

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

8/9/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	MED	SHORT	16208	16281	16143	16227	8/09/11	+19	16334	16280	16410
Points					-73	65					-54	76
EURO	BUY	High	SQUARE	14209	--	--	--	8/09/11	--	14209	14159	14285
Points											-50	76
A\$	BUY	High	SQUARE	10134	--	--	--	8/09/11	--	10134	10087	10209
Points											-47	75
YEN	BUY	Med	LONG	13019	12965	13074	12987	8/09/11	+32	NPR		
Points					-54	55					N/A	N/A
SF	BUY	High	LONG	13994	13954	14097	13974	8/09/11	+20	NPR		
Points					-40	103					N/A	N/A
C\$	SELL	MED	SQUARE	10083	--	--	--	8/09/11	--	10083	10143	10032
Points											-60	51

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.

**NOTE THAT WE NEVER DID GET A CME SETTLEMENT PRICE FOR THE SWISS FRANC. THE CLOSE SHOWN HERE IS FROM THE ESIGNAL CHART.**

WE WENT SHORT THE POUND AT THE OPEN 16306 AND HIT THE TARGET AT 16277 FOR A GAIN OF 29 POINTS. WE WENT SHORT AT 16227 ON FOOTNOTE RULE 2.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14160 AND HIT THE STOP AT 14236 FOR A LOSS OF 76 POINTS.

WE HIT THE TARGET IN THE AUD AT 10096 FOR A GAIN OF 86 POINTS. WE WENT SHORT AT 10046 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 9946 FOR A GAIN OF 100 POINTS. WE WENT SHORT AT 9896 AND HIT THE STOP AT 9946 FOR A LOSS OF 50 POINTS.

WE HIT THE TARGET IN THE YEN AT 12937 FOR A GAIN OF 76 POINTS. WE WENT LONG AT 12987 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12937 FOR A LOSS OF 50 POINTS. WE WENT LONG AT 12987 ON FOOTNOTE RULE 2.

WE WENT LONG THE SF AT THE GLOBEX OPEN 13251 AND HIT THE TARGET AT 13324 FOR A GAIN OF 73 POINTS. WE WENT LONG AT 13374 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 13474 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 13524 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 13624 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 13674 AND TOOK PROFIT AT 13774 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 13824 AND TOOK PROFIT AT 13974 FOR A GAIN OF 100 POINTS. WE WENT LONG AT 13974.

WE HIT THE TARGET IN THE CAD AT 10003 FOR A GAIN OF 54 POINTS.

In the CAD, reverse to long at 10203, stop 10150, target 10265.

**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
					12,851.25	

**Open Positions**

08/09/11 Pound

**16227**

08/09/11 SF

**13974****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.

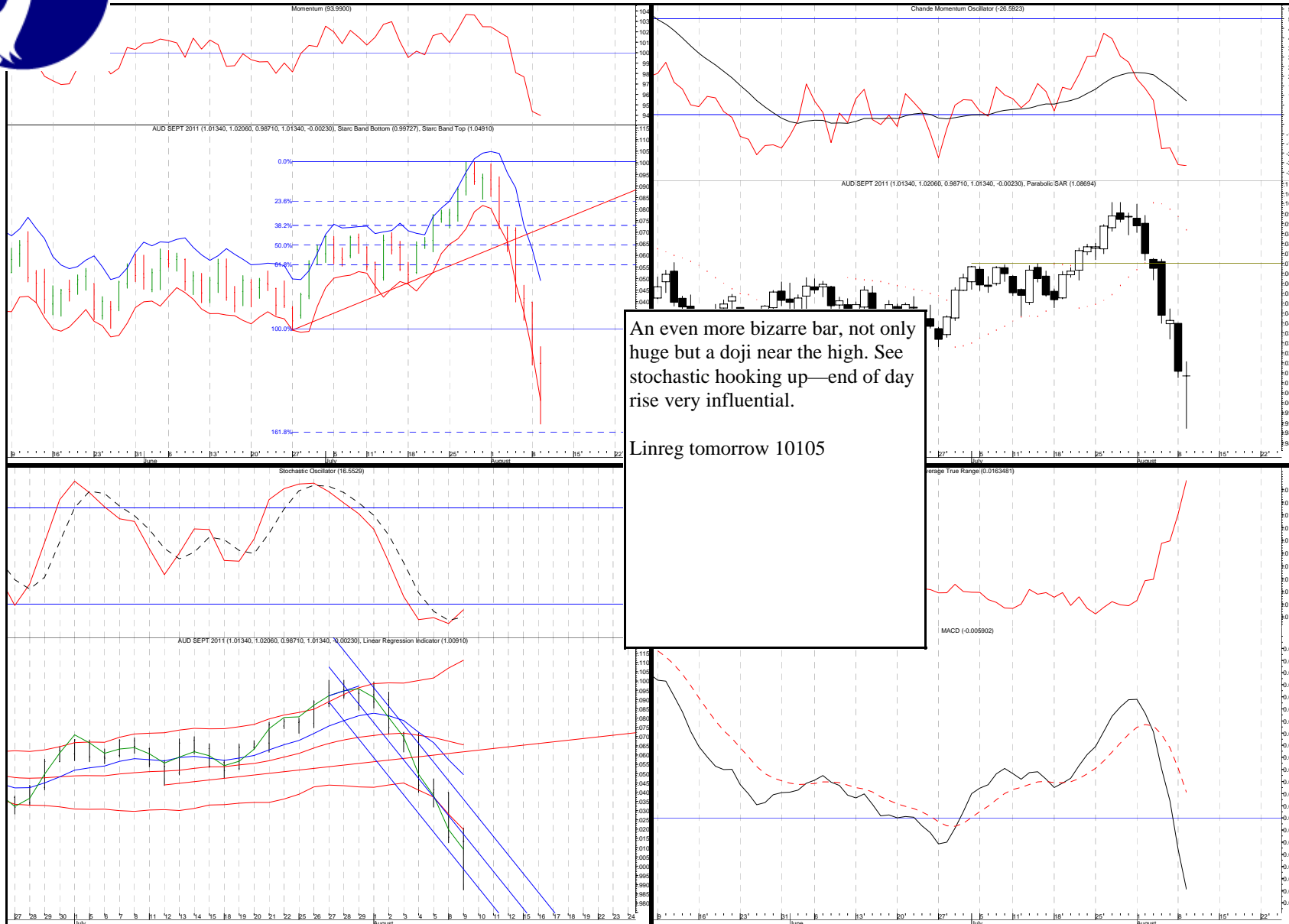
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Tuesday, August 9, 2011

