Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES--DEC Contract
10/7/2011

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	15544	--	--	--	10/07/11	--	15524	15472	15592
Points											-52	68
EURO	BUY	Med	SQUARE	13381	--	--	--	10/07/11	--	13381	13333	13445
Points											-48	64
A$	BUY	Med	LONG	9700	9666	9748	9700	10/07/11	--	9643	9607	9696
Points					-34	48					-36	53
YEN	SELL	Low	SQUARE	13030	--	--	--	10/07/11	--	13030	13067	12987
Points											-37	43
SF	BUY	Med	SQUARE	10804	--	--	--	10/07/11	--	10804	10757	10855
Points											-47	51
C$	BUY	Med	SQUARE	9611	--	--	--	10/07/11	--	9611	9571	9660
Points											-40	49

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.

REMEMBER THAT THE CME PIT SESSION IS CLOSED ON MONDAY FOR THE COLUMBUS DAY HOLIDAY. Fairly dangerous to trade over holiday.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15429 AND HIT THE TARGET AT 15482 FOR A GAIN OF 53 POINTS. WE WENT LONG AT 15532 ON RULE 2 AND HIT THE TARGET AT 15632 FOR A GAIN OF 100 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13425 AND HIT THE TARGET AT 13471 FOR A GAIN OF 46 POINTS.
WE HIT THE STOP IN THE AUD AT 9650 FOR A GAIN OF 39 POINTS. WE WENT LONG AT 9700 ON RULE 2 AND HIT THE STOP AT 7650 FOR A LOSS OF 50 POINTS. WE WENT LONG AT 9700 AGAIN ON RULE 3.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 13051 AND HIT THE STOP AT 13010 FOR A LOSS OF 41 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10873 AND HIT THE STOP AT 10904 FOR A LOSS OF 31 POINTS. WE WENT SHORT ST 10873 AND HIT THE TARGET AT 10817 FOR A GAIN OF 56 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 9621 AND HIT THE TARGET AT 9652 FOR A GAIN OF 31 POINTS. WE WENT LONG AT 9702 ON RULE 2 AND HIT THE STOP AT 9652 FOR A LOSS OF 50 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	**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
10/07/11	Pound	**15429**	15482	10/07/11	53	331.25	6,217.50
10/07/11	Pound	**15532**	15632	10/07/11	100	625.00	6,842.50
10/07/11	Euro	**13425**	13471	10/07/11	46	575.00	7,417.50
10/07/11	Yen	**13051**	13010	10/07/11	41	512.50	6,905.00
10/07/11	SF	10904	**10873**	10/07/11	31	387.50	6,517.50
10/07/11	C$	**9621**	9652	10/07/11	31	310.00	6,827.50
10/07/11	A$	**9700**	9650	10/07/11	50	500.00	6,327.50
10/07/11	SF	10817	**10873**	10/07/11	56	700.00	7,027.50
10/07/11	C$	**9702**	**9652**	10/07/11	50	500.00	6,527.50
						6,527.50	

