

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

10/3/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	<b>DEC</b> Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15457	--	--	--	10/03/11	--	15457	15515	15381
Points											-58	76
EURO	SELL	Low	SHORT	13217	13268	13188	13255	10/03/11	+38	NPR		
Points					-51	29					N/A	N/A
A\$	SELL	Med	SHORY	9483	9521	9452	9521	10/03/11	+38	NPR		
Points					-38	31					N/A	N/A
YEN	SELL	Low	SQUARE	13063	--	--	--	10/03/11	--	13105	13145	13063
Points											-40	42
SF	SELL	Low	SHORT	10909	10968	10848	10968	10/03/11	+59	NPR		
Points					-59	61					N/A	N/A
C\$	SELL	Med	SQUARE	9507	--	--	--	10/03/11	--	9507	9547	9466
Points											-40	41

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.**

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15542, OVER 50 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES. WE HIT THE TARGET AT 15479 FOR A GAIN OF 63 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13353, OVER 50 POINTS FROM CME CLOSE SO PORPORTIONALITY APPLIES. WE HIT THE TARGET AT 13305 FOR A GAIN OF 48 POINTS. WE WENT SHORT AT 13255 ON RULE 2.

WE WENT SHORT THE UAD AT THE GLOBEX OPEN 9589 AND HIT THE TARGET AT 9571 FOR A GAIN OF 18 POINTS. WE WENT SHORT AT 9521 ON RULE 2.

WE WENT SHORT THE YEN AT 13018 AND HIT THE TARGET AT 12968 FOR A GAIN OF 50 POINTS.

WE WENT SHORT THE SF AT THE GLOBE OPEN 11023 AND HIT THE TARGET AT 11018 FOR A GAIN OF 5 POINTS. WE WENT SHORT AT 10968 ON RULE 2.

WE WENT SHORT THE C\$ AT THE GLOBEX OPEN 9528 AND HIT THE TARGET AT 9520 FOR A GAIN OF 8 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
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
						1,941.25	

**Open Positions**

10/03/11 A\$	<b>9521</b>
10/03/11 Euro	<b>13255</b>
10/03/11 SF	<b>10968</b>

**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.

Monday, October 3, 2011

## Australian Dollar DEC 2011 Contract

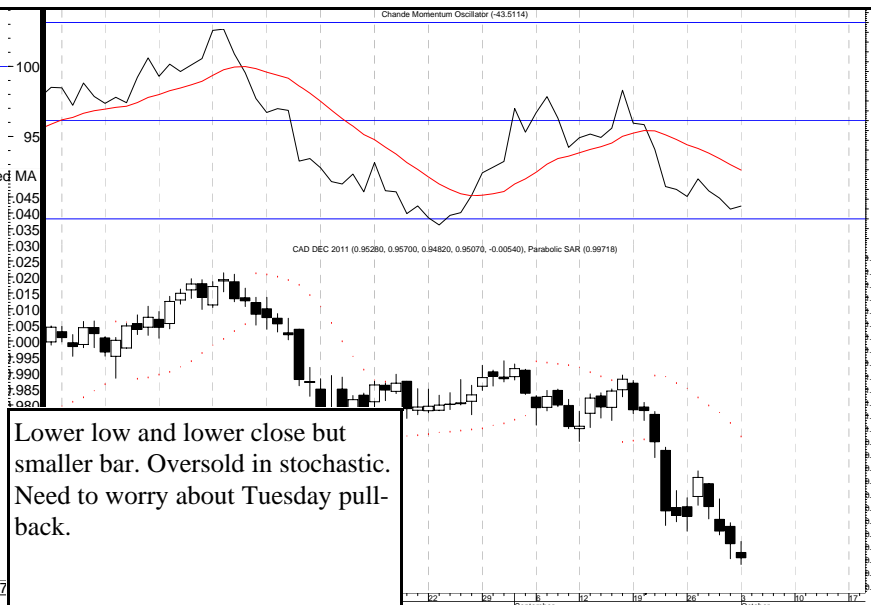
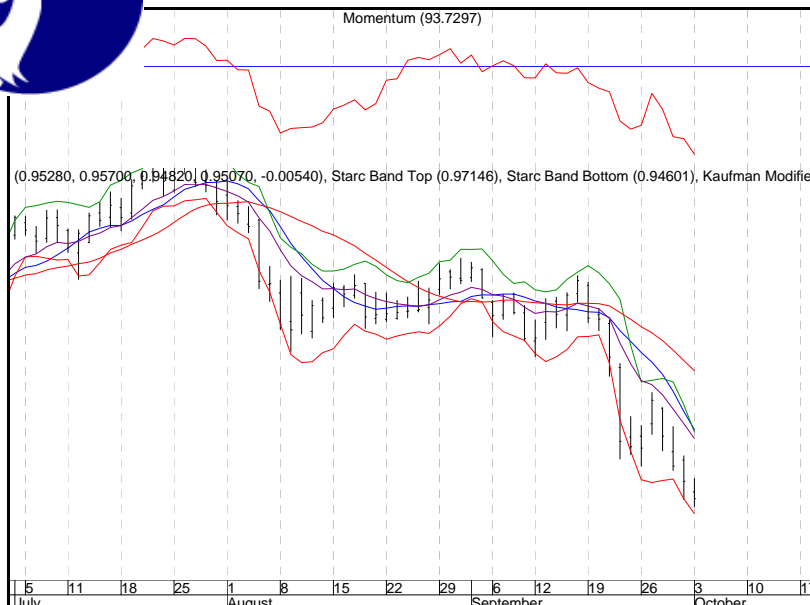




