

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

9/15/2011

| CURRENCY | SWING DIRECTION | Confidence Level | CURRENT POSITION | DEC Close | STOP | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP | TARGET |
|----------|-----------------|------------------|------------------|-----------|-------|---------------|-------------|------------|-----|-----------|-------|--------|
| UK | BUY | Med | SQUARE | 15793 | | | | 9/15/11 | -- | 15793 | 15740 | 15857 |
| Points | | | | | | | | | | | -53 | 64 |
| EURO | BUY | High | SQUARE | 13875 | -- | -- | -- | 9/15/11 | -- | 13875 | 13829 | 13925 |
| Points | | | | | | | | | | | -46 | 50 |
| A\$ | BUY | Low | LONG | 10211 | 10161 | 10257 | 10194 | 9/15/11 | +17 | NPR | | |
| Points | | | | | 44 | 48 | | | | | N/A | N/A |
| YEN | BUY | Med | LONG | 13063 | 13026 | 13109 | 13057 | 9/15/11 | +6 | NPR | | |
| Points | | | | | -37 | 46 | | | | | N/A | N/A |
| SF | BUY | High | SQUARE | 11530 | -- | -- | -- | 9/15/11 | -- | 11530 | 11476 | 11594 |
| Points | | | | | | | | | | | -54 | 64 |
| C\$ | BUY | Med | SQUARE | 10143 | | | | 9/15/11 | -- | 10143 | 10101 | 10191 |
| Points | | | | | | | | | | | -42 | 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.

REMEMBER THAT FOOTNOTE RULE 4 IS USING 120 POINTS FOR REVERSAL.

WE WENT SHORT THE POUND AT 15770 AMND HIT THE STO PAT 15815 FOR A LOSS OF 45 POINTS. WE WENT SHORT ON RULE 3 AND HIT THRE STOP AGAIN FOR ANOTHER LOSS OF 45 POINTS.

WE HIT THE STOP IN THE EURO AT 13698 FOR A LOSS OF 28 POINTS. WE WENT LONG AT 13670 ON RULE 3 AND HIT THE TARGET AT 13769 FOR A GAIN OF 99 POINTS. WE WENT LONG AT 13819 ON RULE 2 AND HIT THE TARGET AT 13919 FOR A GAIN OF 100 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10150 AND HIT THE TARGET AT 10074 FOR A GAIN OF 76 POINTS. WE WENT LONG AT 10194 ON RULE 4.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 13057 AND HIT THE STOP AT 13022 FOR A LOSS OF 35 POINTS. WE WENT LONG AT 13057 ON RULE 3.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11437 AND MISSED THE STOP BY 1 POINT. WE HIT THE TARGET AT 11512 FOR A GAIN OF 75 POINTS. WE WEWNT LONG AT 11562 ON RULE 2 AND HIT THE STO PAT 11512 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE CAD AT 10127 AND HIT THE TARGET AT 10074 FOR A GAIN OF 53 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 | 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 |
| | | | | | | \$8,746.25 |

Open Positions

09/15/11 A\$
09/15/11 Yen

10194
13057

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.

