

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

**7/18/2011**

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	<b>SELL</b>	<i>Med</i>	<b>SHORT</b>	16034	16065	16008	16065	7/18/11	+31	NPR		
Points					-31	26					N/A	N/A
EURO	<b>SELL</b>	<i>Med</i>	<b>SQUARE</b>	14057	--	--	--	7/18/11	--	14057	14099	14007
Points											-42	50
A\$	<b>SELL</b>	<i>Low</i>	<b>SQUARE</b>	10516	--	--	--	7/18/11	--	10516	10548	10490
Points											-32	26
YEN	<b>BUY</b>	<i>High</i>	<b>SQUARE</b>	12653	--	--	--	7/18/11	--	12653	12619	12697
Points											-34	44
SF	<b>BUY</b>	<i>High</i>	<b>SQUARE</b>	12221	--	--	--	7/18/11	--	12221	12178	12301
Points											-43	80
C\$	<b>BUY</b>	<i>High</i>	<b>SQUARE</b>	10405	--	--	--	7/18/11	--	10405	10376	10445
Points											-29	40

*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 16065 FOR A LOSS OF 65 POINTS. WE WENT SHORT AT 16065 AND MISSED THE TARGET BY 1 POINT.**

**WE HIT THE STOP IN THE EURO AT 14080 FOR A LOSS OF 40 POINTS. WE WENT SHORT AT 14060**

**AND HIT THE TARGET AT 13992 FOR A GAIN OF 68 POINTS.**

**WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10559 AND TOOK PROFIT AT 10490 FOR A GAIN OF 69 POINTS.**

**WE EXITED THE LONG YEN POSITION AT THE GLOBEX OPEN 12650 FOR A GAIN OF 26 POINTS. WE MISSED THE RE-ENTRY.**

**WE WENT LONG THE SF AT THE GLOBEX OPEN 12352 (62 POINTS OVER CME CLOSE SO PROPORTIONAL STOP AND TARGET) AND HIT THE STOP AT 12306 FOR A LOSS OF 46 POINTS.**

**WE HIT THE STOP IN THE CAD AT 10414 FOR A LOSS OF 16 POINTS.**

**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

**JULY 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.

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

		<b>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>
<b>May</b>	2,115.00	<b>35,901.25</b>
<b>June</b>	-2,533.75	<b>33,367.50</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