## Australian Dollar SEPT 2011 Contract

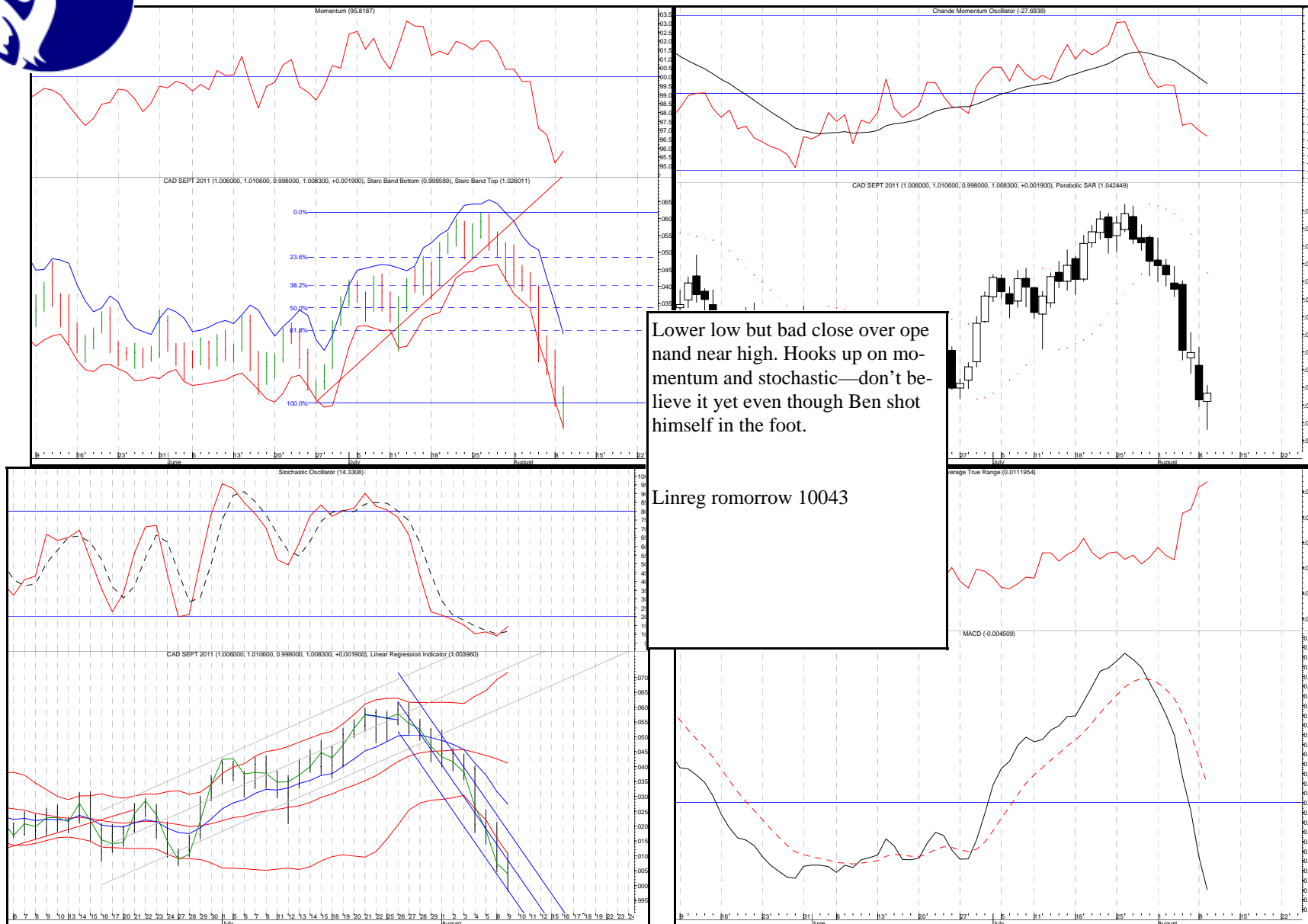




# Rockefeller Treasury Services, Inc.

Tuesday, August 9, 2011

## Canadian Dollar SEPT 2011 Contract