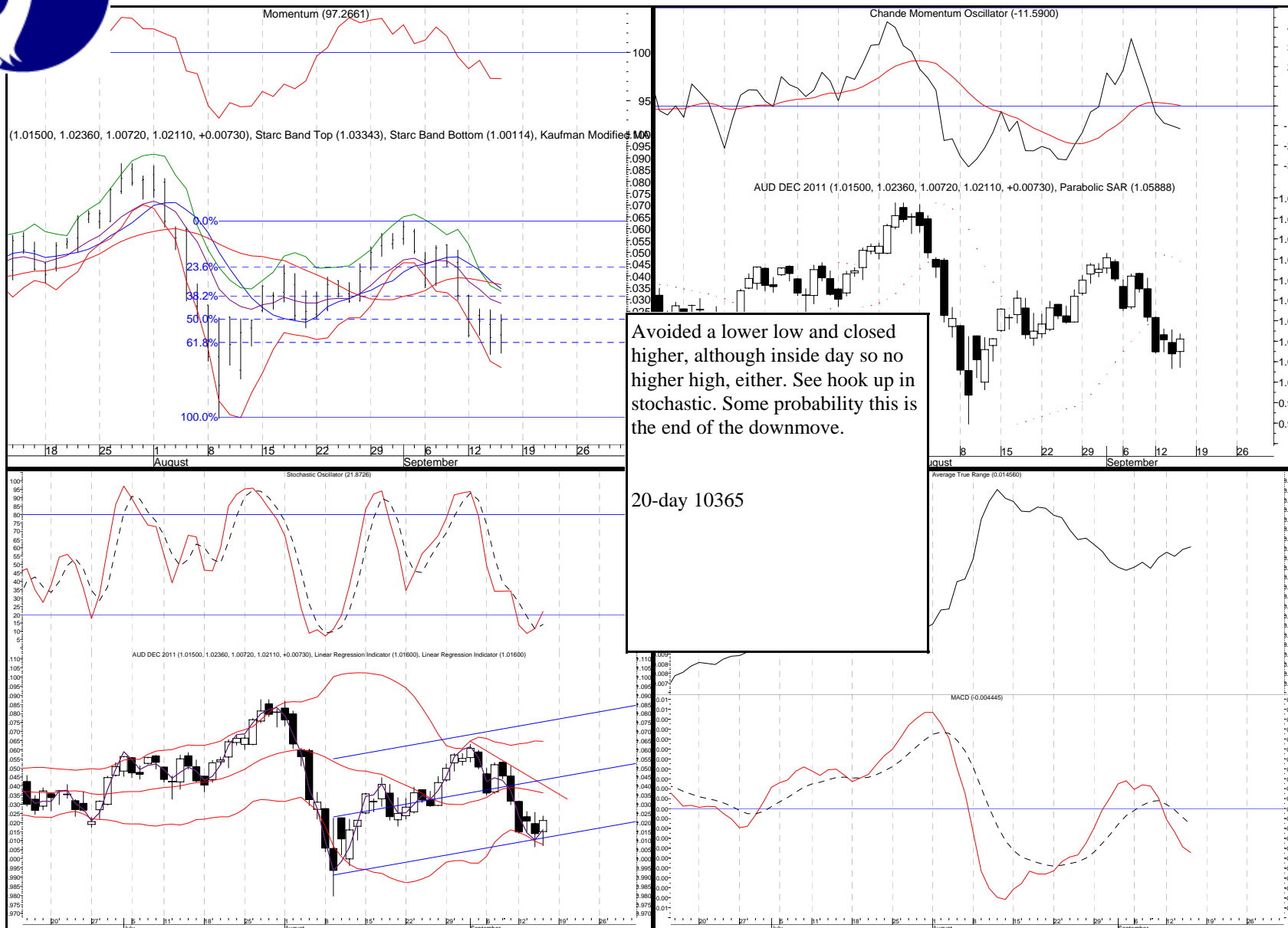
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, September 15, 2011

