

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

8/12/2011

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	16274	--	--	--	8/12/11	--	16274	16318	16227
Points											-44	47
EURO	BUY	LOW	SQUARE	14238	--	--	--	8/12/11	--	14238	14196	14282
Points											-42	44
A\$	BUY	LOW	LONG	10310	10273	10333	10273	8/12/11	+37	NPR		
Points					-37	23					N/A	N/A
YEN	BUY	LOW	SQUARE	13029	--	--	--	8/12/11	--	13029	12986	13084
Points											-43	55
SF	SELL	LOW	SQUARE	12898	--	--	--	8/12/11	--	12898	12949	12834
Points											-51	64
C\$	SELL	LOW	SQUARE	10089	--	--	--	8/12/11	--	10089	10131	10048
Points											-42	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.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16228 AND HIT THE TARGET AT 16266 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14231 AND HIT THE STOP AT 14153 FOR A LOSS OF 78 POINTS. WE WENT LONG AT 14231 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 14266 FOR A GAIN OF 35 POINTS.  
WE HIT THE STOP IN THE AUD AT 10214 FOR A LOSS OF 59 POINTS. WE WENT LONG AT 10273 ON FOOTNOTE RULE 3.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13016 AND HIT THE STOP AT 13065 FOR A LOSS OF 49 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 13104 AND HIT THE STOP AT 13176 FOR A LOSS OF 72 POINTS. WE MISSED THE REVERSAL ON FOOTNOTE RULE 4, THANKS GOODNESS. WE WENT SHORT AT 13104 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 13045 FOR A GAIN OF 59 POINTS. WE WENT SHORT AT 12995 ON FOOTNOTE RULE 2. WE HIT THE TARGET AT 12895 FOR A GAIN OF 100 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10145 AND HIT THE STOP AT 10076 FOR A LOSS OF 69 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

