

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

8/4/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	16277	--	--	--	8/04/11	--	16277	16327	16223
Points											-50	54
EURO	SELL	High	SHORT	14121	14154	14077	14138	8/04/11	+17	14213	14254	14150
Points					-33	44					-41	63
A\$	SELL	Low	SQUARE	10438	--	--	--	8/04/11	--	10478	10523	10432
Points											-45	46
YEN	SELL	Med	SQUARE	12656	--	--	--	8/04/11	--	12656	12702	12607
Points											-46	49
SF	BUY	High	SQUARE	13033	--	--	--	8/04/11	--	13033	12987	13081
Points											-46	48
C\$	SELL	Low	SHORT	10204	10204		10298	8/04/11	+94	10266	10310	10217
Points											-44	49

Enter new trades as soon as possible after receiving this report. 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 HIT THE STOP IN THE POUND AT 16366 FOR A LOSS OF 20 POINTS. WE WENT SHORT AT 16342 AND TOOK PROFIT AT 16297 FOR A GAIN OF 45 POINTS. WE WENT LONG THE EURO AT THE GLOBEX OPEN 14346 (OVER 50 POINTS FROM CME CLOSE SO PROPRIETONALITY APPLIES) AND HIT THE STOP AT 14289 FOR A LOSS OF 57 POINTS. WE WENT SHORT AT 14241 AND TOOK PROFIT AT 14188 FOR A GAIN OF 53 POINTS. WE WENT SHORT AT 14138 ON FOOTNOTE RULE 2.

WE HIT THE STOP IN THE AUD AT 10717 FOR A LOSS OF 60 POINTS. WE WENT SHORT AT 10657 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10618 FOR A GAIN OF 39 POINTS. WE WENT SHORT AT 10568 ON FOOTNOTE RULE 2 AND TOOK PROFIT AT 10468 FOR A GAIN OF 100 POINTS.

WE WENT LONG THE YEN AT 12990 (1 POINT FROM EXACT HIGH) AND HIT THE STOP AT 12947 FOR A LOSS OF 43 POINTS. ABSENCE FO REVERSAL RULE COST US A BIG OPPORTUNITY.

WE WENT LONG THE SF AT THE GLOBEX OPEN 13008 AND HIT THE STOP AT 12982 FOR A LOSS OF 26 POINTS.

WE WENT SHORT THE CAD AT 10388 AND HIT THE TARGET AT 10348 FOR A GAIN OF 40 POINTS. WE WENT SHORT AT 10298 ON FOOTNOTE RULE 2.

NEW FOOTNOTE RULE 4: IF THE STOP IS HIT AND ALSO THE PRICE MOVES AGAINST THE ORIGINAL POSITION BY 80 POINTS, REVERSE DIRECTION. PLACE THE STOP 44 POINTS AWAY AND PLACE THE TARGET 48 POINTS AWAY. SEE WEBSITE FOR MORE AND FOR AN EXAMPLE.

In Cad, stop at close means take the money and run.

In Swiss franc, reverse to short at 12955, stop 12985, target 12913.

When the entry recommendation is the same as the CME close, enter at the Globex open or at the market when you get the report.

All prices on a FUTURES BASIS, nearest contract. We try to make the "Close" the Chicago pit session Settlement price.

- Current Position is long, short, or square (square means NO POSITION). Bold, italic points to new position today.
 - Stop is the recommended level to exit the current long or short position. If stop = close, execute as soon as possible.
 - Reenter is the recommended level to reenter in the Swing Direction. "NPR" means "no position recommended."
 - If we carry a position from one day to another day, we change the stop and target to reflect changed conditions. Be sure to cancel the old stop and target.
 - Entry Price is the price at which we initiated the current long, short or square position. Entry Date is the date on which the current position was entered.
- MTM (mark-to-market) is the number of points gained or lost between the current long or short position entry price and today's close.

* Current position profit target is the recommended level to exit for a gain. If we have no position, we also have no profit target.