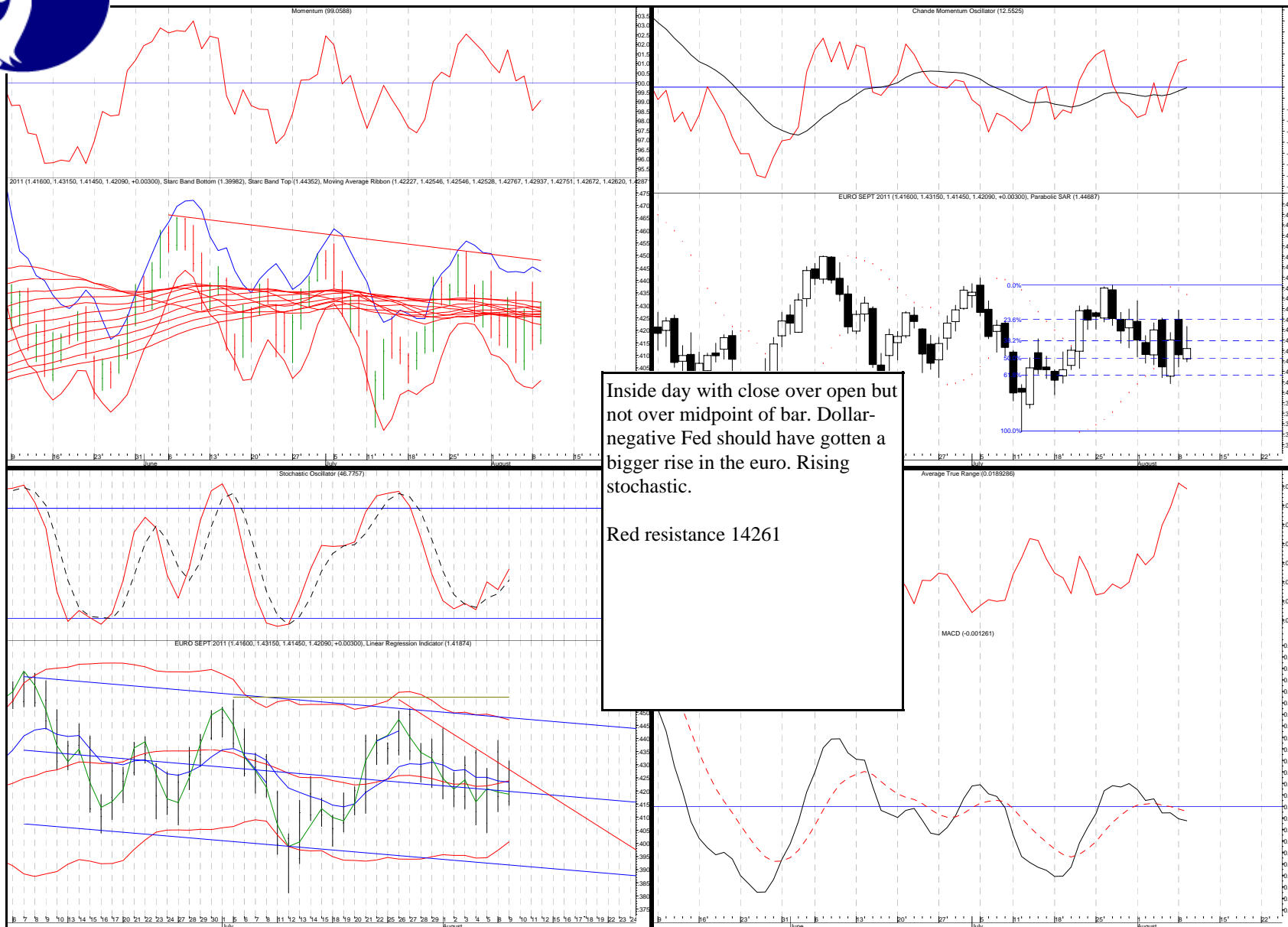




# Rockefeller Treasury Services, Inc.

Tuesday, August 9, 2011

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