07/01/11	Pound	<b>16029</b>	16011	07/01/11	<b>18</b>	<b>112.50</b>	-112.50
07/01/11	Pound	16063	<b>16011</b>	07/01/11	<b>52</b>	<b>325.00</b>	-437.50
07/01/11	Euro	<b>14462</b>	14437	07/01/11	<b>25</b>	<b>312.50</b>	-750.00
07/01/11	A\$	<b>10607</b>	10585	07/01/11	<b>22</b>	<b>220.00</b>	-970.00
07/01/11	Yen	<b>12416</b>	12396	07/01/11	<b>20</b>	<b>250.00</b>	-1,220.00
07/01/11	Yen	12362	<b>12396</b>	07/01/11	34	425.00	-795.00
07/01/11	SF	<b>11892</b>	11863	07/01/11	<b>29</b>	<b>362.50</b>	-1,157.50
07/01/11	A\$	<b>10607</b>	10675	07/01/11	68	680.00	-477.50
07/01/11	Euro	<b>14462</b>	14524	07/05/11	62	775.00	297.50
07/05/11	Pound	<b>16050</b>	16114	07/05/11	64	400.00	697.50
07/05/11	A\$	<b>10669</b>	10641	07/05/11	<b>28</b>	<b>280.00</b>	417.50
07/05/11	Yen	12420	<b>12378</b>	07/05/11	<b>42</b>	<b>525.00</b>	-107.50
07/05/11	SF	11839	<b>11803</b>	07/05/11	<b>36</b>	<b>450.00</b>	-557.50
07/05/11	C\$	<b>10408</b>	10366	07/05/11	<b>42</b>	<b>420.00</b>	-977.50
07/05/11	Yen	12375	<b>12378</b>	07/06/11	3	37.50	-940.00
07/06/11	Pound	<b>16053</b>	15991	07/06/11	<b>62</b>	<b>387.50</b>	-1,327.50
07/06/11	Euro	14431	<b>14397</b>	07/06/11	<b>34</b>	<b>425.00</b>	-1,752.50
07/06/11	Euro	<b>14431</b>	14398	07/06/11	<b>33</b>	<b>412.50</b>	-2,165.00
07/06/11	A\$	10633	<b>10590</b>	07/06/11	<b>43</b>	<b>430.00</b>	-2,595.00
07/06/11	A\$	<b>10633</b>	10597	07/06/11	<b>36</b>	<b>360.00</b>	-2,955.00
07/06/11	SF	<b>11899</b>	11871	07/06/11	<b>28</b>	<b>350.00</b>	-3,305.00
07/06/11	C\$	<b>10365</b>	10340	07/06/11	<b>25</b>	<b>250.00</b>	-3,555.00
07/06/11	C\$	10305	<b>10340</b>	07/06/11	35	350.00	-3,205.00
07/06/11	SF	<b>11899</b>	11871	07/07/11	<b>28</b>	<b>350.00</b>	-3,555.00
07/07/11	Euro	14310	<b>14291</b>	07/07/11	<b>19</b>	<b>237.50</b>	-3,792.50
07/07/11	Euro	14222	<b>14291</b>	07/07/11	69	862.50	-2,930.00
07/07/11	A\$	10626	<b>10598</b>	07/07/11	<b>28</b>	<b>280.00</b>	-3,210.00