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

08/03/11 SF	<b>13087</b>	13032	08/03/11	<b>55</b>	<b>687.50</b>	6,922.50
08/03/11 C\$	10384	<b>10395</b>	08/03/11	11	110.00	7,032.50
08/03/11 Pound	<b>16386</b>	<b>16366</b>	08/04/11	<b>20</b>	<b>125.00</b>	6,907.50
08/03/11 A\$	<b>10717</b>	<b>10657</b>	08/04/11	<b>60</b>	<b>600.00</b>	6,307.50
08/04/11 Pound	16297	<b>16342</b>	08/04/11	45	281.25	6,588.75
08/04/11 Euro	<b>14346</b>	14289	08/04/11	<b>57</b>	<b>712.50</b>	5,876.25
08/04/11 Euro	14188	<b>14241</b>	08/04/11	53	662.50	6,538.75
08/04/11 A\$	10618	<b>10657</b>	08/04/11	39	390.00	6,928.75
08/04/11 Yen	<b>12990</b>	12947	08/04/11	<b>43</b>	<b>537.50</b>	6,391.25
08/04/11 SF	<b>13008</b>	12982	08/04/11	<b>26</b>	<b>325.00</b>	6,066.25
08/04/11 C\$	10348	<b>10388</b>	08/04/11	40	400.00	6,466.25
08/04/11 A\$	10468	<b>10568</b>	08/04/11	100	1,000.00	7,466.25
08/04/11 Euro	14077	<b>14138</b>	08/05/11	61	762.50	8,228.75
08/04/11 C\$	10183	<b>10298</b>	08/05/11	115	1,150.00	9,378.75
08/05/11 Pound	16223	<b>16250</b>	08/05/11	27	168.75	<b>9,547.50</b>
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	8,922.50
08/05/11 SF	13049	<b>13081</b>	08/05/11	32	400.00	9,322.50
08/05/11 SF	12985	<b>12955</b>	08/05/11	<b>30</b>	<b>375.00</b>	8,947.50
08/05/11 A\$	10396	<b>10346</b>	08/05/11	<b>50</b>	<b>500.00</b>	<b>8,447.50</b>
08/05/11 Euro	14254	<b>14213</b>	08/05/11	<b>41</b>	<b>512.50</b>	7,935.00
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	7,310.00
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	6,685.00
08/08/11 Pound	<b>16441</b>	16385	08/08/11	<b>56</b>	<b>350.00</b>	6,335.00
08/08/11 Euro	<b>14349</b>	14299	08/08/11	<b>50</b>	<b>625.00</b>	5,710.00
08/08/11 Euro	14171	<b>14219</b>	08/08/11	48	600.00	6,310.00
08/08/11 A\$	<b>10398</b>	10360	08/08/11	<b>38</b>	<b>380.00</b>	5,930.00
08/08/11 A\$	10324	<b>10280</b>	08/08/11	<b>44</b>	<b>440.00</b>	5,490.00
08/08/11 Yen	<b>12798</b>	12811	08/08/11	13	162.50	5,652.50
08/08/11 SF	<b>13185</b>	<b>13241</b>	08/08/11	56	700.00	6,352.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	6,202.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	6,052.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	5,902.50
08/08/11 Pound	16349	<b>16305</b>	08/08/11	<b>44</b>	<b>275.00</b>	5,627.50
08/08/11 A\$	10232	<b>10280</b>	08/08/11	48	480.00	6,107.50
08/08/11 SF	<b>13291</b>	13241	08/08/11	<b>50</b>	<b>625.00</b>	5,482.50
08/08/11 Yen	<b>12861</b>	12937	08/09/11	76	950.00	6,432.50
08/08/11 C\$	10003	<b>10057</b>	08/09/11	54	540.00	6,972.50
08/08/11 A\$	10096	<b>10182</b>	08/09/11	86	860.00	7,832.50
08/09/11 Pound	16277	<b>16306</b>	08/09/11	29	181.25	8,013.75
08/09/11 Euro	14236	<b>14160</b>	08/09/11	<b>76</b>	<b>950.00</b>	7,063.75
08/09/11 A\$	9946	<b>10046</b>	08/09/11	100	1,000.00	8,063.75
08/09/11 A\$	9946	<b>9896</b>	08/09/11	<b>50</b>	<b>500.00</b>	7,563.75
08/09/11 Yen	<b>12987</b>	12937	08/09/11	<b>50</b>	<b>625.00</b>	6,938.75
08/09/11 SF	<b>13251</b>	13324	08/09/11	73	912.50	7,851.25
08/09/11 SF	<b>13374</b>	13474	08/09/11	100	1,250.00	9,101.25
08/09/11 SF	<b>13524</b>	13624	08/09/11	100	1,250.00	10,351.25
08/09/11 SF	<b>13674</b>	13774	08/09/11	100	1,250.00	11,601.25
08/09/11 SF	<b>13824</b>	13924	08/09/11	100	1,250.00	12,851.25
08/09/11 Pound	<b>16281</b>	<b>16227</b>	08/10/11	<b>54</b>	<b>337.50</b>	12,513.75
08/09/11 SF	<b>13974</b>	13954	08/10/11	<b>20</b>	<b>250.00</b>	12,263.75
08/09/11 Yen	<b>12987</b>	12965	08/10/11	<b>22</b>	<b>275.00</b>	11,988.75
08/10/11 Pound	16143	<b>16227</b>	08/10/11	84	525.00	12,513.75

