

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

7/5/2011

| CURRENCY | SWING DIRECTION | Confidence Level | CURRENT POSITION | JUN Close | STOP | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP | TARGET |
|----------|-----------------|------------------|------------------|-----------|-------|---------------|-------------|------------|-----|-----------|-------|--------|
| UK | BUY | Low | SQUARE | 16033 | -- | -- | -- | 7/05/11 | -- | 16033 | 15991 | 16089 |
| Points | | | | | | | | | | | -42 | 56 |
| EURO | SELL | Med | SQUARE | 14381 | | | | 7/05/11 | -- | 14381 | 14431 | 14324 |
| Points | | | | | | | | | | | -50 | 57 |
| A\$ | SELL | Med | SQUARE | 10590 | -- | -- | -- | 7/05/11 | -- | 10590 | 10633 | 10540 |
| Points | | | | | | | | | | | -43 | 50 |
| YEN | SELL | High | SHORT | 12342 | 12375 | 12305 | 12378 | 7/05/11 | +36 | NPR | | |
| Points | | | | | -33 | 37 | | | | | N/A | N/A |
| SF | BUY | High | SQUARE | 11908 | -- | -- | -- | 7/05/11 | -- | 11908 | 11871 | 11952 |
| Points | | | | | | | | | | | -37 | 44 |
| C\$ | BUY | Med | SQUARE | 10370 | | -- | -- | 7/05/11 | -- | 10370 | 10340 | 10405 |
| Points | | | | | | | | | | | -30 | 35 |

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 WENT LONG THE POUND AT THE GLOBEX OPEN 16050 AND HIT THE TARGET AT 16114 FOR A GAIN OF 64 POINTS.

WE HIT THE TARGET IN THE EURO AT 14524 FOR A GAIN OF 62 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10669 AND HIT THE STOP AT 10641 FOR A LOSS OF 28 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12378 AND HIT THE STOP AT 12420 FOR A LOSS OF 42 POINTS. WE WENT SHORT AT 12378 ON FOOTNOTE RULE 3.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 11803 AND HIT THE STOP AT 11839 FOR A LOSS OF 36 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10408 AND HIT THE STOP AT 10366 FOR A LOSS OF 42 POINTS.

If stop is hit in euro, reverse to long at 10431, stop 10398, target 14475.

If stop is hit in AUD, reverse to long at 10633, stop 10597, target 10670.

If stop is hit in CAD, reverse to short at 10340, stop 10368, target 10305.

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.

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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.

| | |
|--------------------------|-------------------|
| 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 |

| Entry Date | Currency | Buy | Sell | Exit Date | Points | P/L | Cumulative |
|-------------------|-----------------|--------------|--------------|------------------|---------------|---------------|-------------------|
| 07/01/11 | Pound | 16029 | 16011 | 07/01/11 | 18 | 112.50 | -112.50 |
| 07/01/11 | Pound | 16063 | 16011 | 07/01/11 | 52 | 325.00 | -437.50 |
| 07/01/11 | Euro | 14462 | 14437 | 07/01/11 | 25 | 312.50 | -750.00 |
| 07/01/11 | A\$ | 10607 | 10585 | 07/01/11 | 22 | 220.00 | -970.00 |
| 07/01/11 | Yen | 12416 | 12396 | 07/01/11 | 20 | 250.00 | -1,220.00 |
| 07/01/11 | Yen | 12362 | 12396 | 07/01/11 | 34 | 425.00 | -795.00 |
| 07/01/11 | SF | 11892 | 11863 | 07/01/11 | 29 | 362.50 | -1,157.50 |
| 07/01/11 | A\$ | 10607 | 10675 | 07/01/11 | 68 | 680.00 | -477.50 |
| 07/01/11 | Euro | 14462 | 14524 | 07/05/11 | 62 | 775.00 | 297.50 |
| 07/05/11 | Pound | 16050 | 16114 | 07/05/11 | 64 | 400.00 | 697.50 |
| 07/05/11 | A\$ | 10669 | 10641 | 07/05/11 | 28 | 280.00 | 417.50 |
| 07/05/11 | Yen | 12420 | 12378 | 07/05/11 | 42 | 525.00 | -107.50 |
| 07/05/11 | SF | 11839 | 11803 | 07/05/11 | 36 | 450.00 | -557.50 |
| 07/05/11 | C\$ | 10408 | 10366 | 07/05/11 | 42 | 420.00 | -977.50 |
| | | | | | | 977.50 | |

Open Positions07/05/11 Yen **12378****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

ANY ACCOUNT WILL BE 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.