Open Positions

10/07/11	A$	**9700**

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

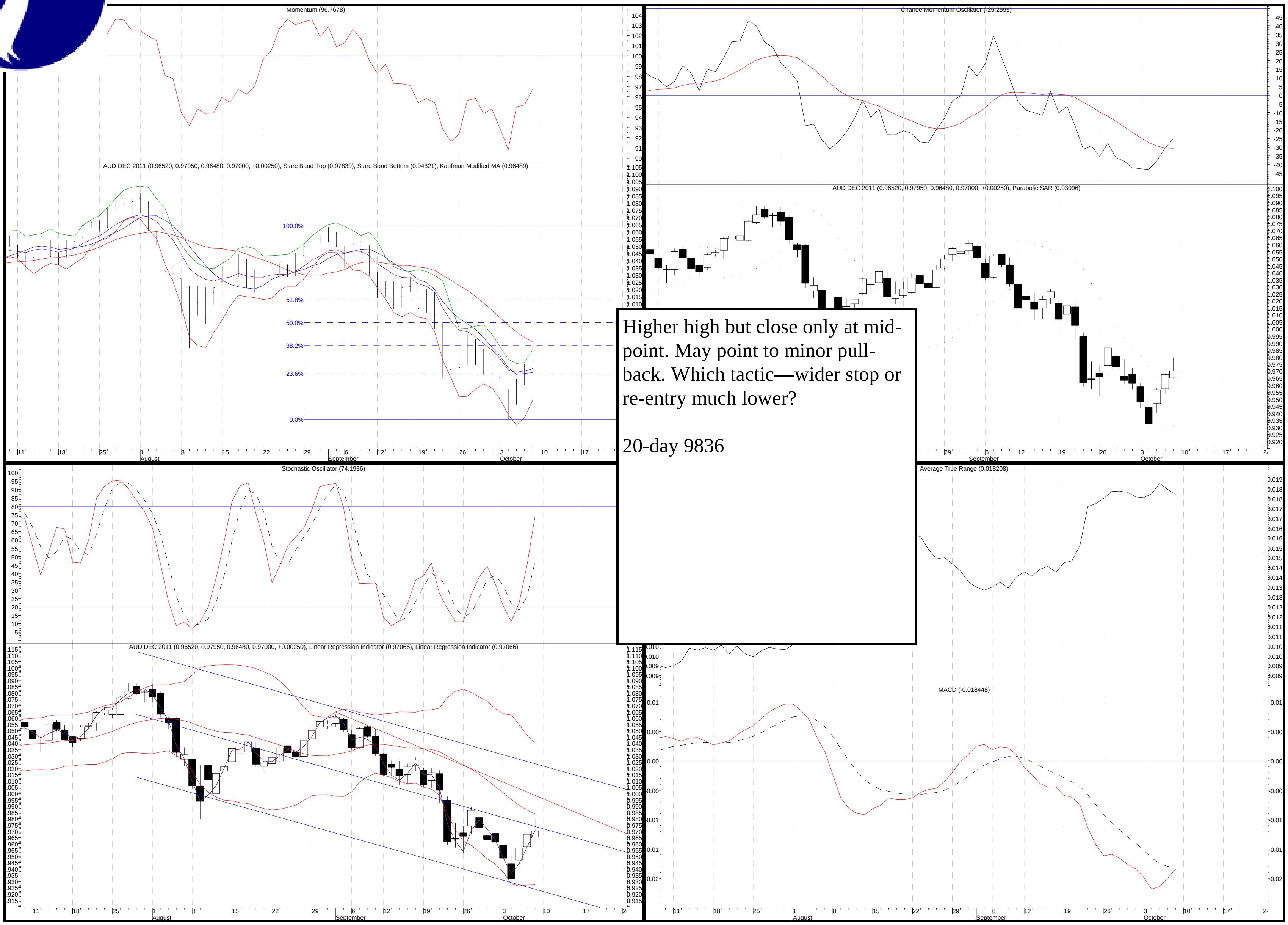
NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE 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.

Friday, October 7, 2011

Australian Dollar
DEC 2011 Contract



Higher high but close only at mid-point. May point to minor pull-back. Which tactic—wider stop or re-entry much lower?

20-day 9836

Rockefeller Treasury Services, Inc.