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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
07/29/11	Yen	12946	12960	08/01/11	14	175.00	175.00
08/01/11	Pound	16379	16378	08/01/11	1	6.25	168.75
08/01/11	Pound	16379	16378	08/01/11	1	6.25	162.50
08/01/11	Euro	14339	14421	08/01/11	82	1,025.00	1,187.50
08/01/11	A\$	10926	10985	08/01/11	59	590.00	1,777.50
08/01/11	Yen	12933	12896	08/01/11	37	462.50	1,315.00
08/01/11	Yen	12933	12976	08/01/11	43	537.50	1,852.50
08/01/11	SF	12606	12652	08/01/11	46	575.00	2,427.50
08/01/11	SF	12702	12802	08/01/11	100	1,250.00	3,677.50
08/01/11	SF	12852	12802	08/01/11	50	625.00	3,052.50
08/01/11	C\$	10498	10460	08/01/11	38	380.00	2,672.50
08/01/11	C\$	10412	10460	08/01/11	48	480.00	3,152.50
08/01/11	Yen	13026	12976	08/01/11	50	625.00	2,527.50
08/02/11	Pound	16292	16242	08/02/11	50	312.50	2,215.00
08/02/11	Euro	14188	14238	08/02/11	50	625.00	2,840.00
08/02/11	A\$	10900	10931	08/02/11	31	310.00	3,150.00
08/02/11	A\$	10795	10850	08/02/11	55	550.00	3,700.00
08/02/11	Yen	12931	12933	08/02/11	2	25.00	3,725.00
08/02/11	Yen	12882	12933	08/02/11	51	637.50	4,362.50
08/02/11	SF	12774	12747	08/02/11	27	337.50	4,025.00
08/02/11	SF	12774	12868	08/02/11	94	1,175.00	5,200.00
08/02/11	C\$	10401	10445	08/02/11	44	440.00	5,640.00
08/02/11	SF	12918	13018	08/02/11	100	1,250.00	6,890.00
08/02/11	Pound	16292	16336	08/03/11	44	275.00	7,165.00
08/03/11	Euro	14231	14179	08/03/11	52	650.00	6,515.00
08/03/11	A\$	10707	10719	08/03/11	12	120.00	6,635.00
08/03/11	Yen	12940	13018	08/03/11	78	975.00	7,610.00

08/03/11 SF	13087	13032	08/03/11	55	687.50	6,922.50
08/03/11 C\$	10384	10395	08/03/11	11	110.00	7,032.50
08/03/11 Pound	16386	16366	08/04/11	20	125.00	6,907.50
08/03/11 A\$	10717	10657	08/04/11	60	600.00	6,307.50
08/04/11 Pound	16297	16342	08/04/11	45	281.25	6,588.75
08/04/11 Euro	14346	14289	08/04/11	57	712.50	5,876.25
08/04/11 Euro	14188	14241	08/04/11	53	662.50	6,538.75
08/04/11 A\$	10618	10657	08/04/11	39	390.00	6,928.75
08/04/11 Yen	12990	12947	08/04/11	43	537.50	6,391.25
08/04/11 SF	13008	12982	08/04/11	26	325.00	6,066.25
08/04/11 C\$	10348	10388	08/04/11	40	400.00	6,466.25
08/04/11 A\$	10468	10568	08/04/11	100	1,000.00	7,466.25
					7,466.25	

Open Positions

08/04/11 Euro	14138
08/04/11 A\$	10568
C\$	10298

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.