Australian Dollar DEC 2011 Contract

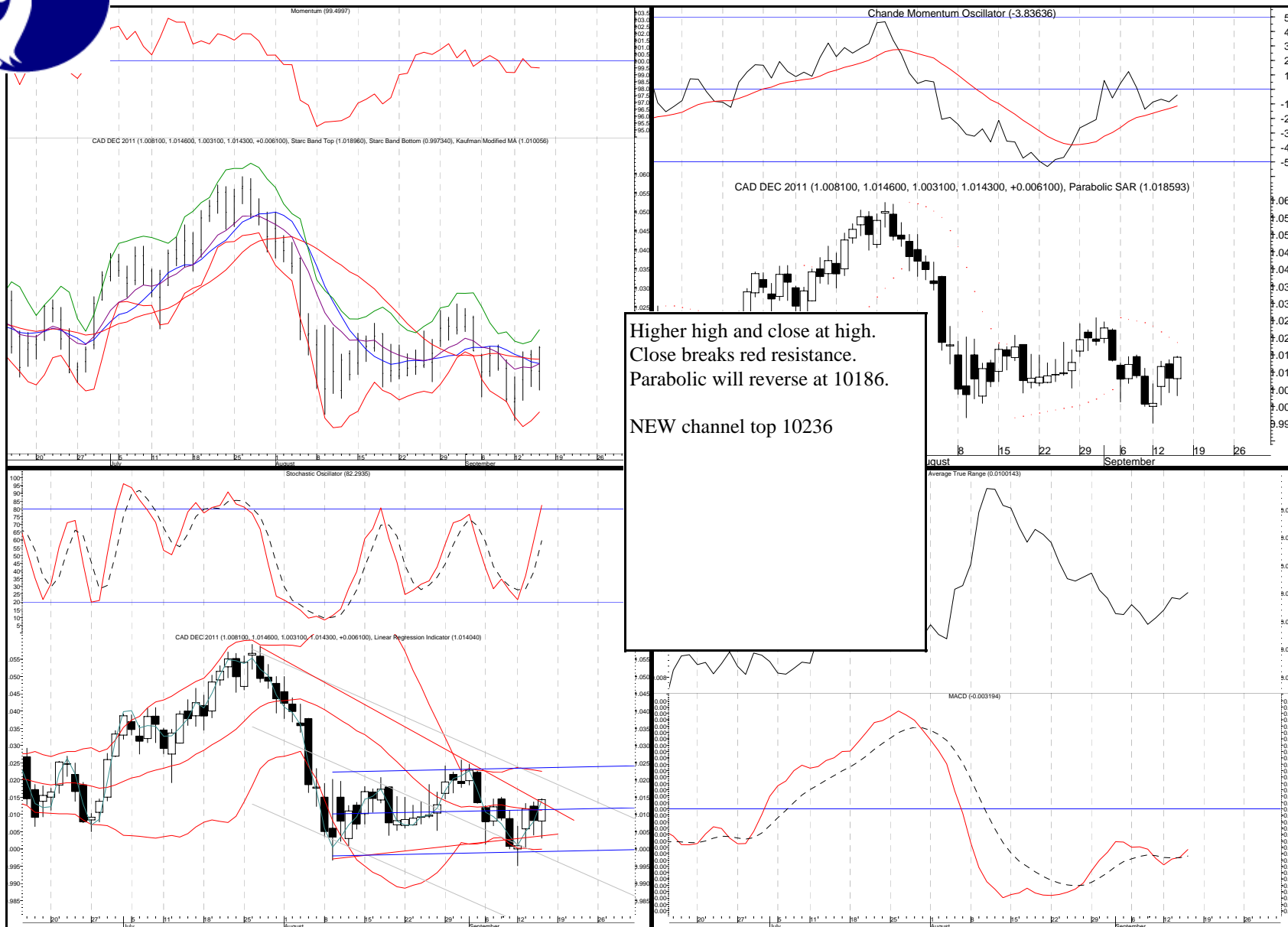




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Thursday, September 15, 2011