07/07/11 Yen	12321	<b>12362</b>	07/07/11	41	512.50	-2,697.50
07/07/11 C\$	10365	<b>10344</b>	07/07/11	21	210.00	-2,907.50
07/07/11 C\$	<b>10340</b>	10365	07/07/11	25	250.00	-2,657.50
07/07/11 Pound	15992	<b>15992</b>	07/08/11	0	0.00	-2,657.50
07/08/11 Euro	<b>14330</b>	14276	07/08/11	54	675.00	-3,332.50
07/08/11 Euro	14224	<b>14276</b>	07/08/11	52	650.00	-2,682.50
07/08/11 A\$	<b>10677</b>	10641	07/08/11	36	360.00	-3,042.50
07/08/11 Yen	12275	<b>12321</b>	07/08/11	46	575.00	-2,467.50
07/08/11 SF	11807	<b>11844</b>	07/08/11	37	462.50	-2,005.00
07/08/11 SF	11807	<b>11757</b>	07/08/11	50	625.00	-2,630.00
07/08/11 SF	<b>11870</b>	<b>11917</b>	07/08/11	47	587.50	-2,042.50
07/08/11 C\$	<b>10408</b>	10376	07/08/11	32	320.00	-2,362.50
07/11/11 Pound	<b>16017</b>	15971	07/11/11	46	287.50	-2,650.00
07/11/11 Euro	14160	<b>14192</b>	07/11/11	32	400.00	-2,250.00
07/11/11 Euro	14010	<b>14110</b>	07/11/11	100	1,250.00	-1,000.00
07/11/11 Euro	14010	<b>13960</b>	07/11/11	50	625.00	-1,625.00
07/11/11 A\$	<b>10634</b>	10608	07/11/11	26	260.00	-1,885.00
07/11/11 Yen	12441	<b>12424</b>	07/11/11	17	212.50	-2,097.50
07/11/11 C\$	10333	<b>10382</b>	07/11/11	49	490.00	-1,607.50
07/08/11 SF	<b>11967</b>	<b>12034</b>	07/12/11	67	837.50	-770.00
07/12/11 Pound	15834	<b>15901</b>	07/12/11	67	418.75	-351.25
07/12/11 Pound	15834	<b>15784</b>	07/12/11	50	312.50	-663.75
07/12/11 Euro	13945	<b>14019</b>	07/12/11	74	925.00	261.25
07/12/11 Euro	13845	<b>13895</b>	07/12/11	50	625.00	886.25
07/12/11 A\$	10503	<b>10568</b>	07/12/11	65	650.00	1,536.25
07/12/11 A\$	10503	<b>10453</b>	07/12/11	50	500.00	1,036.25
07/12/11 Yen	<b>12468</b>	12532	07/12/11	64	800.00	1,836.25
07/12/11 C\$	10266	<b>10307</b>	07/12/11	41	410.00	2,246.25
07/12/11 C\$	10266	<b>10216</b>	07/12/11	50	500.00	1,746.25
07/12/11 Yen	<b>12582</b>	<b>12628</b>	07/13/11	46	575.00	2,321.25
07/13/11 Pound	15972	<b>15920</b>	07/13/11	52	325.00	1,996.25
07/13/11 Euro	13989	<b>13942</b>	07/13/11	47	587.50	1,408.75
07/13/11 Euro	14135	<b>14095</b>	07/13/11	40	500.00	908.75
07/13/11 A\$	10577	<b>10504</b>	07/13/11	73	730.00	178.75
07/13/11 SF	<b>12057</b>	12014	07/13/11	43	537.50	-358.75
07/13/11 SF	<b>12057</b>	12095	07/13/11	38	475.00	116.25
07/13/11 C\$	10402	<b>10339</b>	07/13/11	63	630.00	-513.75
07/13/11 Yen	<b>12678</b>	12713	07/14/11	35	437.50	-76.25
07/13/11 SF	<b>12145</b>	12248	07/14/11	103	1,287.50	1,211.25
07/14/11 Pound	<b>16151</b>	16089	07/14/11	62	387.50	823.75
07/14/11 Euro	<b>14189</b>	14236	07/14/11	47	587.50	1,411.25
07/14/11 SF	<b>12298</b>	12248	07/14/11	50	625.00	786.25
07/14/11 A\$	<b>10679</b>	10606	07/15/11	73	730.00	56.25
07/14/11 C\$	<b>10425</b>	10380	07/15/11	45	450.00	-393.75
07/15/11 Pound	<b>16130</b>	16069	07/15/11	61	381.25	-775.00
07/15/11 Euro	<b>14121</b>	14067	07/15/11	54	675.00	-1,450.00
07/15/11 A\$	10560	<b>10606</b>	07/15/11	46	460.00	-990.00
07/15/11 SF	<b>12267</b>	12284	07/15/11	17	212.50	-777.50
07/15/11 SF	<b>12334</b>	12284	07/15/11	50	625.00	-1,402.50
07/15/11 Pound	<b>16130</b>	16065	07/18/11	65	406.25	-1,808.75
07/15/11 Euro	<b>14121</b>	14080	07/18/11	41	512.50	-2,321.25
07/15/11 Yen	<b>12624</b>	12650	07/18/11	26	325.00	-1,996.25

