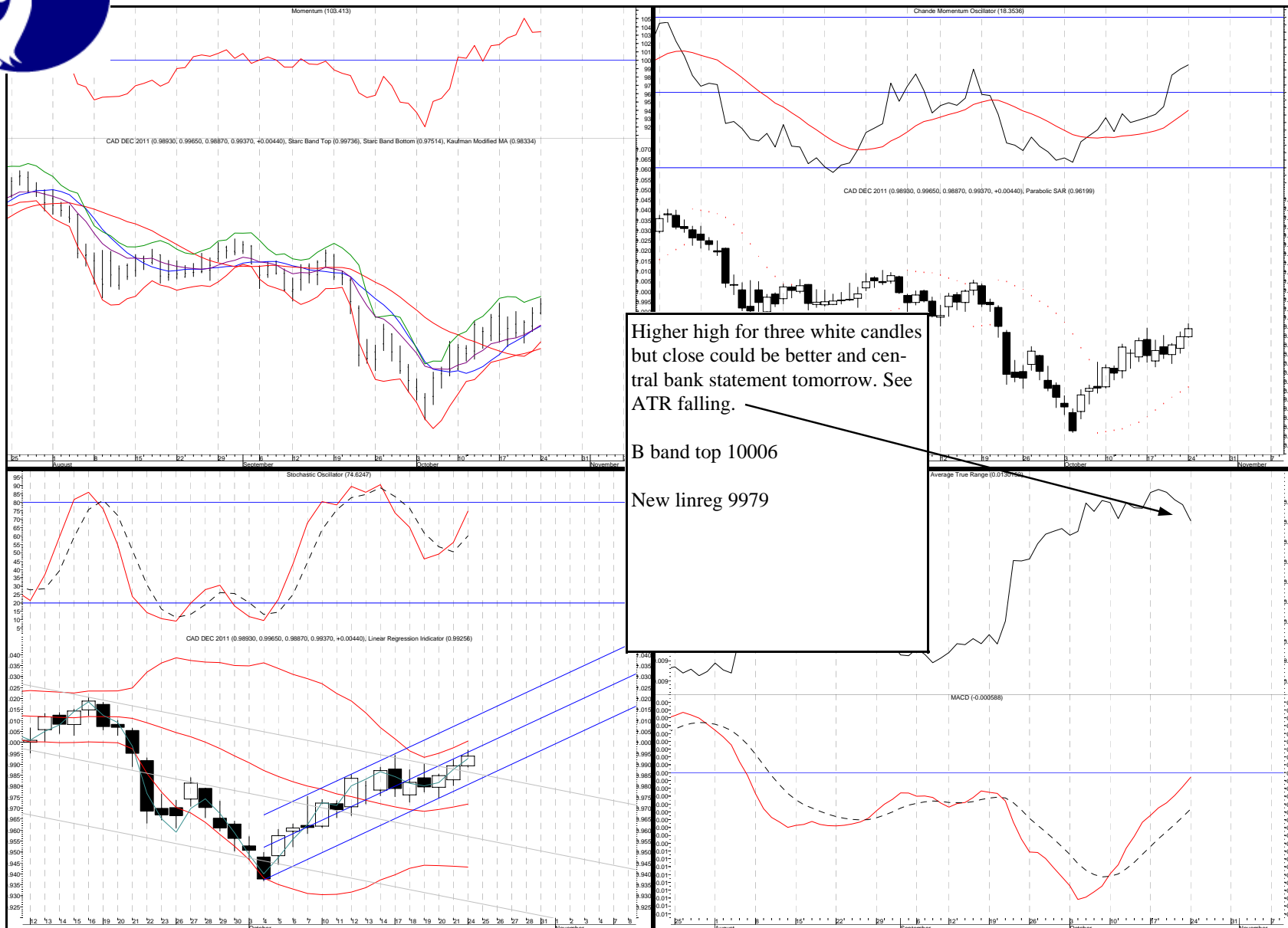




# Rockefeller Treasury Services, Inc.

Monday, October 24, 2011

## Canadian Dollar DEC 2011 Contract