Canadian Dollar DEC 2011 Contract

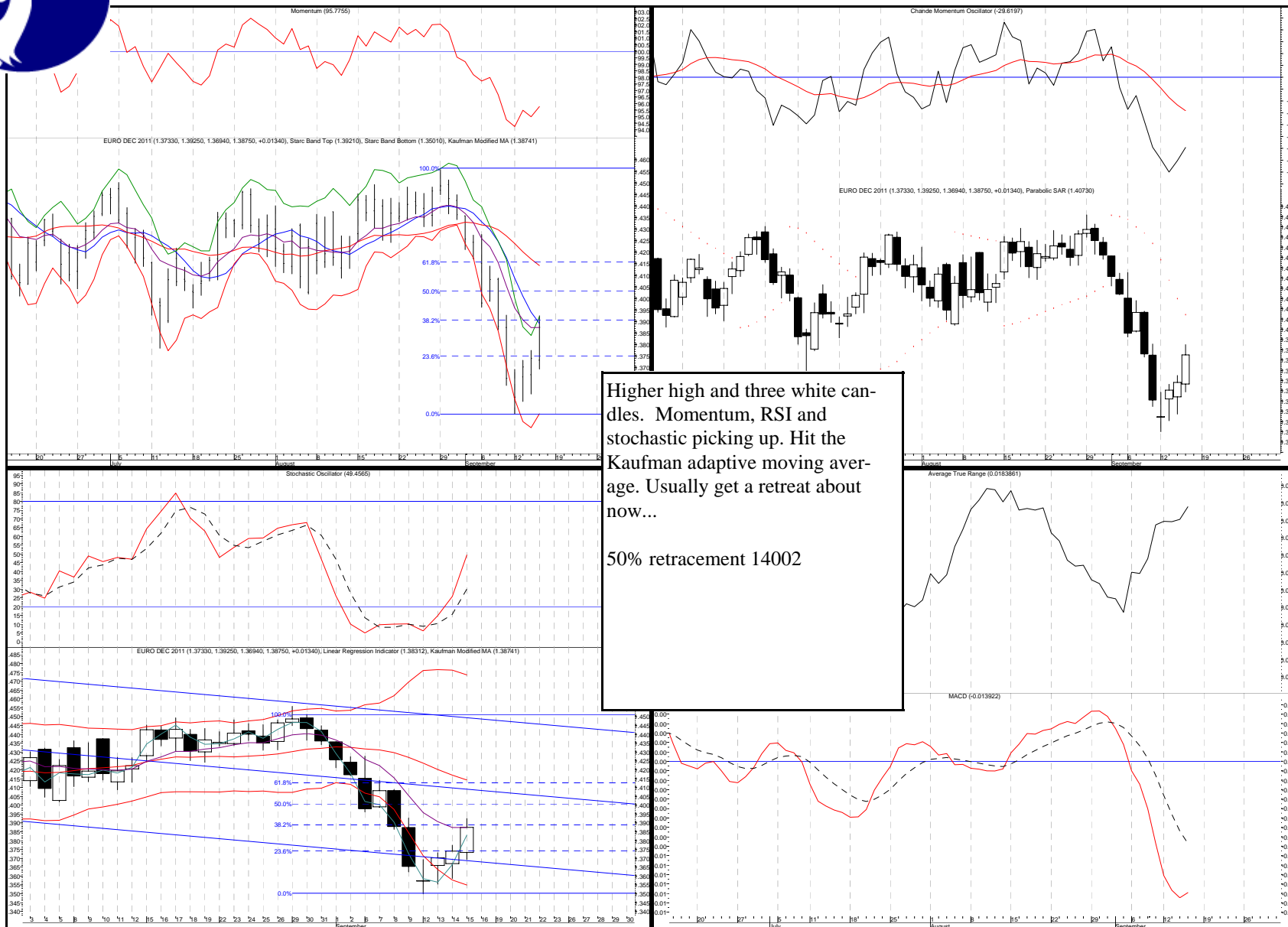




Rockefeller Treasury Services, Inc.