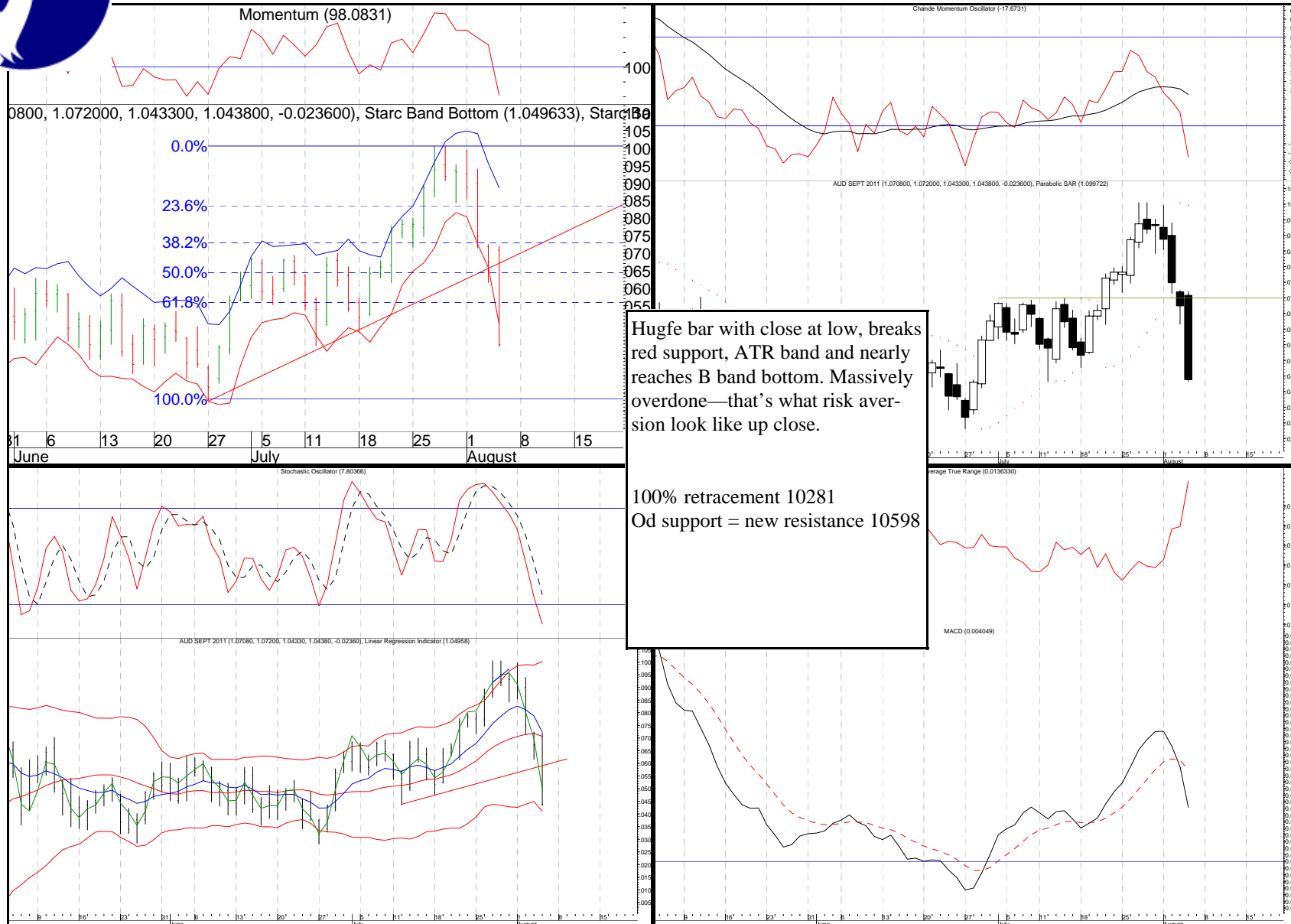
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, August 4, 2011