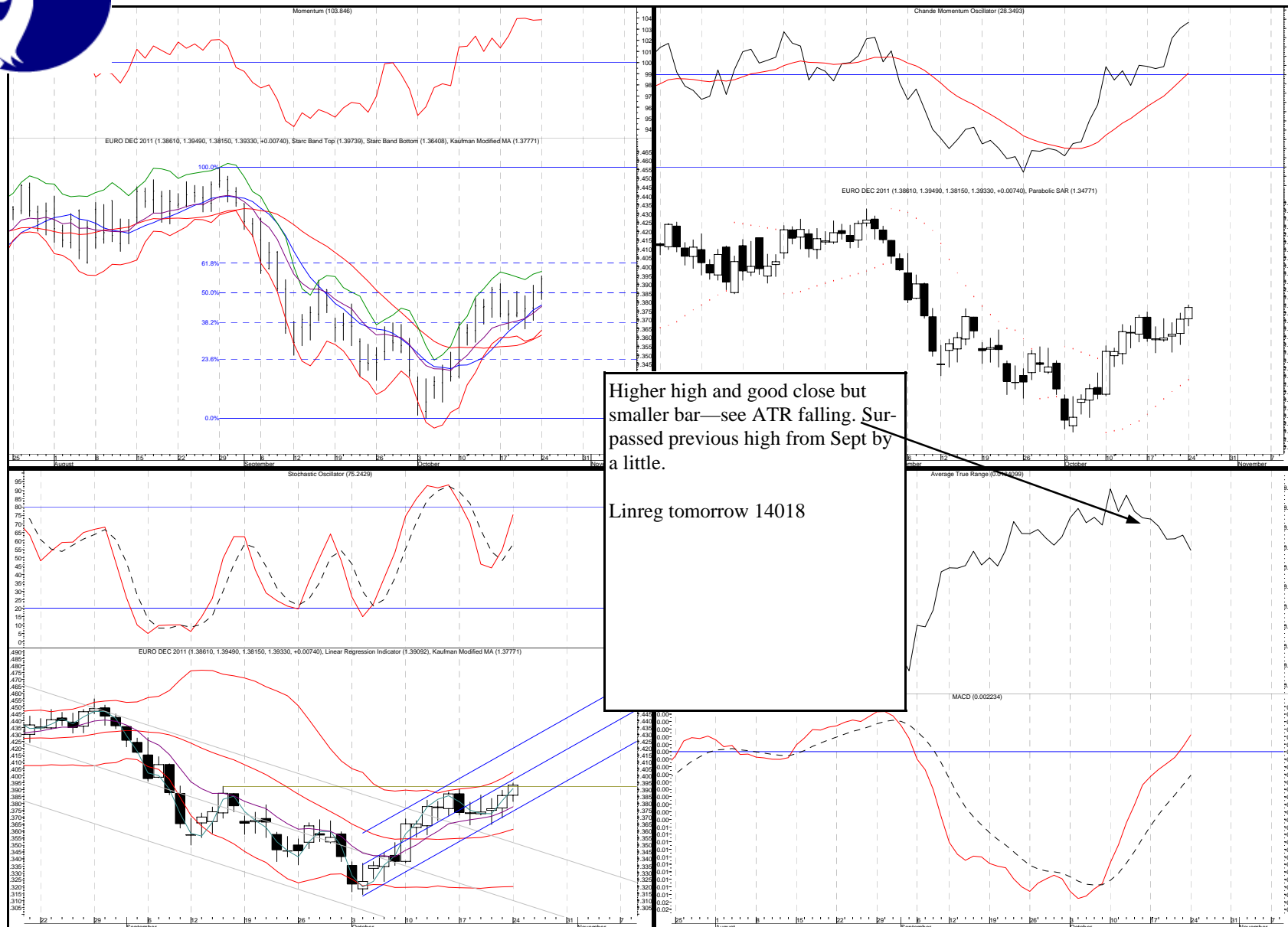




# Rockefeller Treasury Services, Inc.

Monday, October 24, 2011

## Euro DEC 2011 Contract



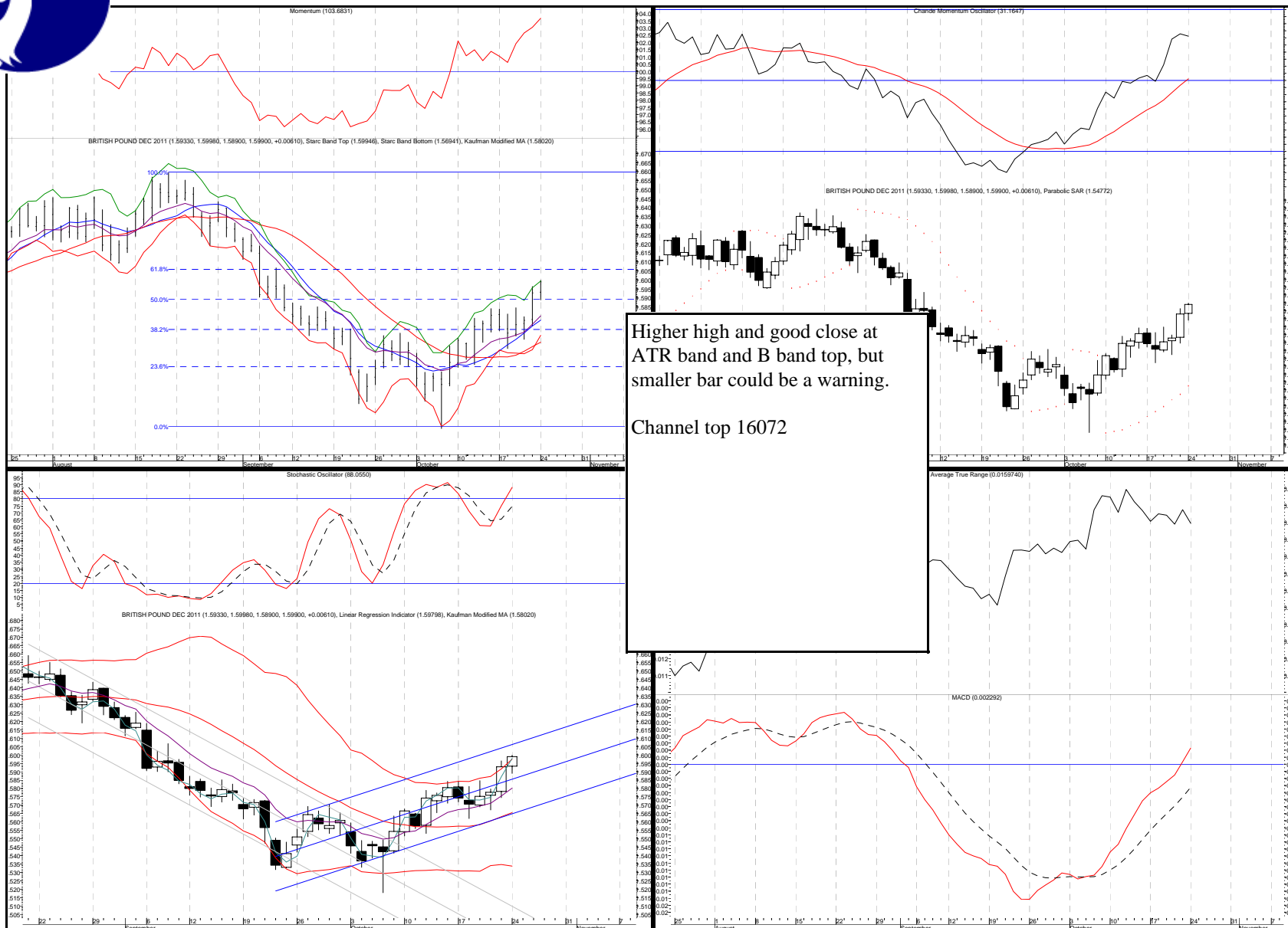




