

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

9/8/2011

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	SQUARE	15951					--	15951	15897	16013
Points											-54	62
EURO	SELL	Med	SQUARE	13879					--	13879	13922	13832
Points											-43	47
A\$	BUY	High	SQUARE	10455					--	10455	10412	10515
Points											-43	60
YEN	SELL	LOW	SQUARE	12923					--	12923	12970	12876
Points											-47	47
SF	SELL	High	SQUARE	11467					--	11467	11508	11417
Points											-41	50
C\$	SELL	Med	SQUARE	10089					--	10089	10136	10041
Points											-47	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.

**WE ARE NOW TRADING THE DEC CONTRACT.**

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

9/8/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	SEPT Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK		<i>Med</i>	SQUARE	na	--	--	--	9/08/11	--			
Points												
EURO		<i>Med</i>	SQUARE	na	--	--	--	9/08/11	--			
Points												
A\$	BUY	<i>High</i>	SQUARE	na	--	--	--	9/08/11	--			
Points											--	0
YEN	SELL	<i>LOW</i>	SQUARE	NA	--	--	--	9/08/11	--			
Points											--	0
SF	SELL	<i>High</i>	SQUARE	NA	--	--	--	9/08/11	--			
Points											--	0
C\$	BUY	<i>Med</i>	SQUARE	NA	--	--	--	9/08/11	--			
Points											--	0

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.

**THIS IS THE LAST REPORT TO USE THE SEPT CONTRACT. ALL SEPT TRADES ARE CLOSED AND ALL TRADES HENCEFORTH IN THE DEC CONTRACT.**

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15984 AND HIT THE TARGET AT 15913 FOR A GAIN OF 71 POINTS. WE WENT LONG AT 16033 ON FOOTNOTE RULE 4 AND TOOK PROFIT AT 16081 FOR A GAIN OF 48 POINTS.  
WE HIT THE STOP IN THE EURO AT 14043 FOR A LOSS OF 29 POINTS. WE WENT SHORT AT 14043 AND HIT THE TARGET AT 13978 FOR A GAIN OF 65 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10642 AND HIT THE STOP AT 10587 FOR A LOSS OF 55 POINTS. WE WENT LONG AT 10642 ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN FOR ANOTHER LOSS OF 55 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12949 AND HIT THE TARGET AT 12889 FOR A GAIN OF 60 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11657 AND HIT THE TARGET AT 11599 FOR A GAIN OF 59 POINTS. WE WENT SHORT AT 11549 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 11449 FOR A GAIN OF 100 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10161 AND HIT THE STOP AT 10106 FOR A LOSS OF 55 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	<b>16251</b>	09/01/11	69	431.25	431.25
09/01/11	Euro	<b>14353</b>	14320	09/01/11	33	412.50	18.75
09/01/11	A\$	<b>10666</b>	10690	09/01/11	24	240.00	258.75
09/01/11	Yen	<b>13044</b>	13020	09/01/11	24	300.00	-41.25
09/01/11	SF	<b>12404</b>	12387	09/01/11	17	212.50	-253.75
09/01/11	SF	<b>12404</b>	12492	09/01/11	88	1,100.00	846.25
09/01/11	SF	<b>12542</b>	12642	09/02/11	100	1,250.00	2,096.25
09/01/11	SF	<b>12692</b>	12792	09/02/11	100	1,250.00	3,346.25
09/01/11	SF	<b>12842</b>	12942	09/02/11	100	1,250.00	4,596.25
09/01/11	C\$	<b>10221</b>	10248	09/01/11	27	270.00	4,866.25
09/07/11	Pound	16023	<b>15973</b>	09/07/11	50	312.50	4,553.75
09/07/11	Pound	15918	<b>15973</b>	09/07/11	55	343.75	4,897.50
09/07/11	Euro	<b>14000</b>	14022	09/07/11	22	275.00	5,172.50
09/07/11	A\$	10522	<b>10475</b>	09/07/11	47	470.00	4,702.50
09/07/11	Yen	12931	<b>12893</b>	09/07/11	38	475.00	4,227.50
09/07/11	SF	<b>11602</b>	11669	09/07/11	67	837.50	5,065.00
09/07/11	C\$	10132	<b>10095</b>	09/07/11	37	370.00	4,695.00
09/08/11	Euro	<b>14072</b>	14043	09/08/11	29	362.50	4,332.50
09/08/11	Pound	15913	<b>15984</b>	09/08/11	71	443.75	4,776.25
09/08/11	Pound	<b>16033</b>	<b>16081</b>	09/08/11	48	300.00	5,076.25
09/08/11	Euro	13978	<b>14043</b>	09/08/11	65	812.50	5,888.75
09/08/11	A\$	<b>10642</b>	10587	09/08/11	55	550.00	5,338.75
09/08/11	A\$	<b>10642</b>	10587	09/08/11	55	550.00	4,788.75
09/08/11	SF	11599	<b>11657</b>	09/08/11	58	725.00	5,513.75
09/08/11	SF	11449	<b>11549</b>	09/08/11	100	1,250.00	6,763.75