Australian Dollar SEPT 2011 Contract

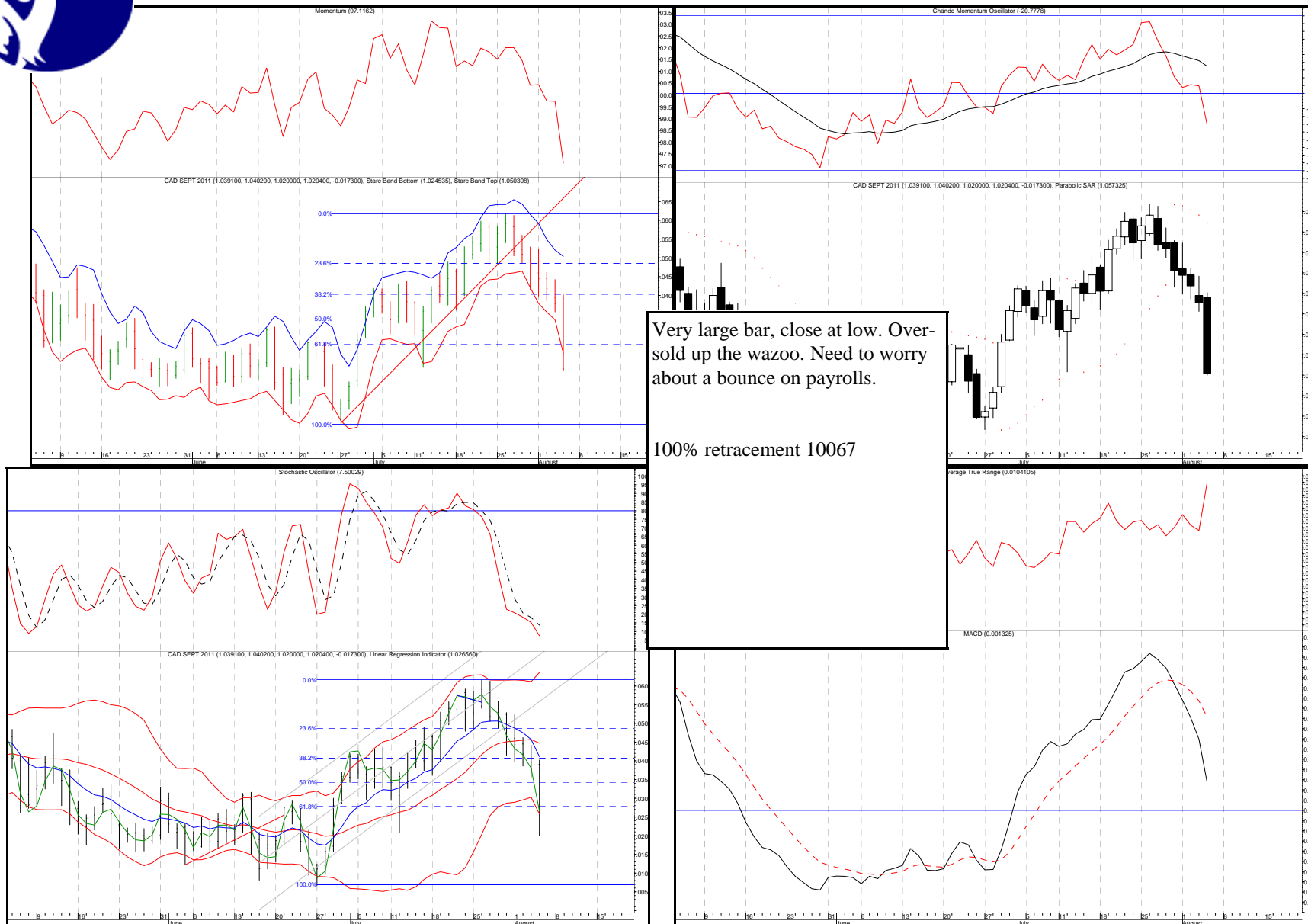




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Canadian Dollar SEPT 2011 Contract