08/10/11 Euro	<b>14385</b>	14335	08/10/11	<b>50</b>	<b>625.00</b>	11,888.75
08/10/11 Euro	14207	<b>14255</b>	08/10/11	48	600.00	12,488.75
08/10/11 Euro	14207	<b>14157</b>	08/10/11	<b>50</b>	<b>625.00</b>	11,863.75
08/10/11 A\$	<b>10341</b>	10294	08/10/11	<b>47</b>	<b>470.00</b>	11,393.75
08/10/11 A\$	10166	<b>10214</b>	08/10/11	48	480.00	11,873.75
08/10/11 A\$	10166	<b>10116</b>	08/10/11	<b>50</b>	<b>500.00</b>	11,373.75
08/10/11 Yen	<b>12987</b>	13074	08/10/11	87	1,087.50	12,461.25
08/10/11 SF	13826	<b>13874</b>	08/10/11	48	600.00	13,061.25
08/10/11 C\$	<b>10223</b>	<b>10150</b>	08/10/11	<b>73</b>	<b>730.00</b>	12,331.25
08/10/11 SF	<b>13776</b>	13776	08/11/11	0	0.00	12,331.25
08/11/11 Pound	16210	<b>16126</b>	08/11/11	<b>84</b>	<b>525.00</b>	11,806.25
08/11/11 Euro	14241	<b>14157</b>	08/11/11	<b>84</b>	<b>1,050.00</b>	10,756.25
08/11/11 Euro	14130	<b>14157</b>	08/11/11	27	337.50	11,093.75
08/11/11 A\$	10160	<b>10114</b>	08/11/11	<b>46</b>	<b>460.00</b>	10,633.75
08/11/11 A\$	10153	<b>10207</b>	08/11/11	54	540.00	11,173.75
08/11/11 Yen	<b>13028</b>	12974	08/11/11	<b>54</b>	<b>675.00</b>	10,498.75
08/11/11 Yen	<b>13028</b>	<b>13090</b>	08/11/11	62	775.00	11,273.75
08/11/11 SF	13608	<b>13656</b>	08/11/11	48	600.00	11,873.75
08/11/11 SF	13458	<b>13558</b>	08/11/11	100	1,250.00	13,123.75
08/11/11 SF	13308	<b>13408</b>	08/11/11	100	1,250.00	14,373.75
08/11/11 SF	13158	<b>13258</b>	08/11/11	100	1,250.00	<b>15,623.75</b>
08/11/11 SF	13158	<b>13108</b>	08/11/11	<b>50</b>	<b>625.00</b>	14,998.75
08/11/11 C\$	10092	<b>10041</b>	08/12/11	<b>51</b>	<b>510.00</b>	14,488.75
08/11/11 A\$	<b>10273</b>	<b>10214</b>	08/12/11	<b>59</b>	<b>590.00</b>	13,898.75
08/12/11 Pound	<b>16228</b>	16266	08/12/11	38	237.50	14,136.25
08/12/11 Euro	<b>14231</b>	<b>14153</b>	08/12/11	<b>78</b>	<b>975.00</b>	13,161.25
08/12/11 Euro	<b>14231</b>	14266	08/12/11	35	437.50	13,598.75
08/12/11 Yen	13065	<b>13016</b>	08/12/11	<b>49</b>	<b>612.50</b>	12,986.25
08/12/11 SF	13176	<b>13104</b>	08/12/11	<b>72</b>	<b>900.00</b>	12,086.25
08/12/11 SF	13043	<b>13104</b>	08/12/11	61	762.50	12,848.75
08/12/11 C\$	<b>10145</b>	10076	08/12/11	<b>69</b>	<b>690.00</b>	12,158.75
08/12/11 SF	12895	<b>12995</b>	08/12/11	100	1,250.00	13,408.75
					13,408.75	