07/15/11 C\$	<b>10430</b>	10414	07/18/11	<b>16</b>	<b>160.00</b>	-2,156.25
07/18/11 Euro	13992	<b>14060</b>	07/18/11	68	850.00	-1,306.25
07/18/11 A\$	10490	<b>10559</b>	07/18/11	69	690.00	-616.25
07/18/11 SF	<b>12352</b>	12306	07/18/11	<b>46</b>	<b>575.00</b>	-1,191.25
					<b>1,191.25</b>	

#### Open Positions

07/18/11 Pound

**16065**

#### 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.

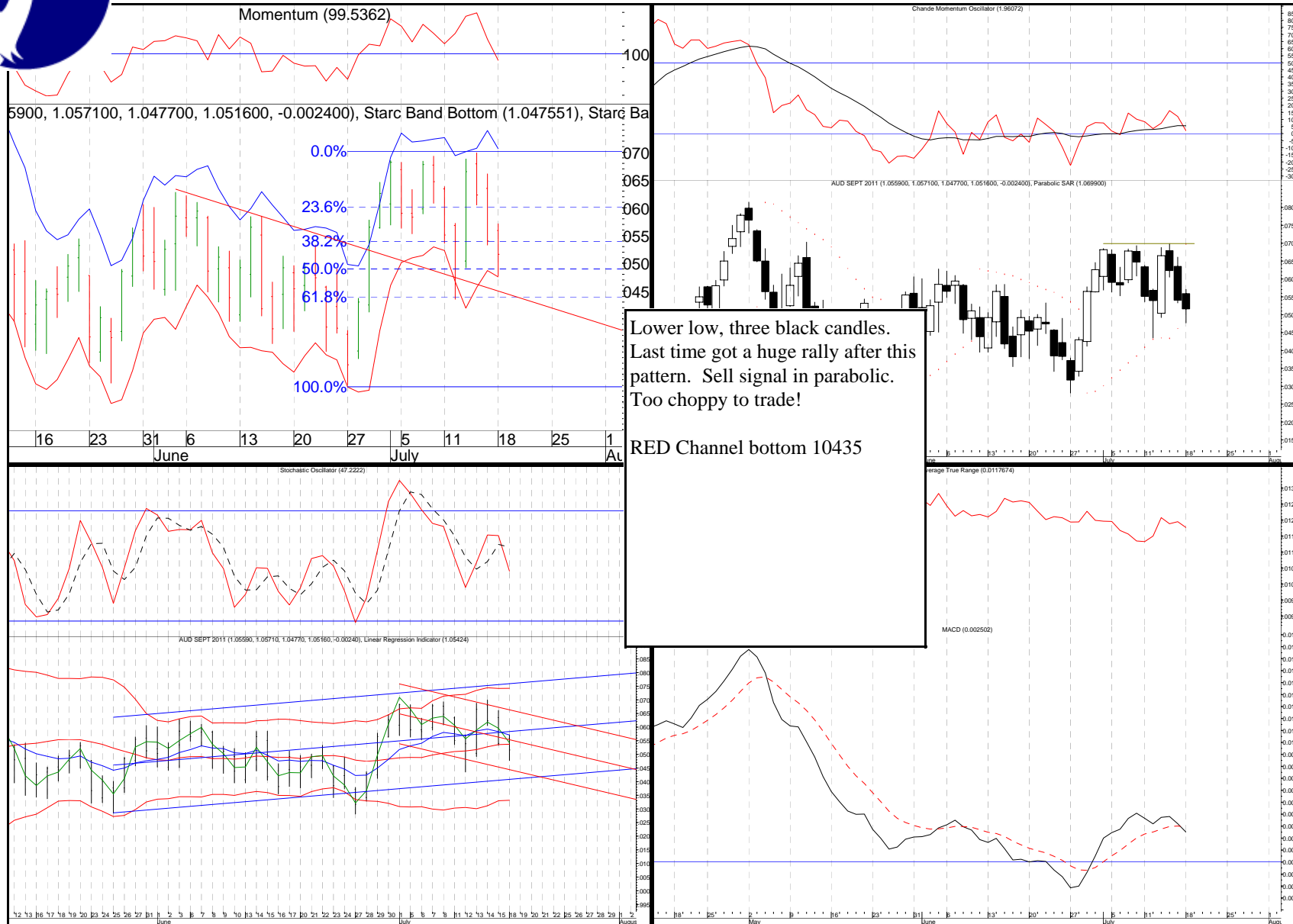
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, July 18, 2011