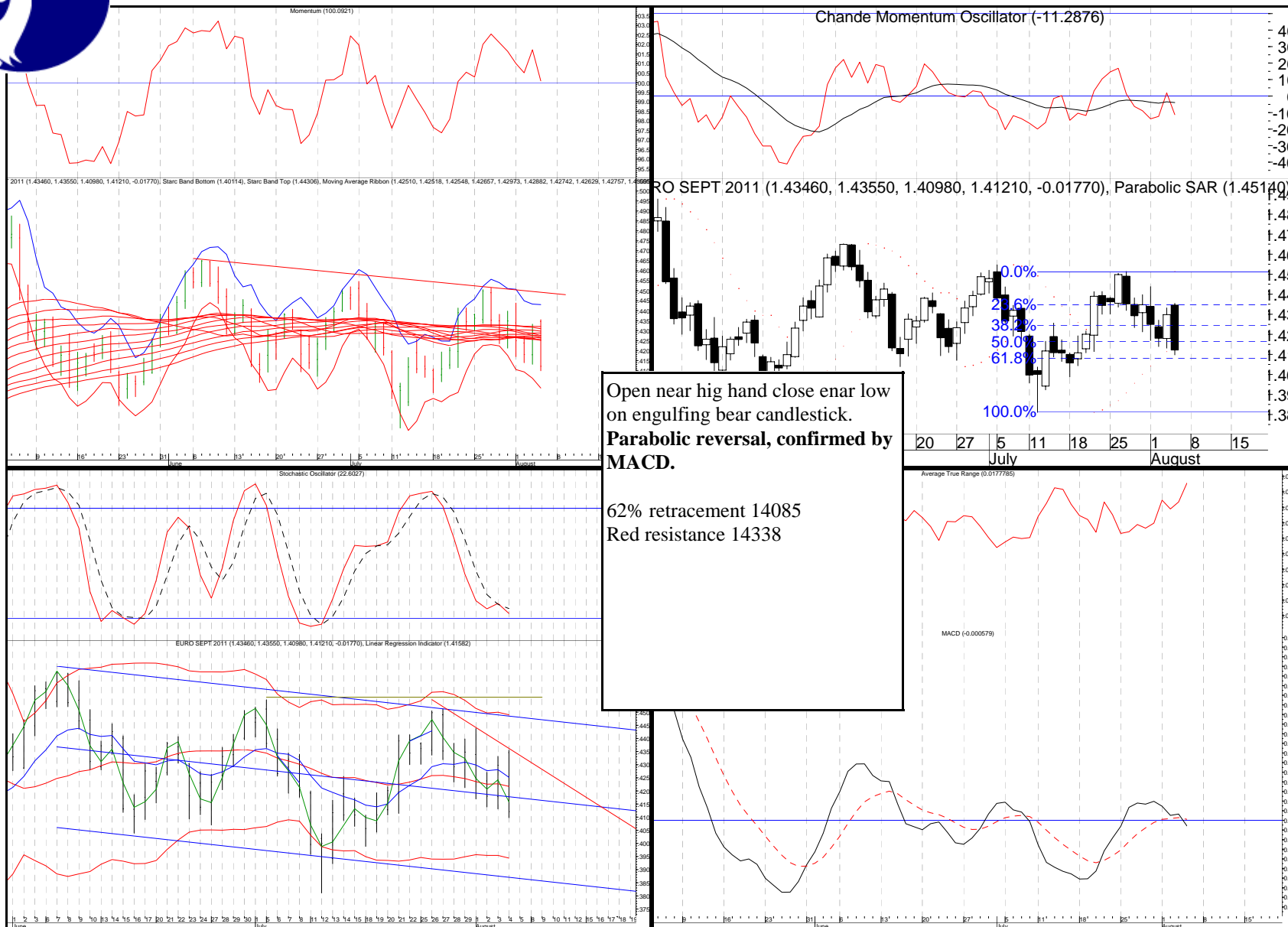




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Euro SEPT 2011 Contract