# Rockefeller Treasury Services, Inc.

Monday, October 24, 2011

## British Pound DEC 2011 Contract

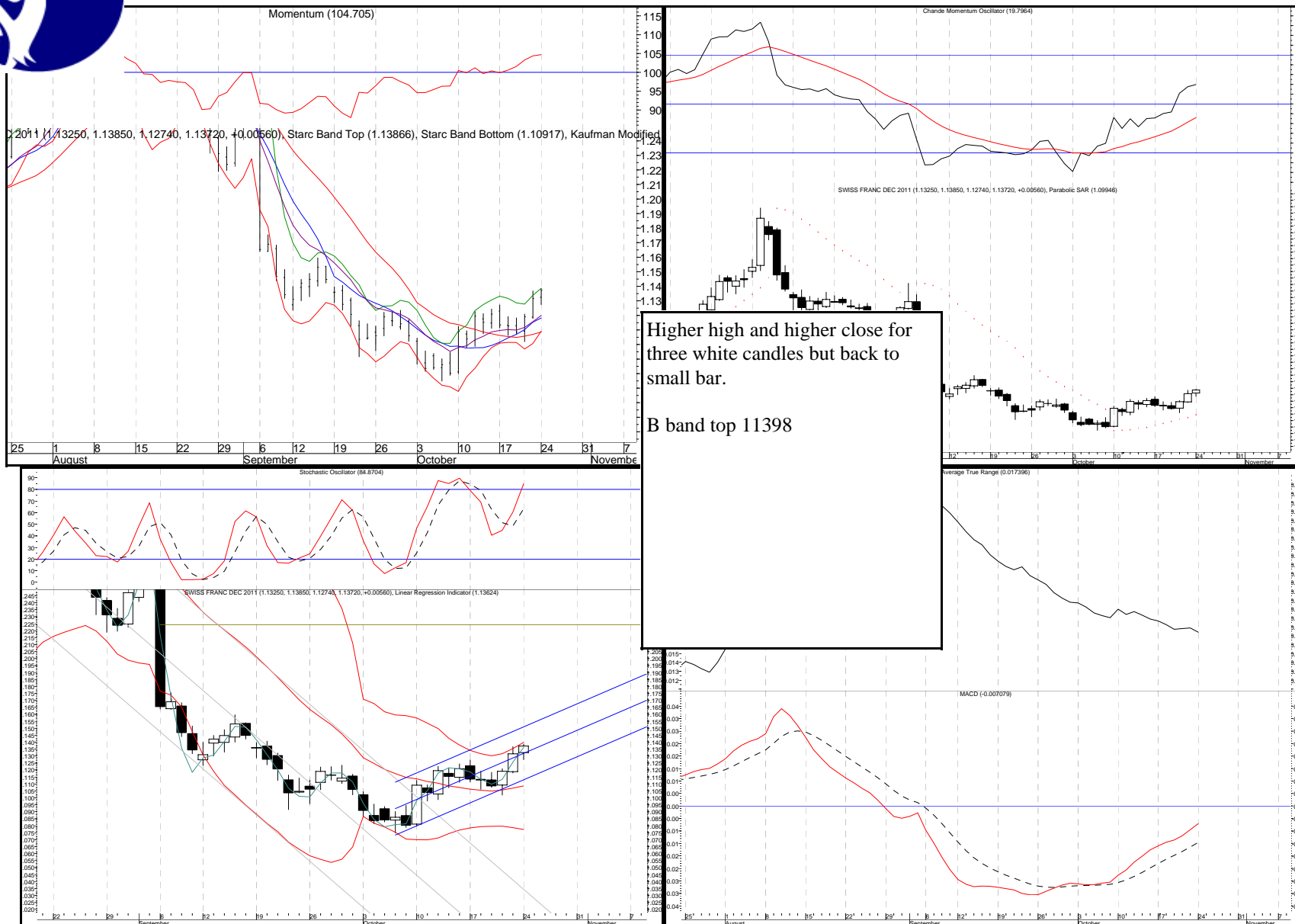




# Rockefeller Treasury Services, Inc.

Monday, October 24, 2011

## Swiss Franc DEC 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, October 24, 2011

## Japanese Yen DEC 2011 Contract