09/08/11 C\$	<b>10161</b>	10106	09/08/11	<b>55</b>	<b>550.00</b>	6,213.75
09/08/11 Yen	12889	<b>12949</b>	09/08/11	60	750.00	6,963.75
					\$6,963.75	

## Open Positions

### 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.

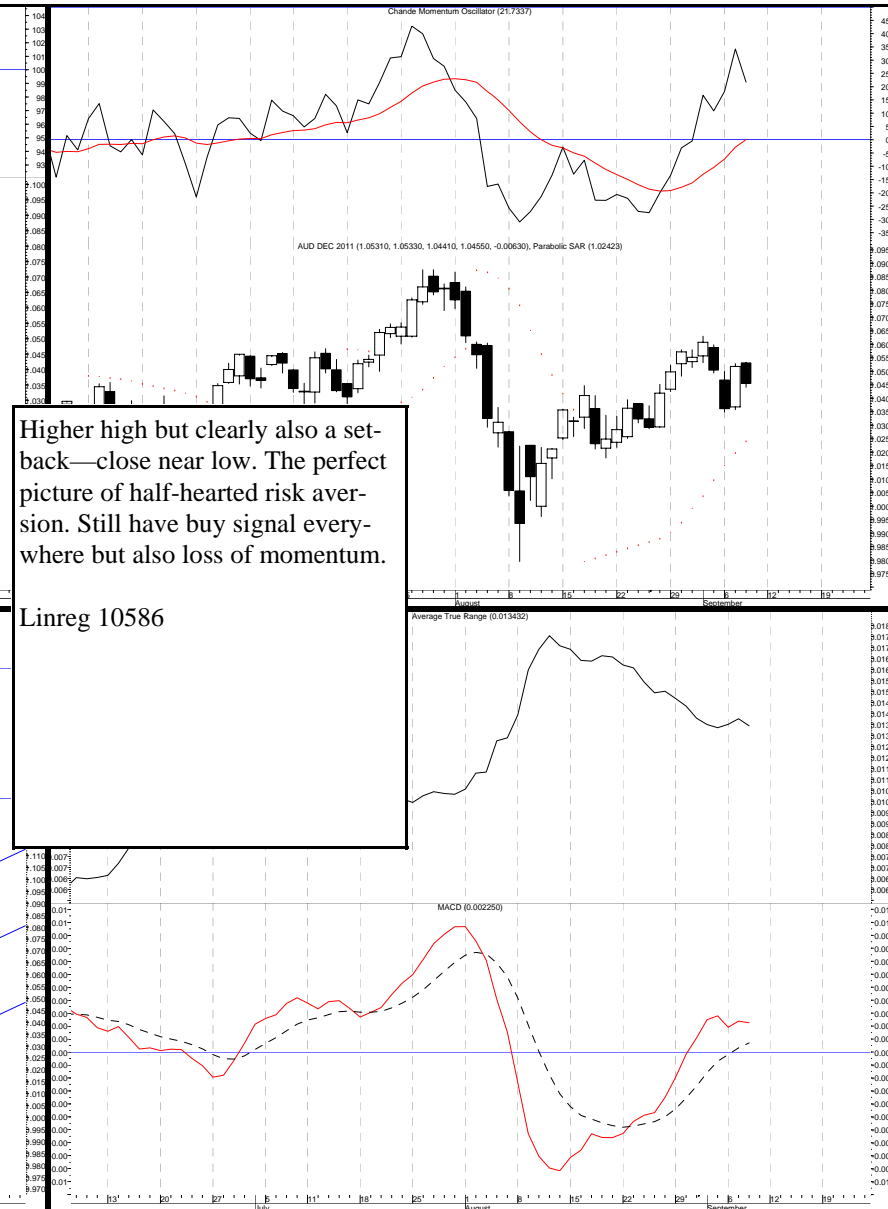
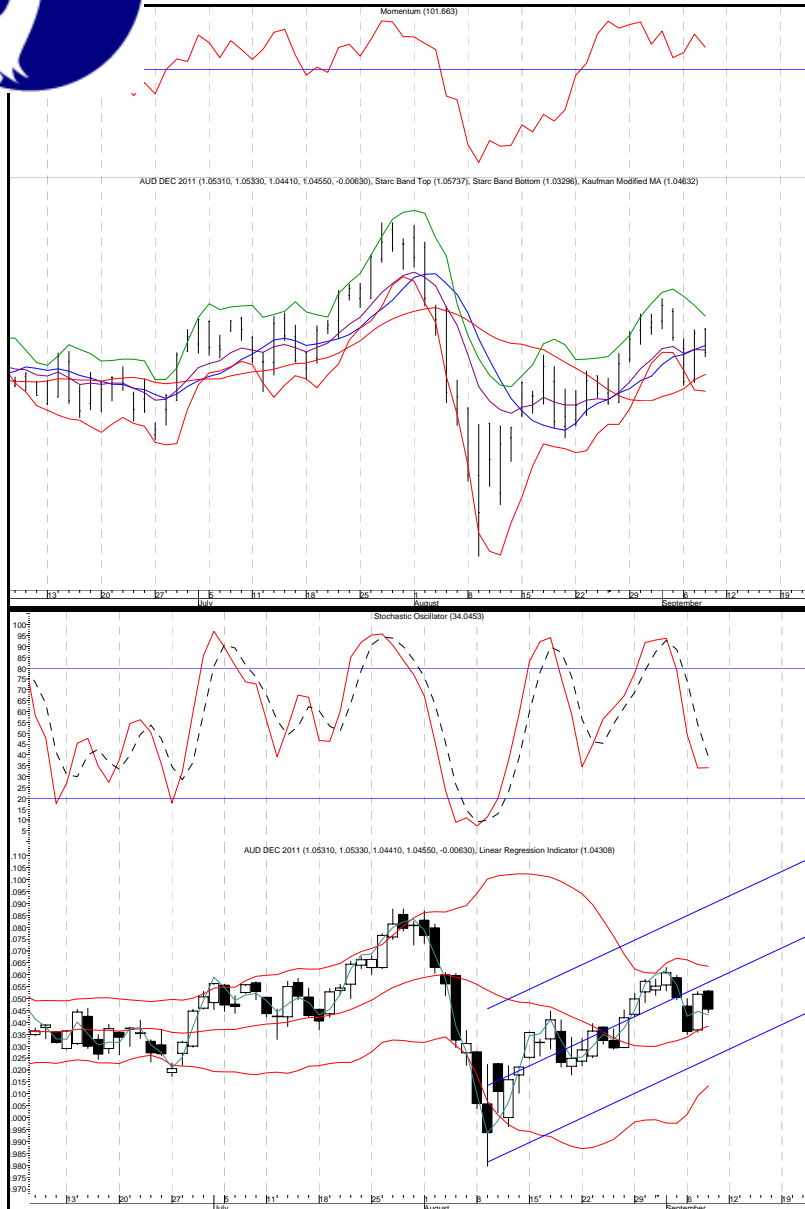
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 8, 2011

## Australian Dollar DEC 2011 Contract



Higher high but clearly also a set-back—close near low. The perfect picture of half-hearted risk aversion. Still have buy signal everywhere but also loss of momentum.