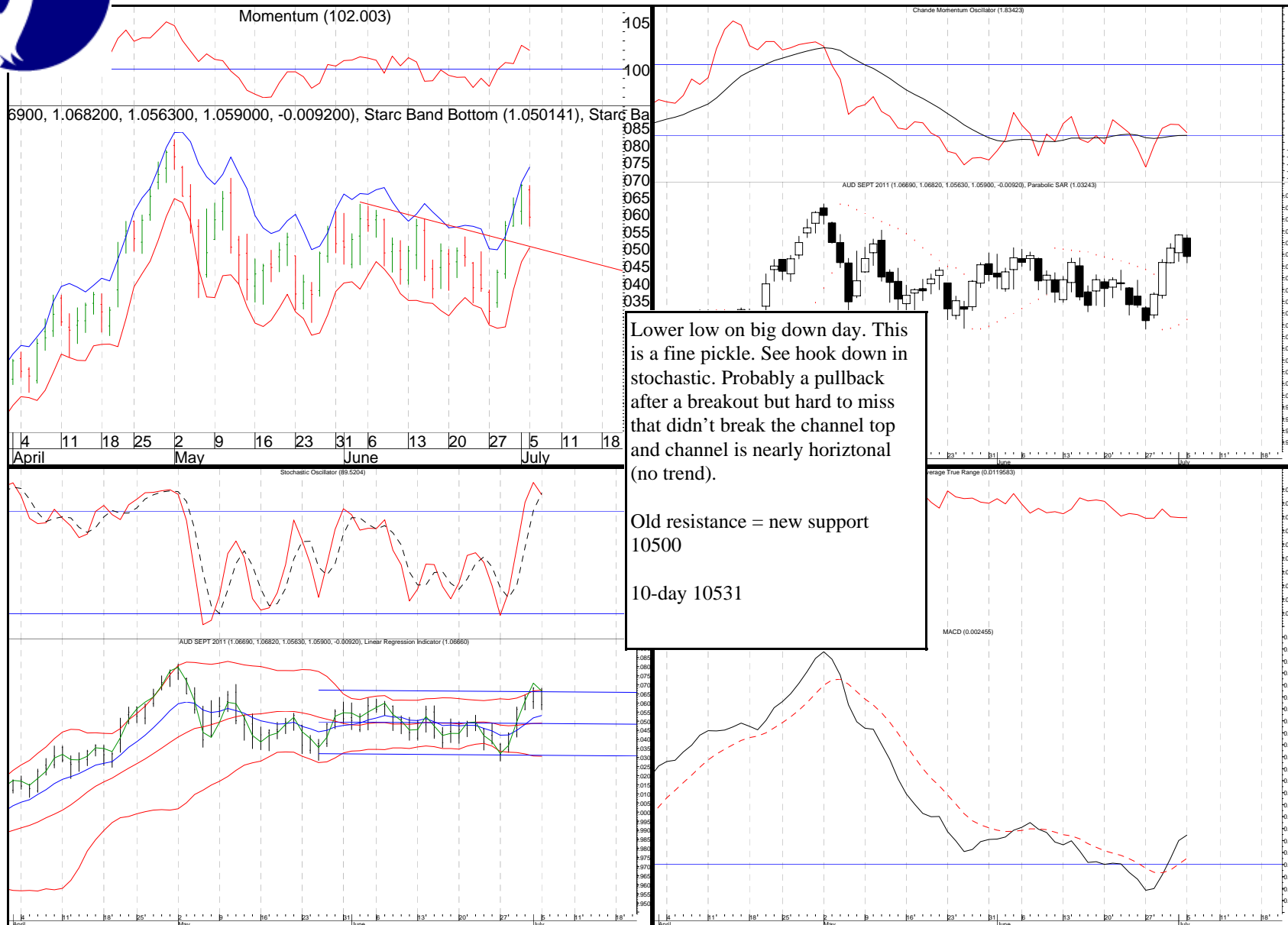
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, July 5, 2011