## Australian Dollar SEPT 2011 Contract

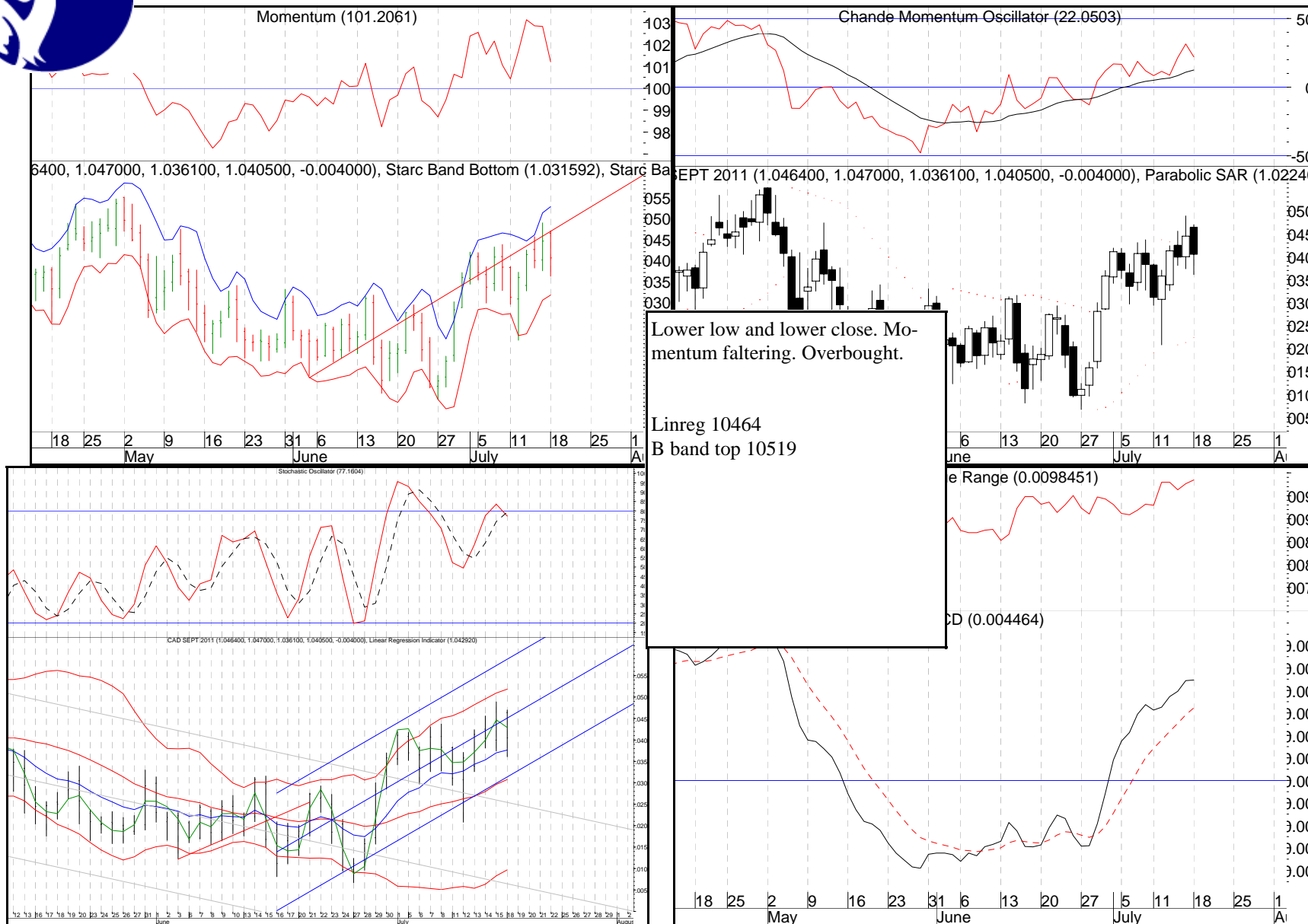




# Rockefeller Treasury Services, Inc.

Monday, July 18, 2011

## Canadian Dollar SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, July 18, 2011

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