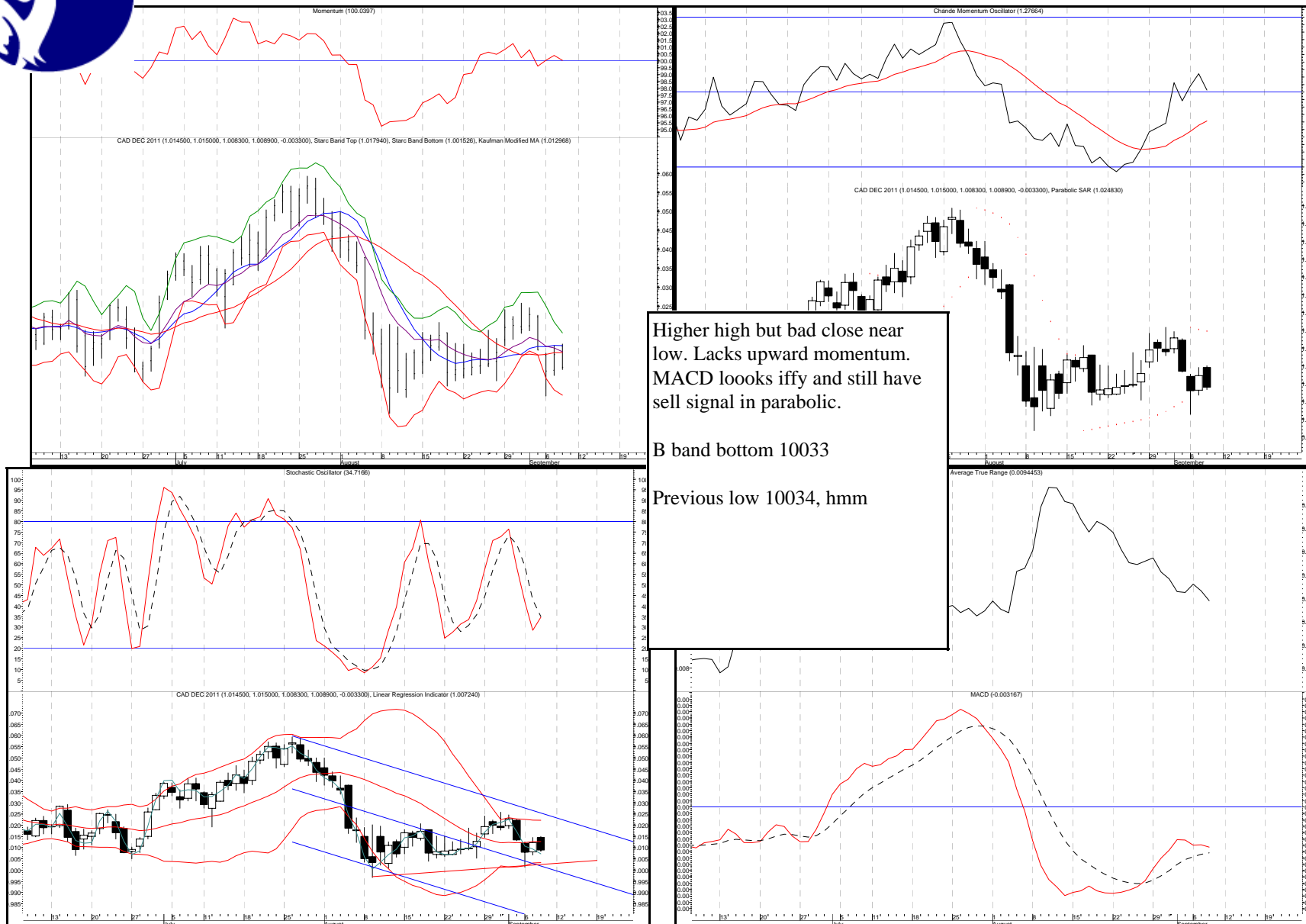
Linreg 10586



# Rockefeller Treasury Services, Inc.

Thursday, September 8, 2011

## Canadian Dollar DEC 2011 Contract

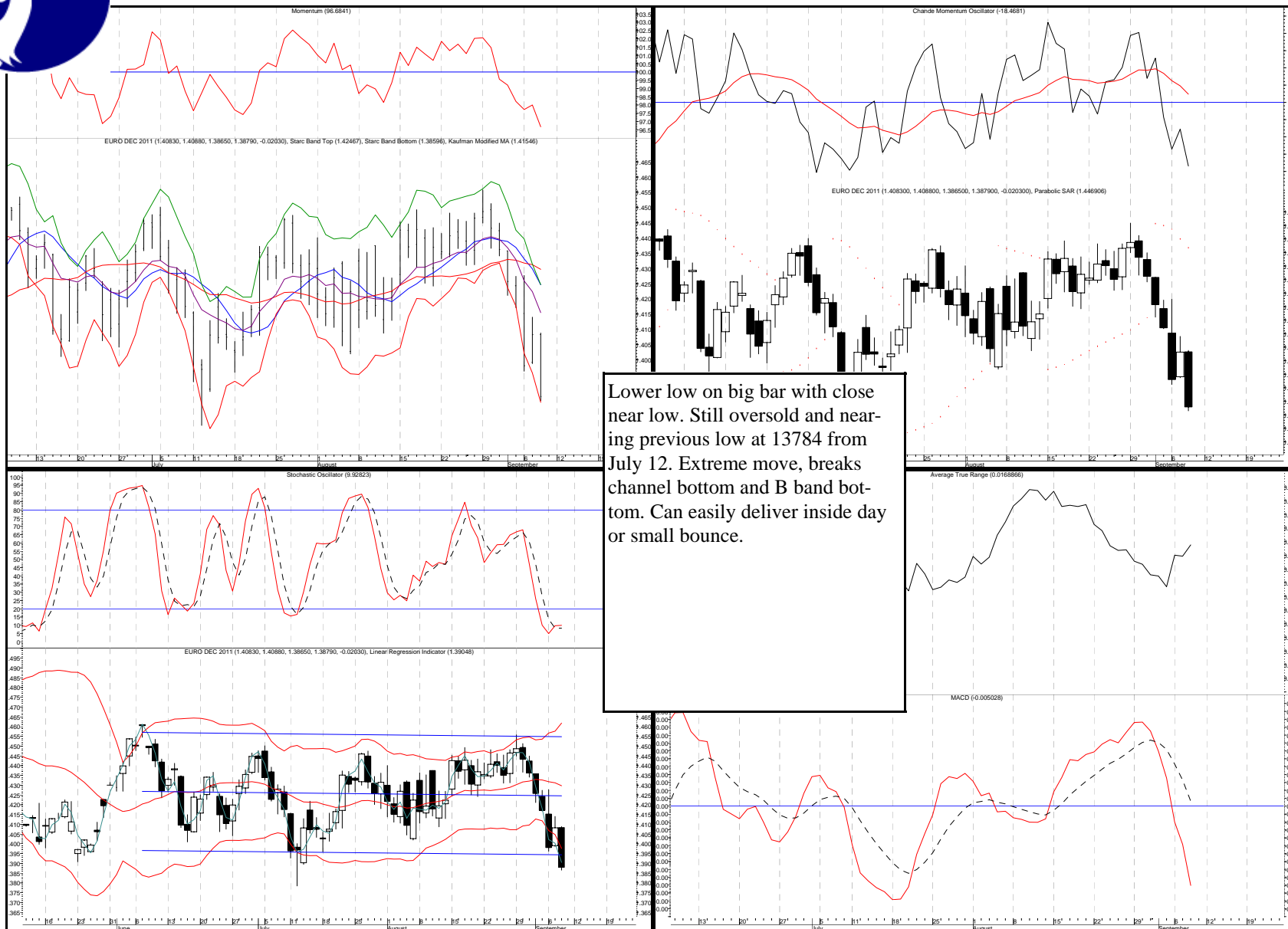