Friday, October 7, 2011

Canadian Dollar
DEC 2011 Contract

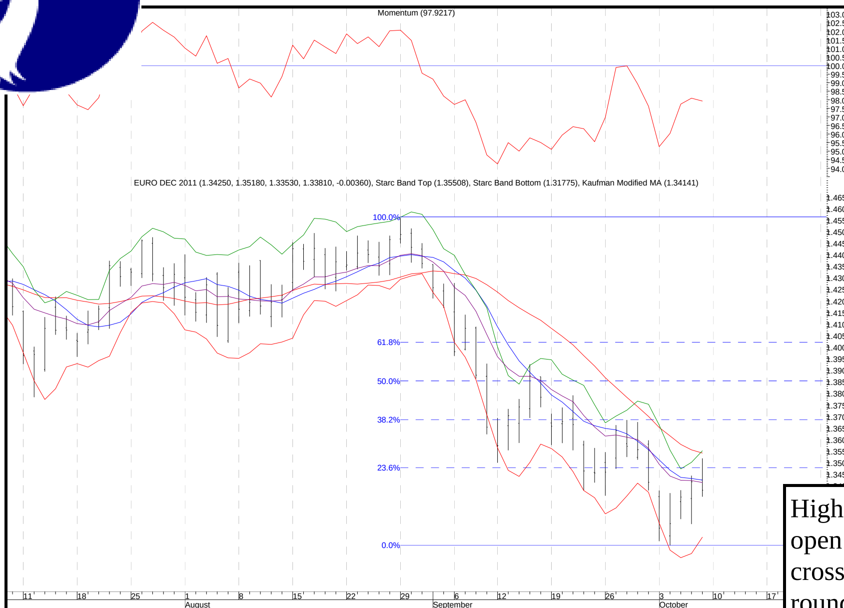
Higher high and parabolic reversal but terrible close near open and low. Maybe just Friday profit-aking?

20-day 9801
Linreg 9671

Rockefeller Treasury Services, Inc.

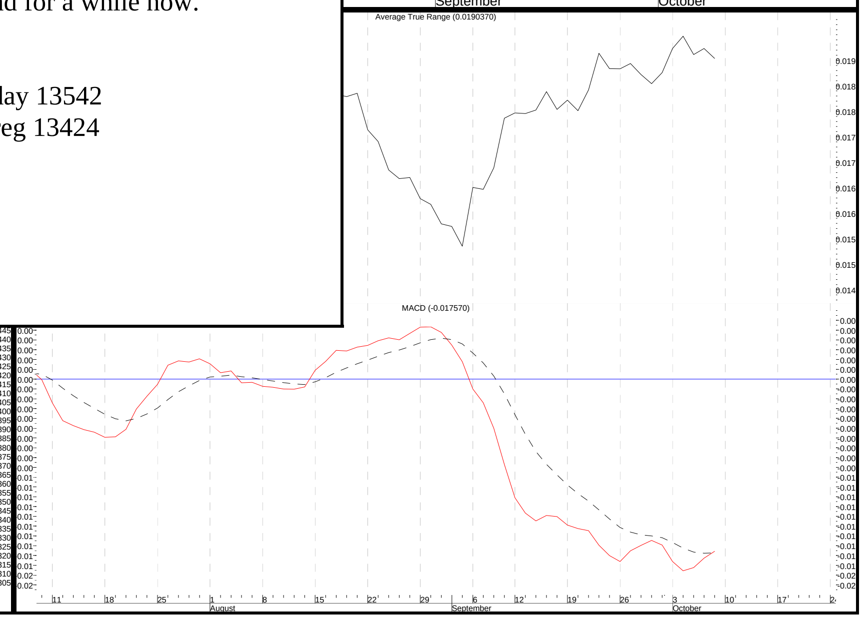
Friday, October 7, 2011

Euro
DEC 2011 Contract



Higher high but bad close under open and near low. Getting MACD crossover to upside. Can wobble round for a while now.