#### Open Positions

08/12/11 A\$ **10273**

#### 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,

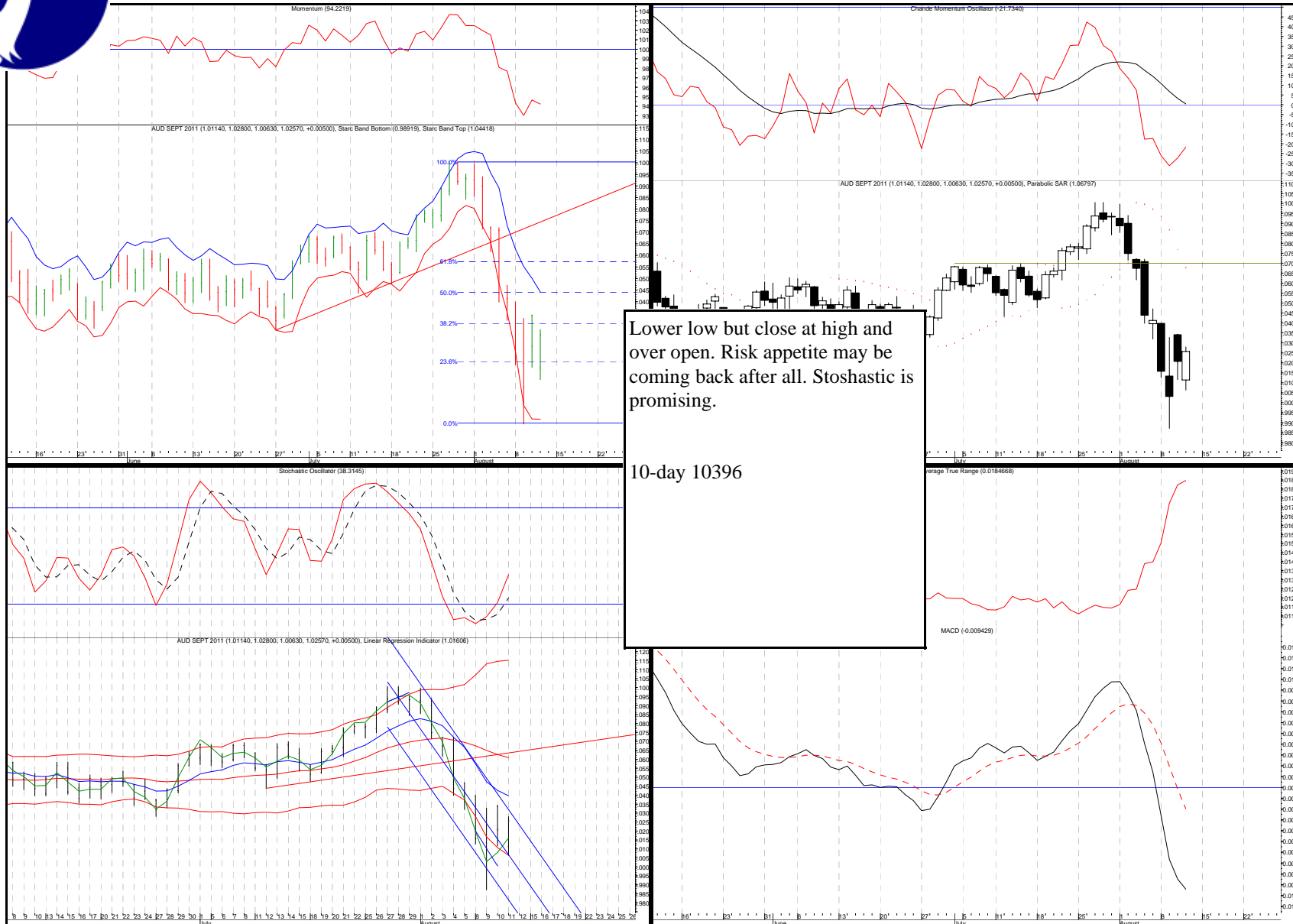
ONE OF THE LIMITATIONS OF ANY OTHER HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL 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 11, 2011