# Rockefeller Treasury Services, Inc.

Thursday, September 8, 2011

## Euro DEC 2011 Contract

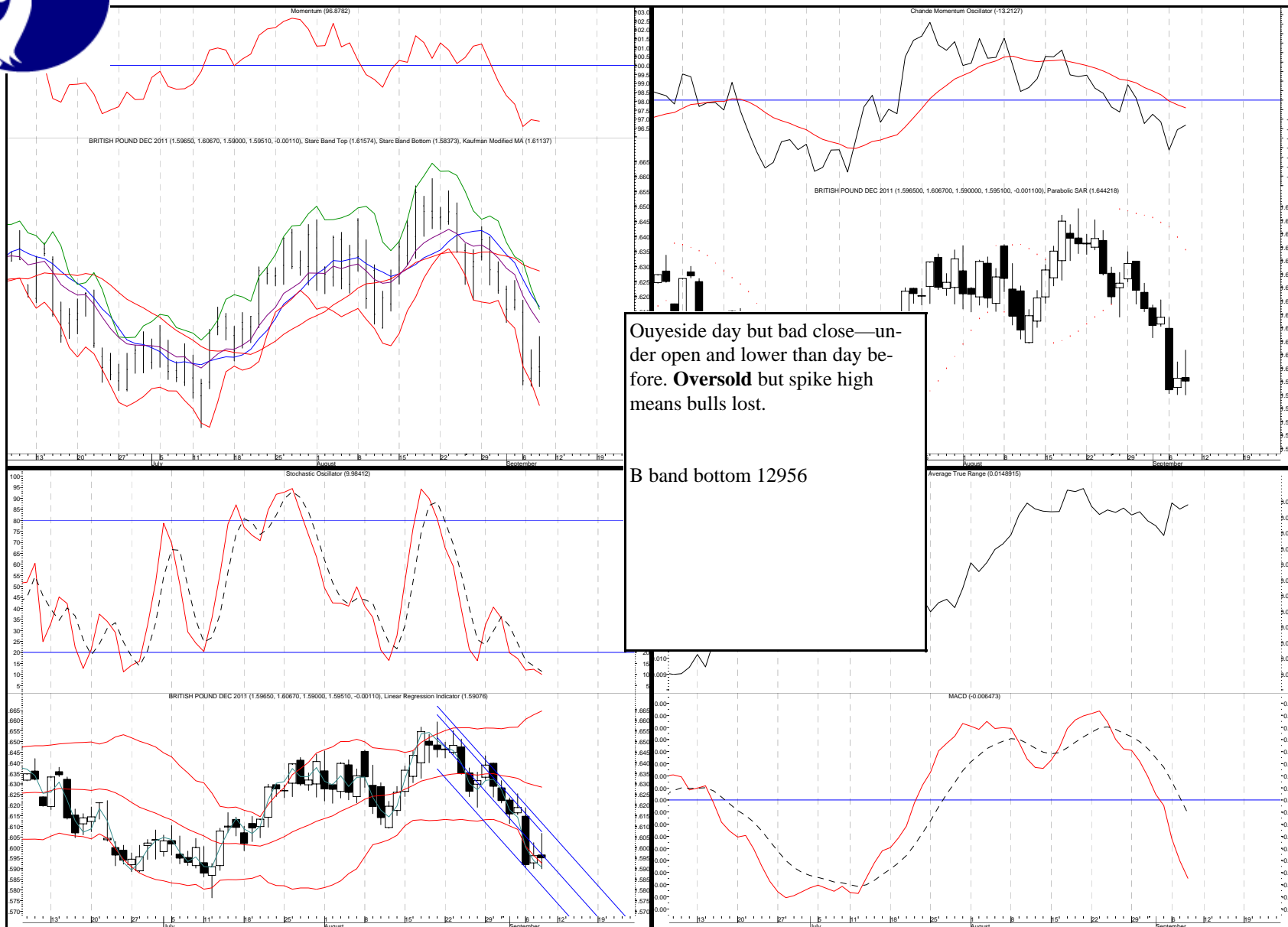




# Rockefeller Treasury Services, Inc.

Thursday, September 8, 2011

## British Pound DEC 2011 Contract