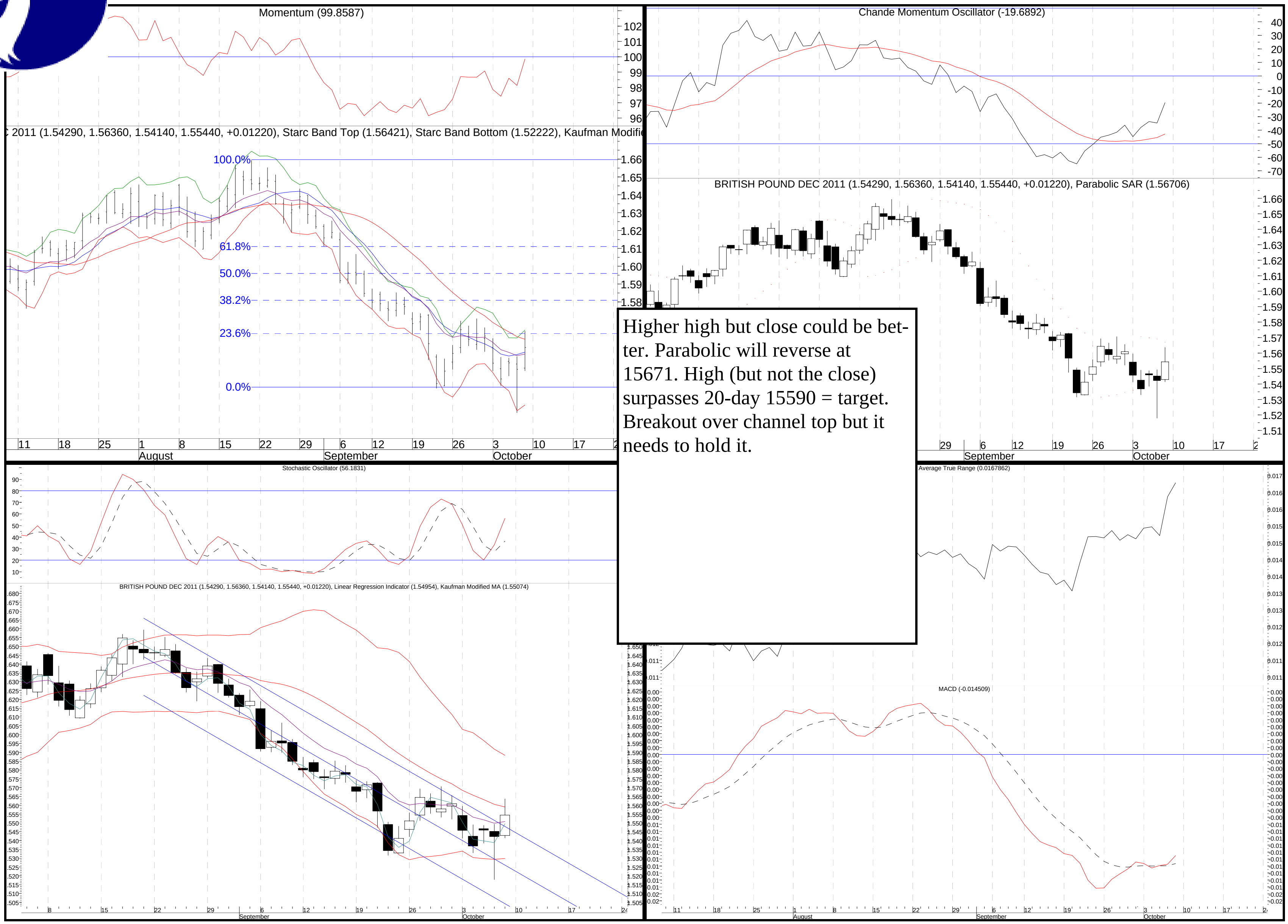
20-day 13542
Linreg 13424



Rockefeller Treasury Services, Inc.

Friday, October 7, 2011

British Pound
DEC 2011 Contract



Higher high but close could be better. Parabolic will reverse at 15671. High (but not the close) surpasses 20-day 15590 = target. Breakout over channel top but it needs to hold it.