# Rockefeller Treasury Services, Inc.

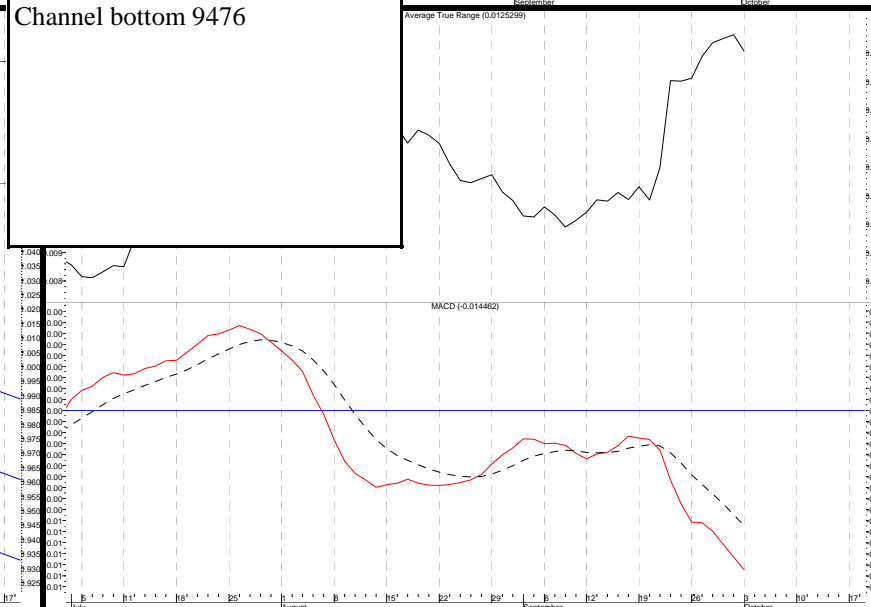
Monday, October 3, 2011

## Canadian Dollar DEC 2011 Contract



Lower low and lower close but smaller bar. Oversold in stochastic. Need to worry about Tuesday pull-back.