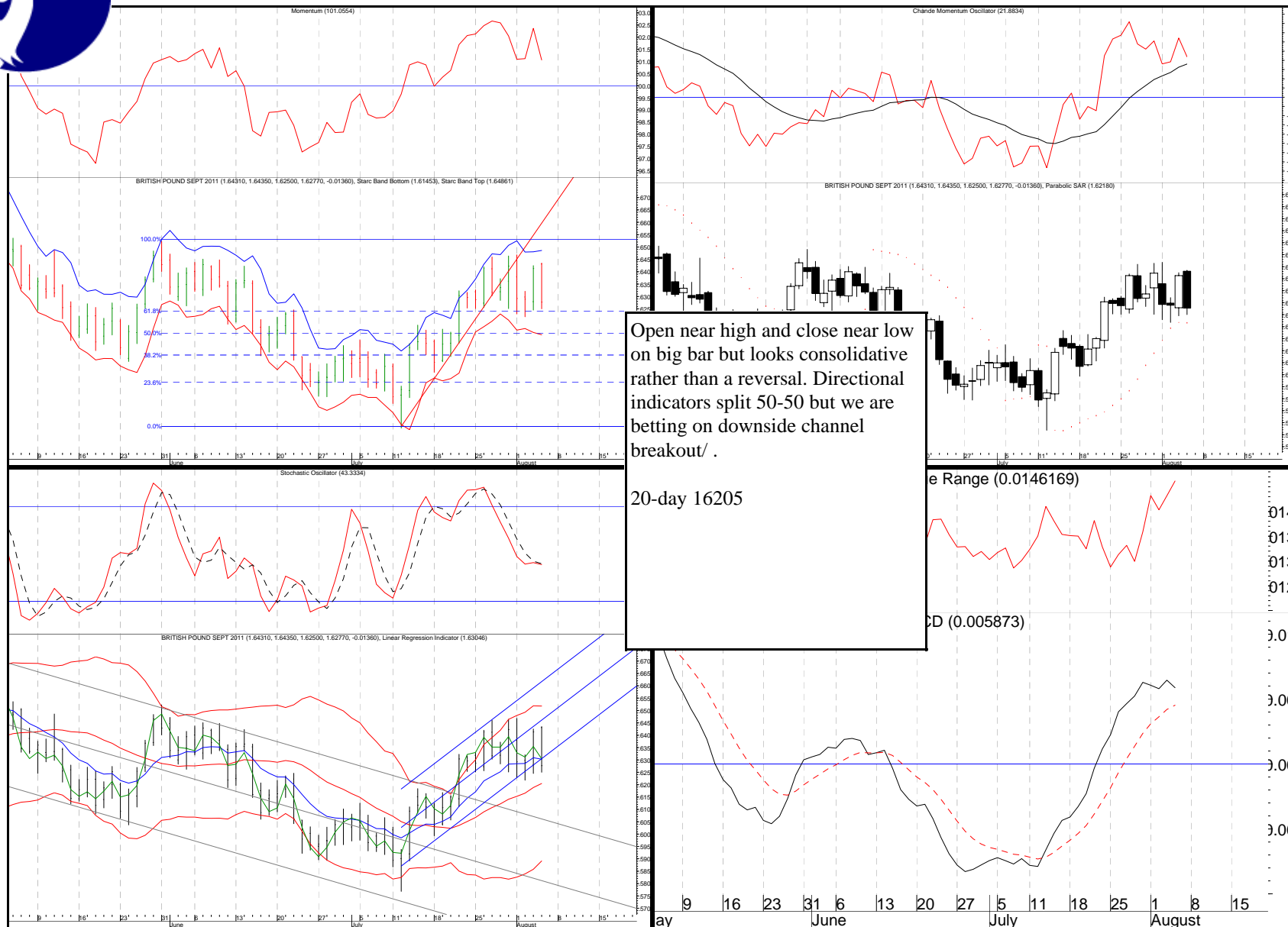




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British Pound SEPT 2011 Contract