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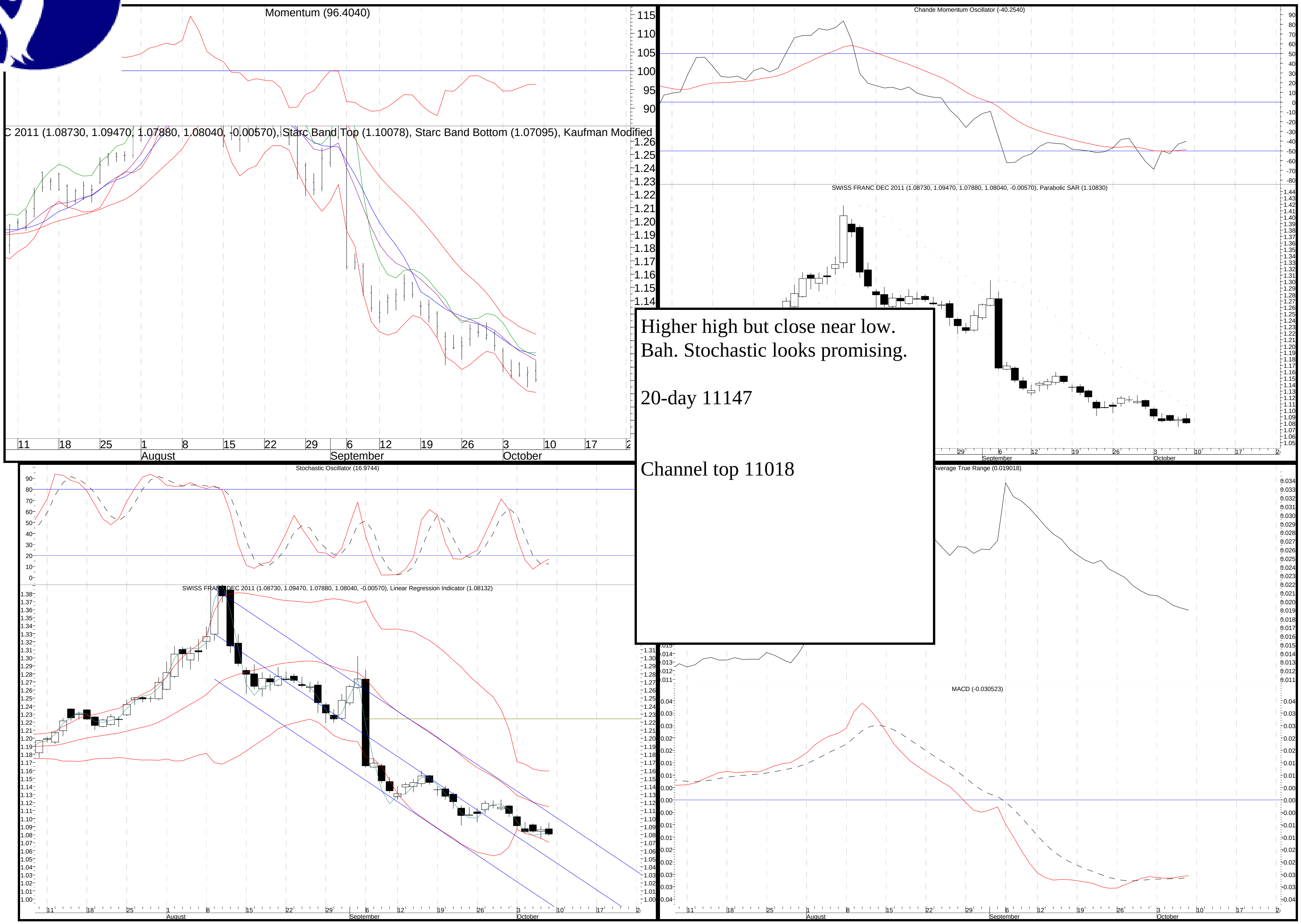
Friday, October 7, 2011

Swiss Franc
DEC 2011 Contract



Higher high but close near low. Bah. Stochastic looks promising.