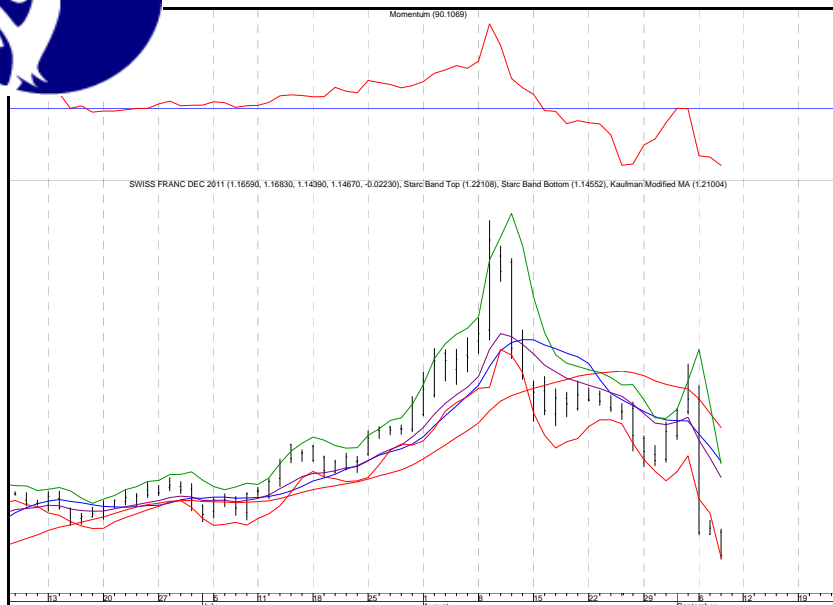




# Rockefeller Treasury Services, Inc.

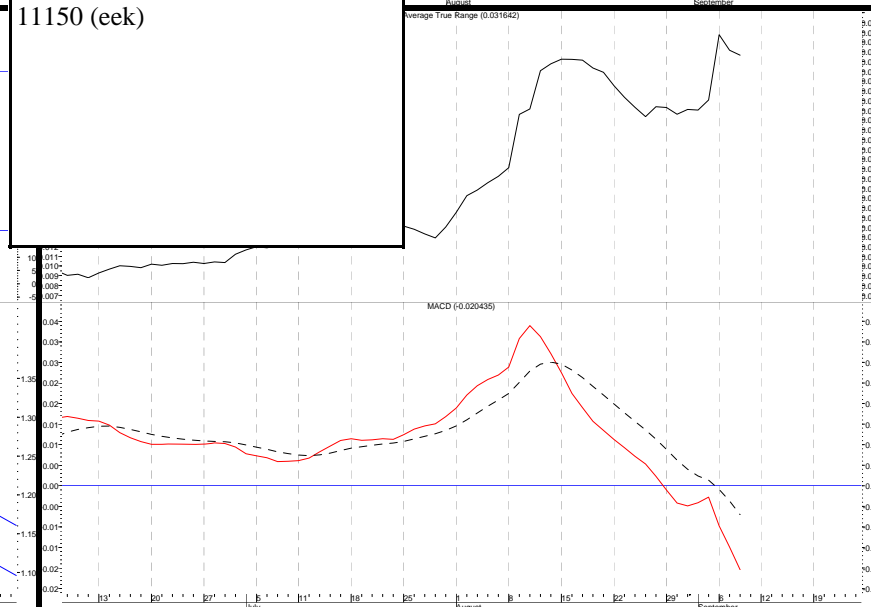
Thursday, September 8, 2011

## Swiss Franc DEC 2011 Contract



Surprise! Still no retracement of giant bar. Oversold, to say the least. Entire bar under B band bottom.

Channel bottom next 24 hours  
11150 (eek)





# Rockefeller Treasury Services, Inc.

Thursday, September 8, 2011

## Japanese Yen DEC 2011 Contract