Thursday, September 15, 2011

Euro DEC 2011 Contract

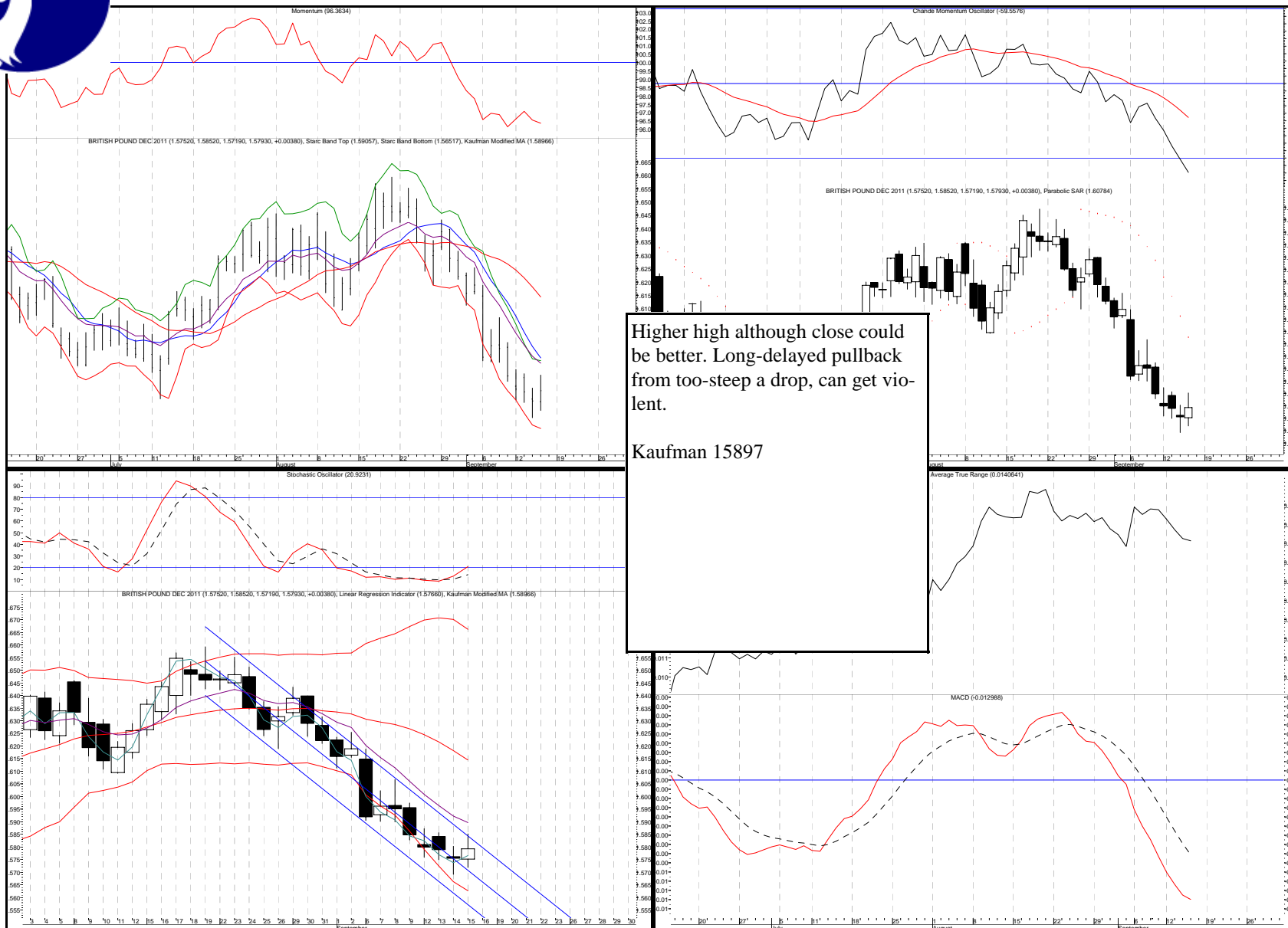




Rockefeller Treasury Services, Inc.

Thursday, September 15, 2011

British Pound DEC 2011 Contract

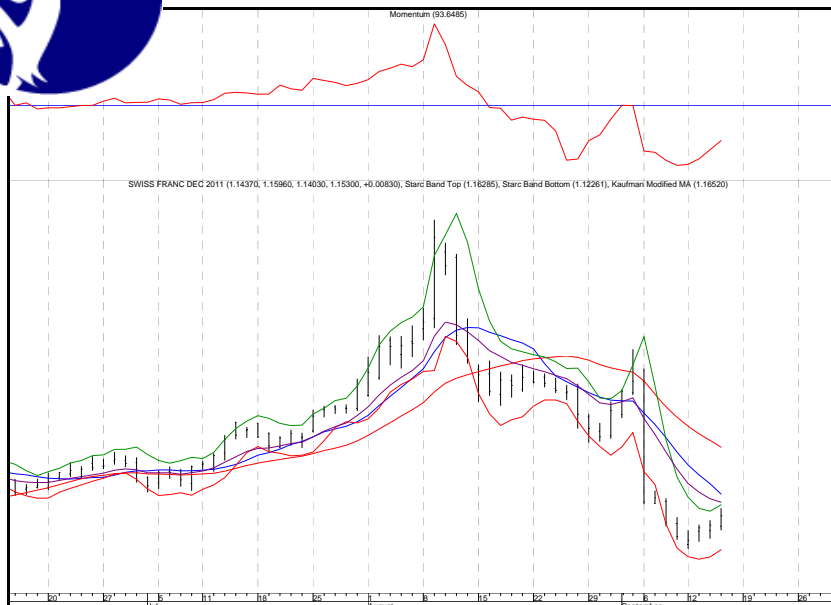




Rockefeller Treasury Services, Inc.