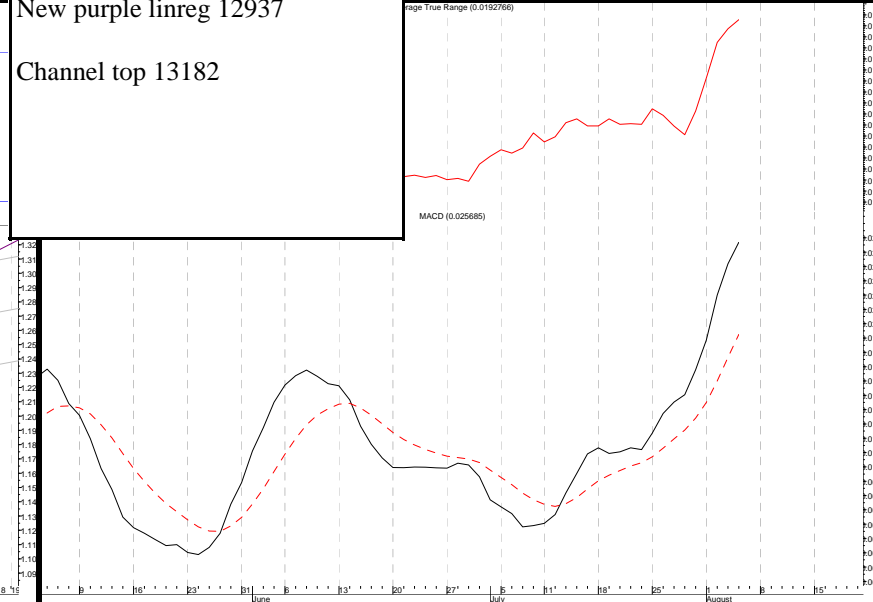
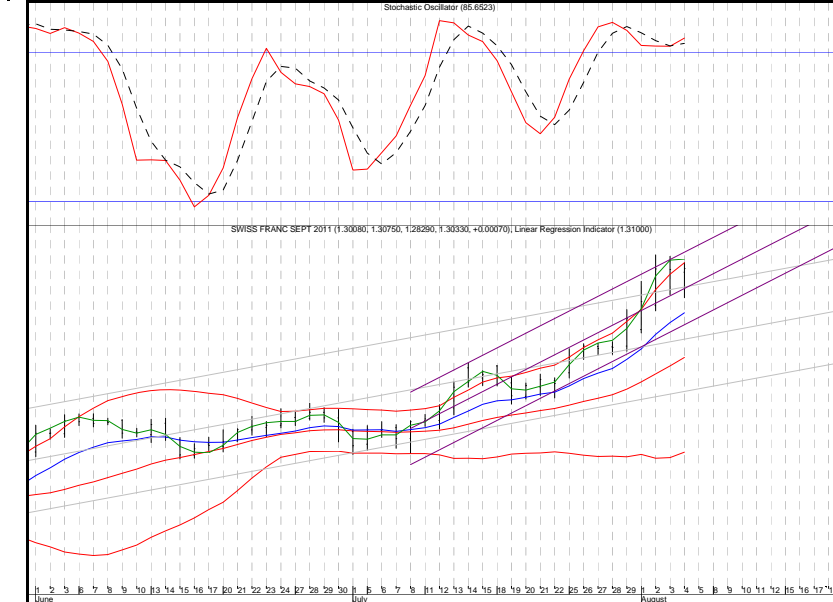
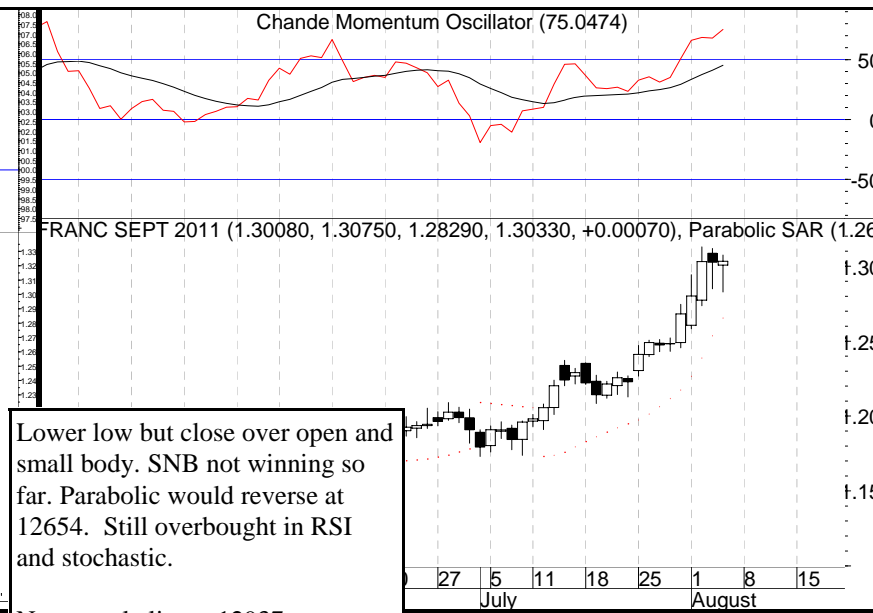
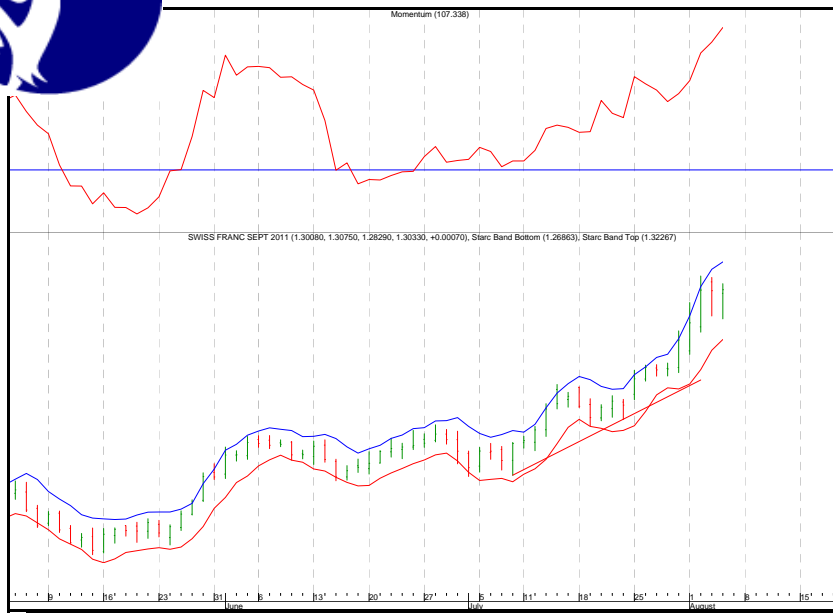




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Swiss Franc SEPT 2011 Contract



Lower low but close over open and small body. SNB not winning so far. Parabolic would reverse at 12654. Still overbought in RSI and stochastic.

New purple linreg 12937

Channel top 13182



Rockefeller Treasury Services, Inc.

Thursday, August 4, 2011

Japanese Yen SEPT 2011 Contract