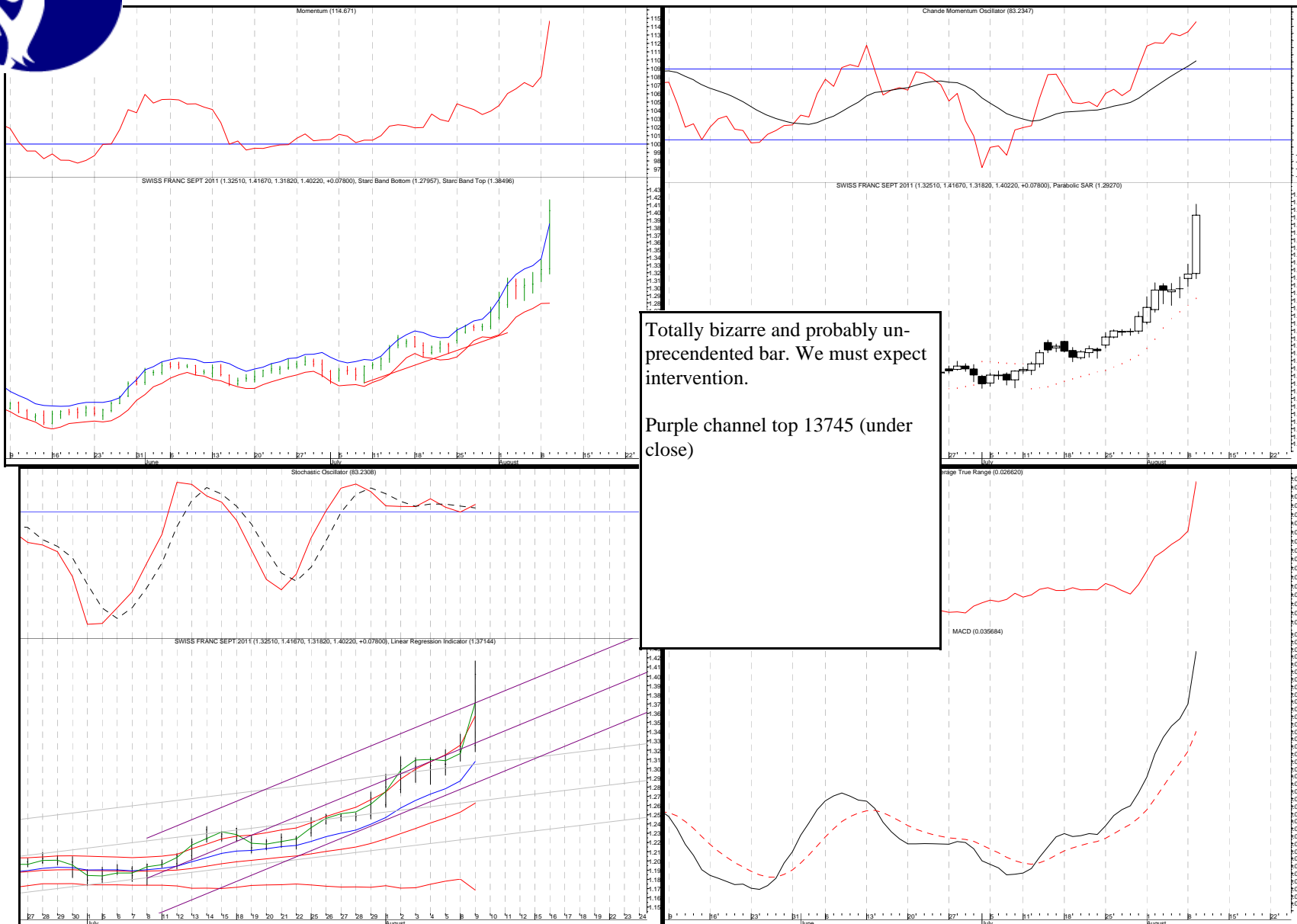




# Rockefeller Treasury Services, Inc.

Tuesday, August 9, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, August 9, 2011

## Japanese Yen SEPT 2011 Contract