Thursday, September 15, 2011

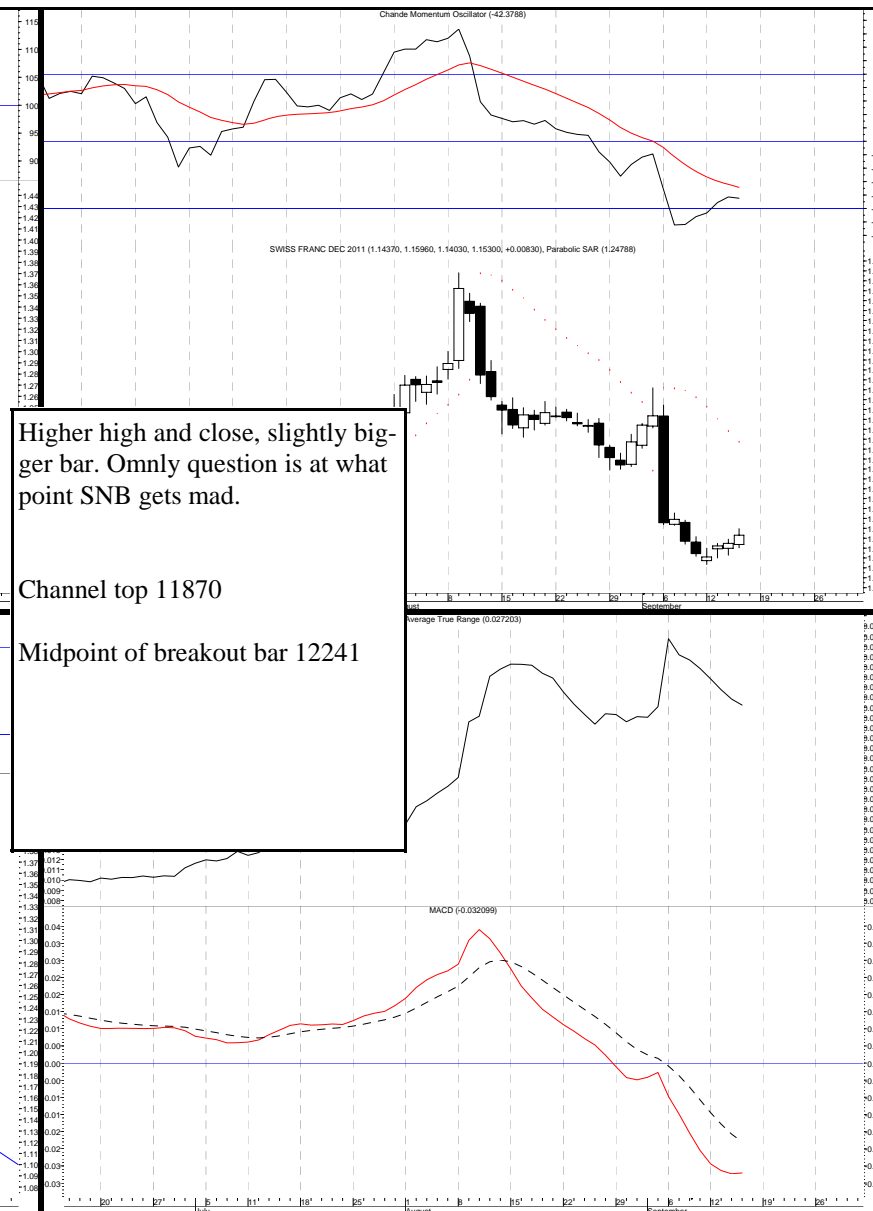
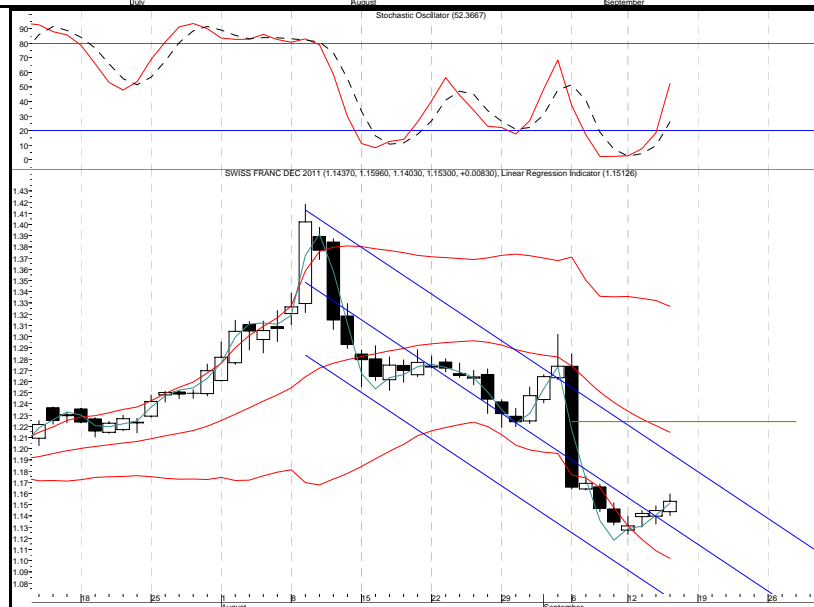
Swiss Franc DEC 2011 Contract



Higher high and close, slightly bigger bar. Omnly question is at what point SNB gets mad.