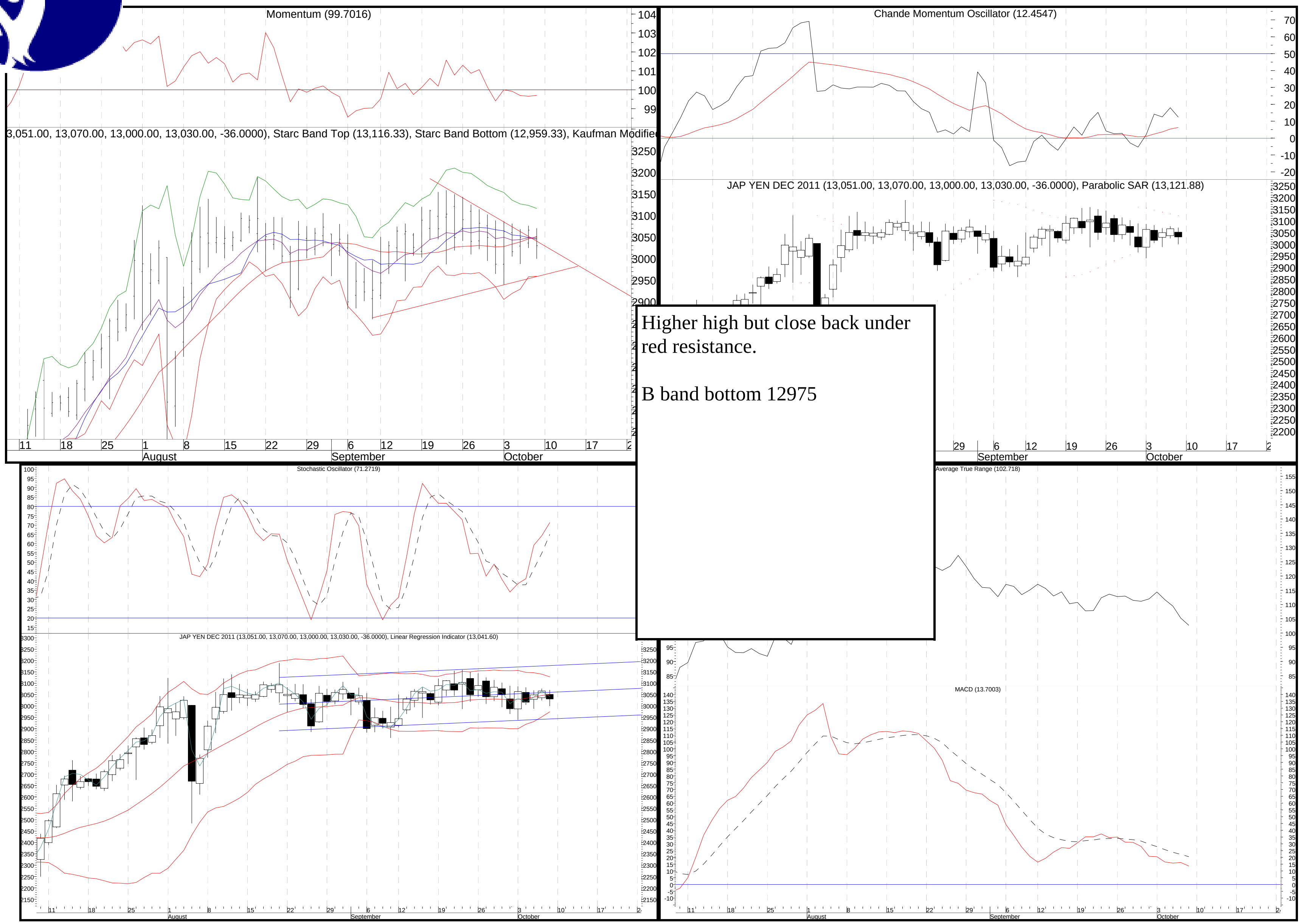
20-day 11147

Channel top 11018

Rockefeller Treasury Services, Inc.

Friday, October 7, 2011

Japanese Yen
DEC 2011 Contract



Higher high but close back under red resistance.

B band bottom 12975