Channel bottom 9476





# Rockefeller Treasury Services, Inc.

Monday, October 3, 2011

## Euro DEC 2011 Contract

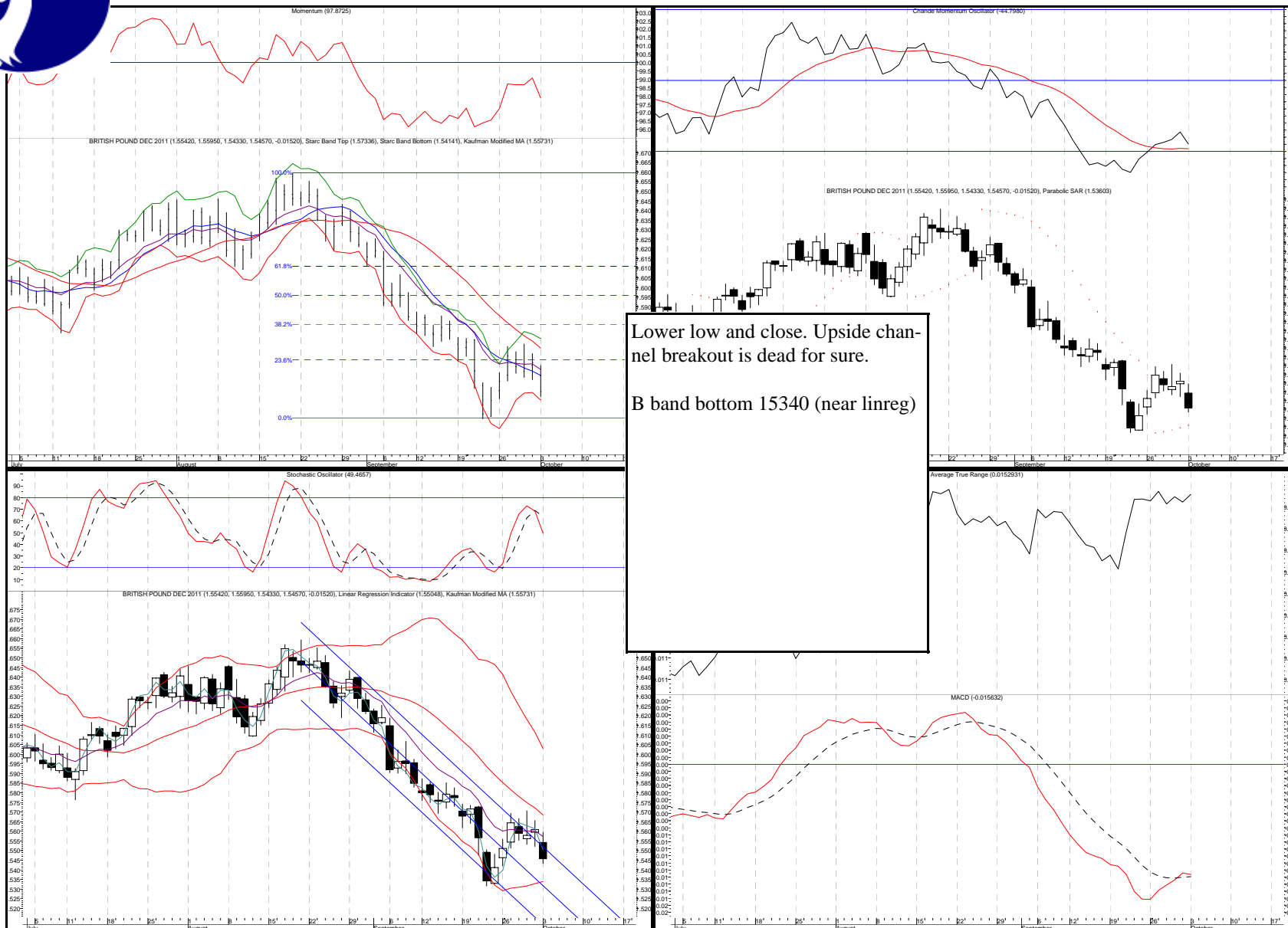




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Monday, October 3, 2011