## Australian Dollar SEPT 2011 Contract

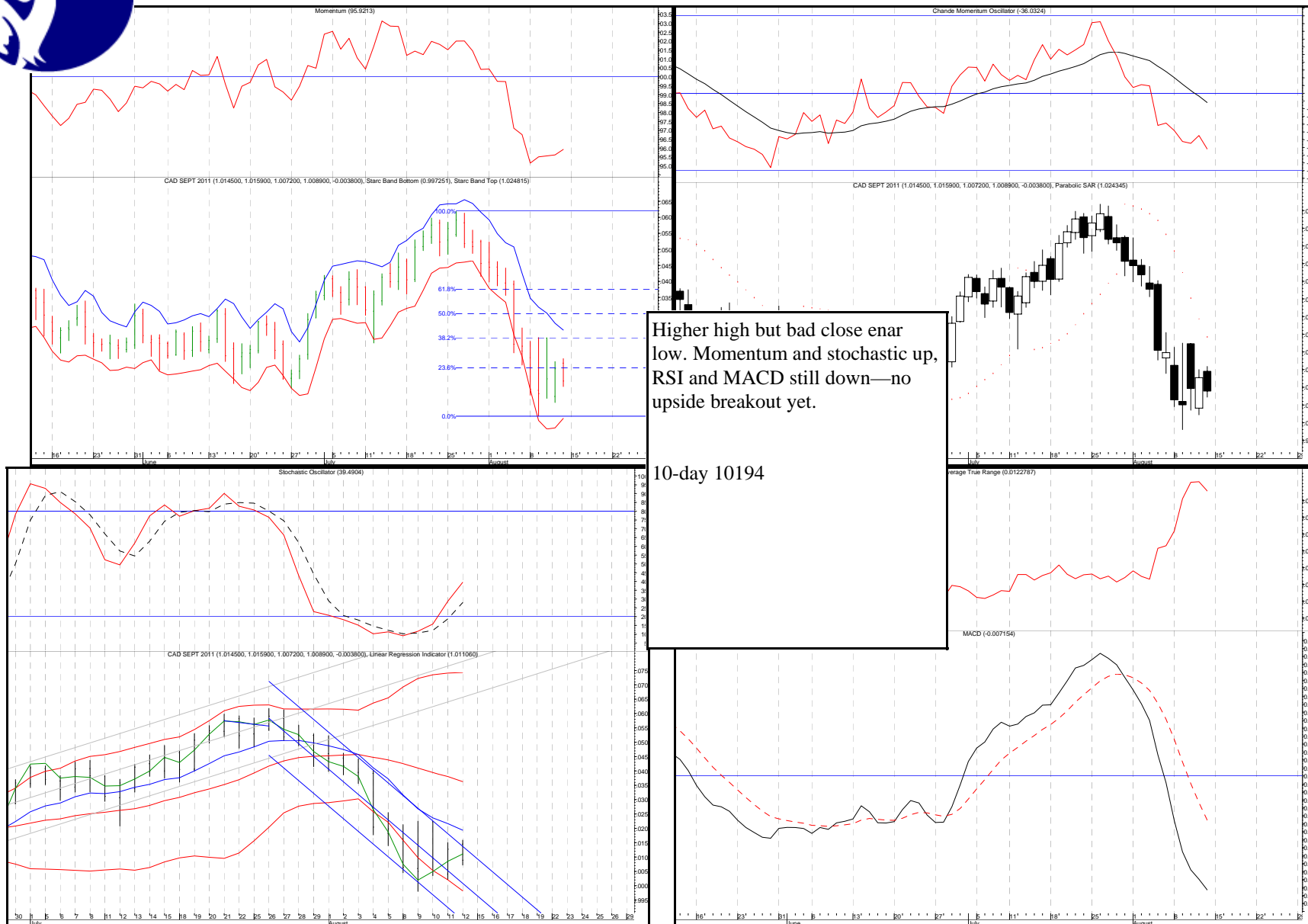




# Rockefeller Treasury Services, Inc.

Friday, August 12, 2011

## Canadian Dollar SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Friday, August 