Channel top 11870

Midpoint of breakout bar 12241

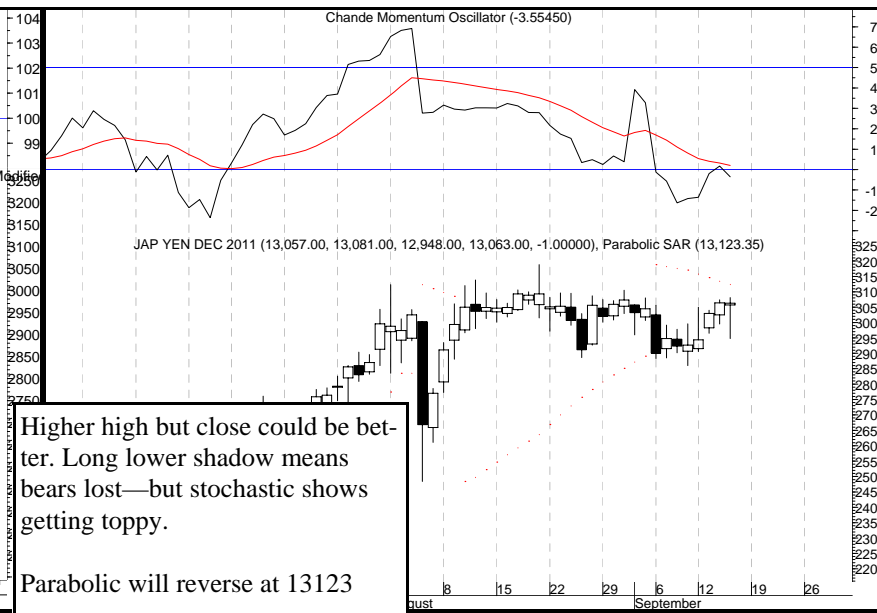
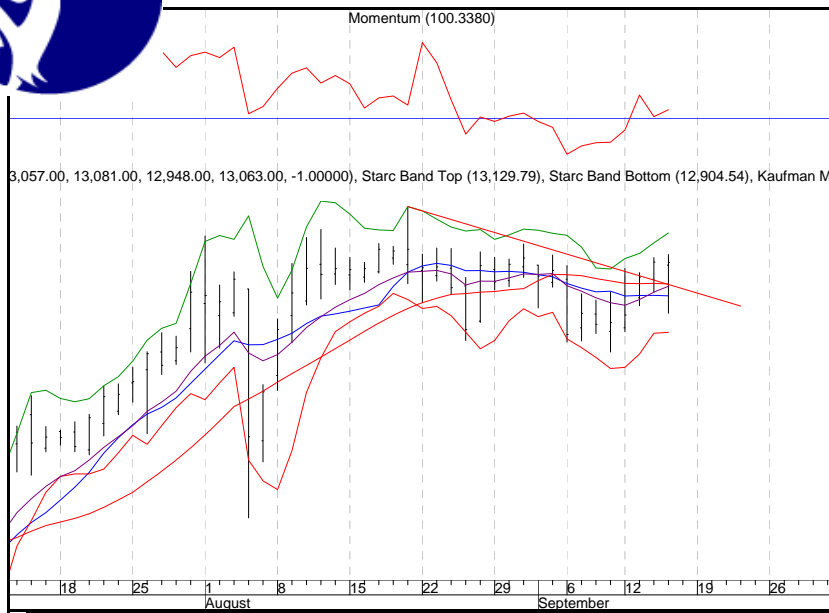




Rockefeller Treasury Services, Inc.

Thursday, September 15, 2011

Japanese Yen DEC 2011 Contract



Higher high but close could be better. Long lower shadow means bears lost—but stochastic shows getting topy.

Parabolic will reverse at 13123

B band top 13139