# Rockefeller Treasury Services, Inc.

Monday, July 18, 2011

## British Pound SEPT 2011 Contract



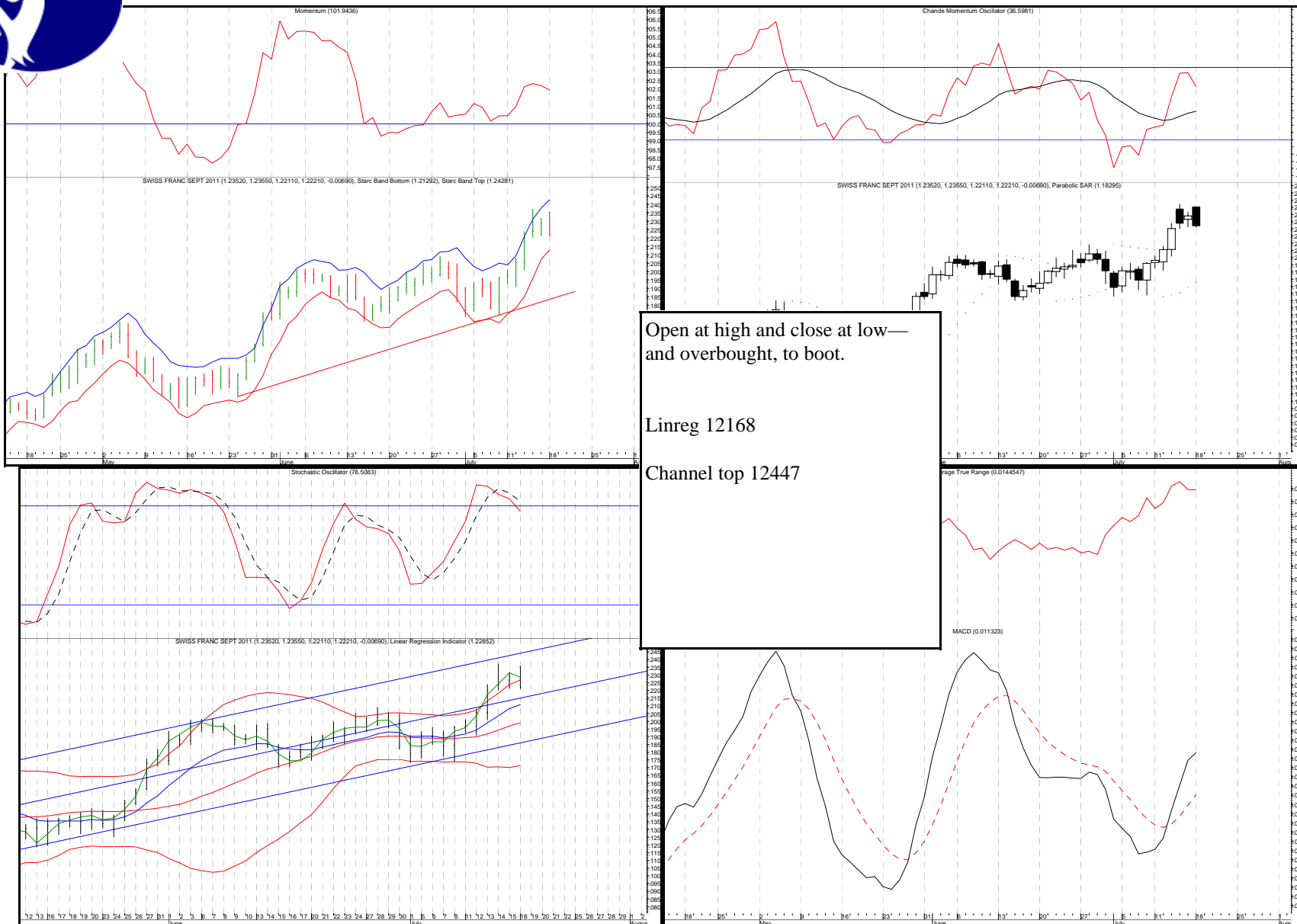




# Rockefeller Treasury Services, Inc.

Monday, July 18, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, July 18, 2011

## Japanese Yen SEPT 2011 Contract