## British Pound DEC 2011 Contract

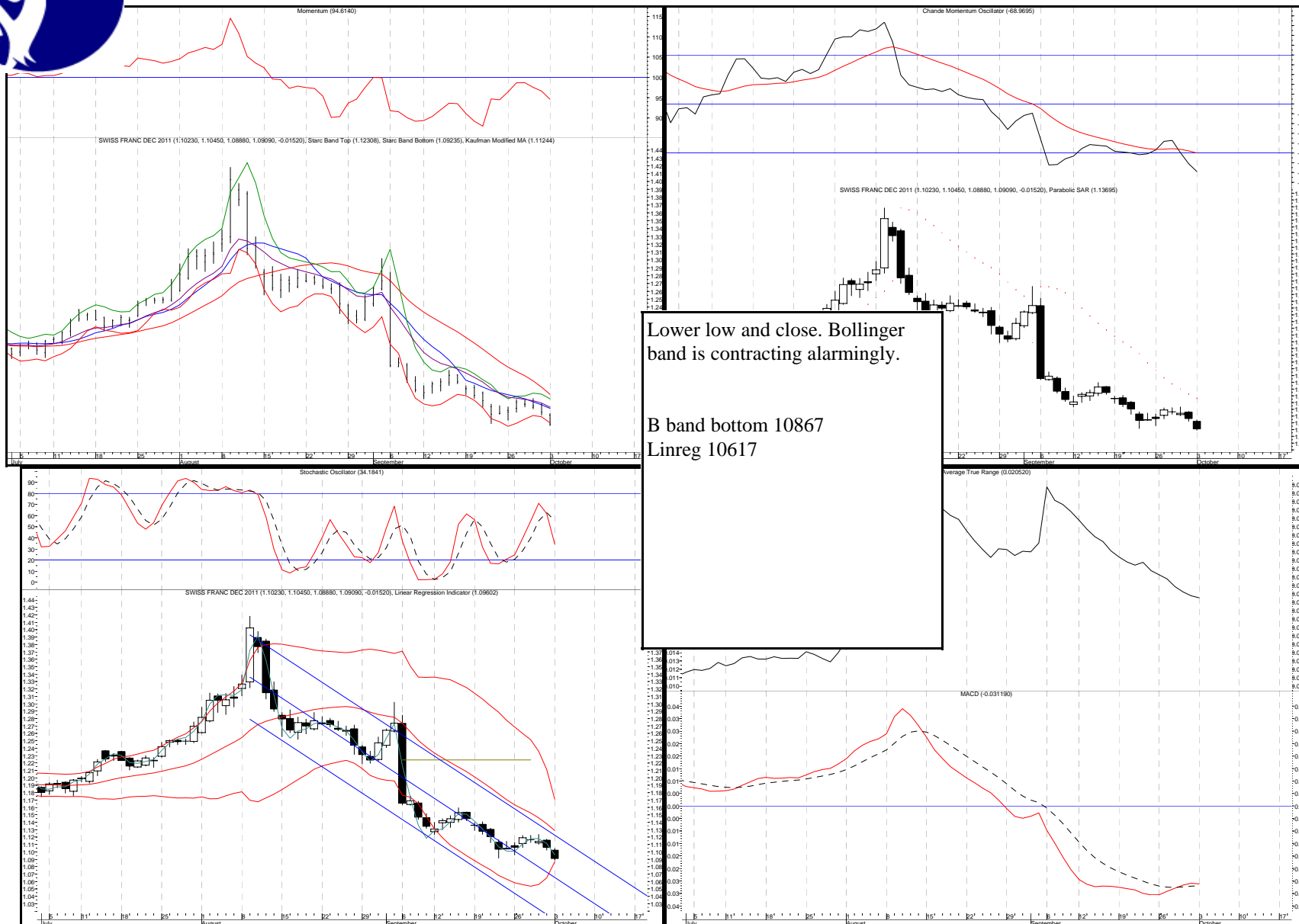




# Rockefeller Treasury Services, Inc.

Monday, October 3, 2011

## Swiss Franc DEC 2011 Contract







# Rockefeller Treasury Services, Inc.

Monday, October 3, 2011

## Japanese Yen DEC 2011 Contract