12, 2011

**Euro**  
**SEPT 2011 Contract**



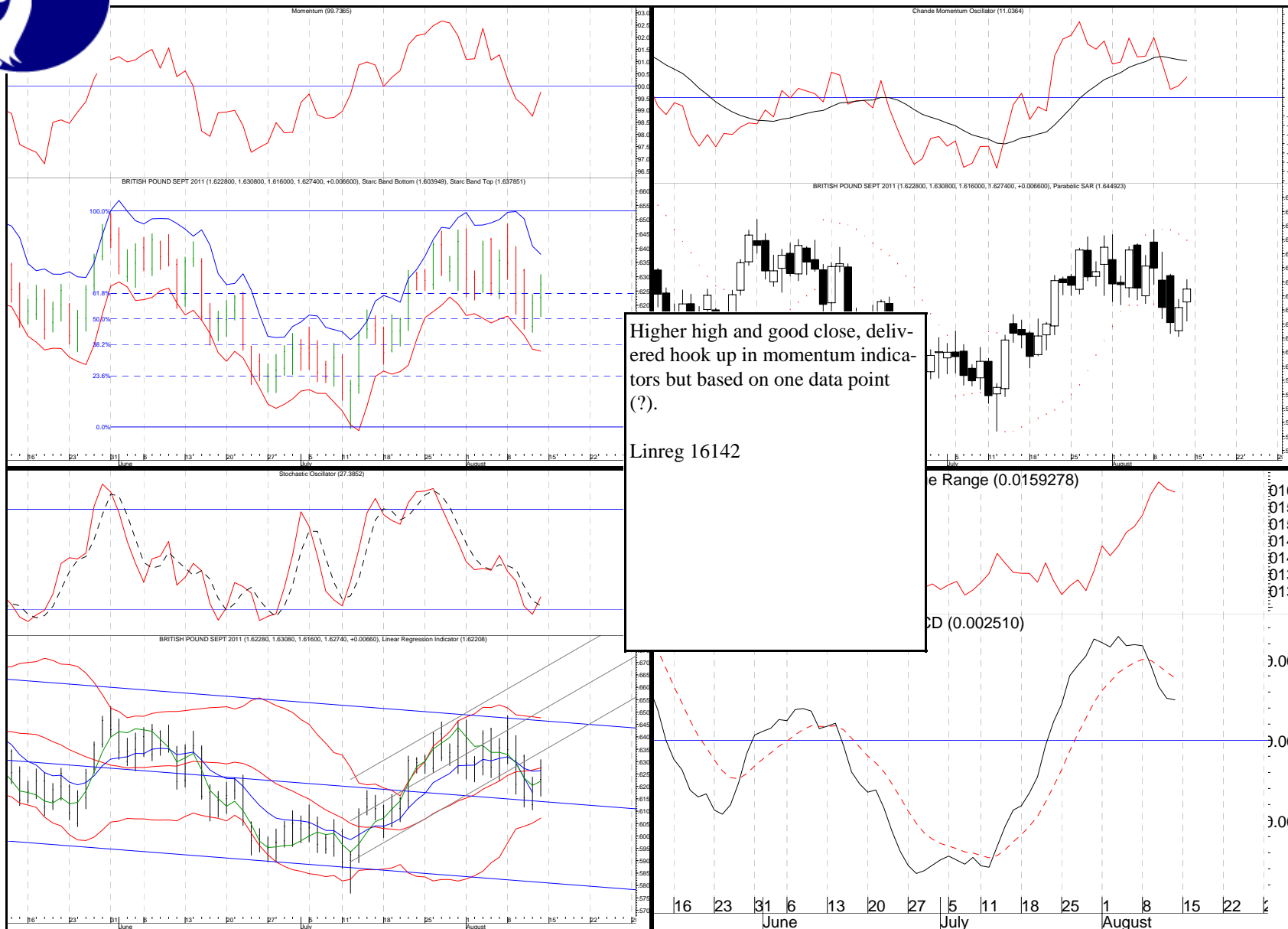




# Rockefeller Treasury Services, Inc.

Friday, August 12, 2011

## British Pound SEPT 2011 Contract

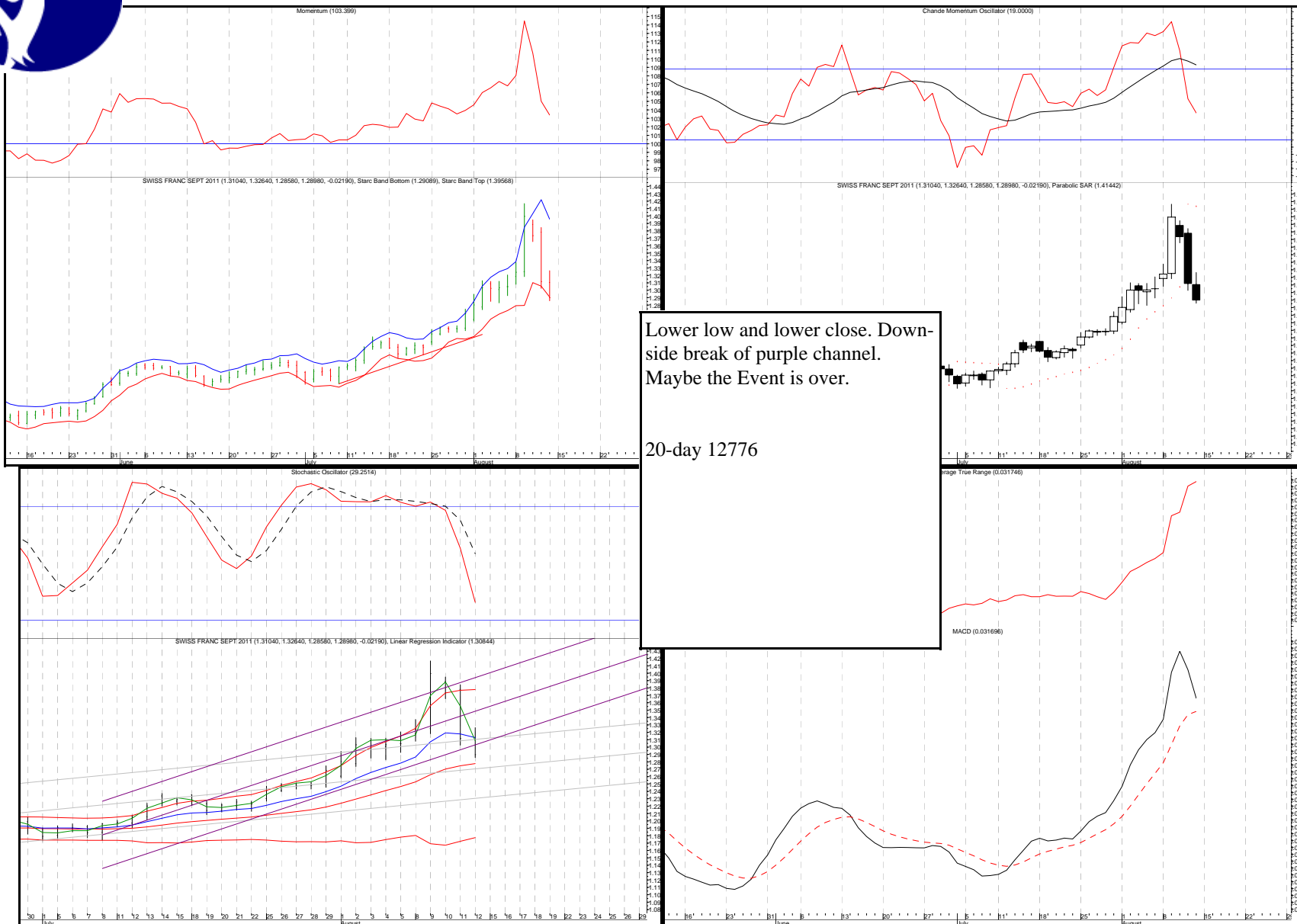




# Rockefeller Treasury Services, Inc.

Friday, August 12, 2011

## Swiss Franc SEPT 2011 Contract





**Rockefeller Treasury Services, Inc.**  
Friday, August 12, 2011

**Japanese Yen**  
**SEPT 2011 Contract**