Australian Dollar SEPT 2011 Contract

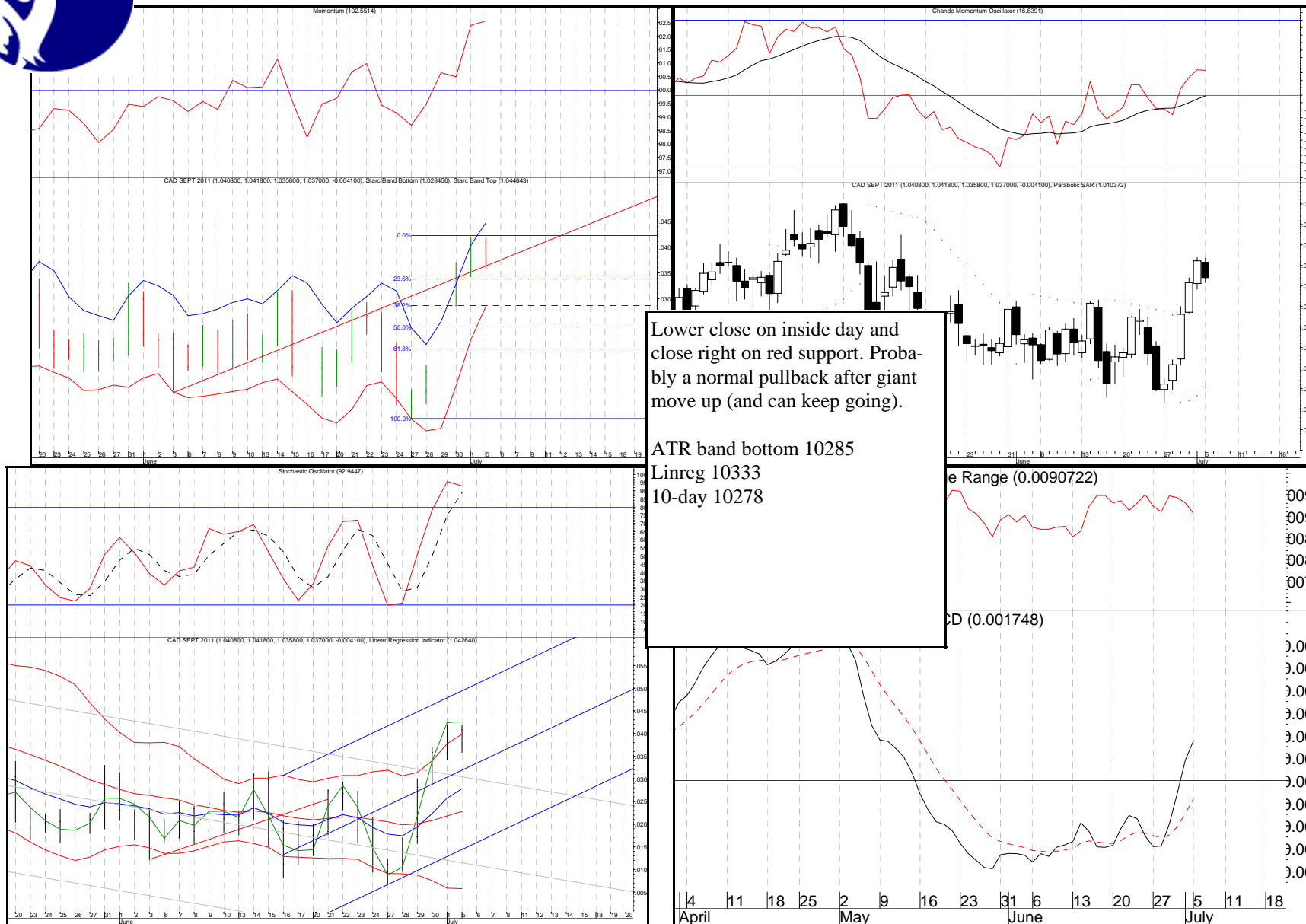




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Tuesday, July 5, 2011

Canadian Dollar SEPT 2011 Contract

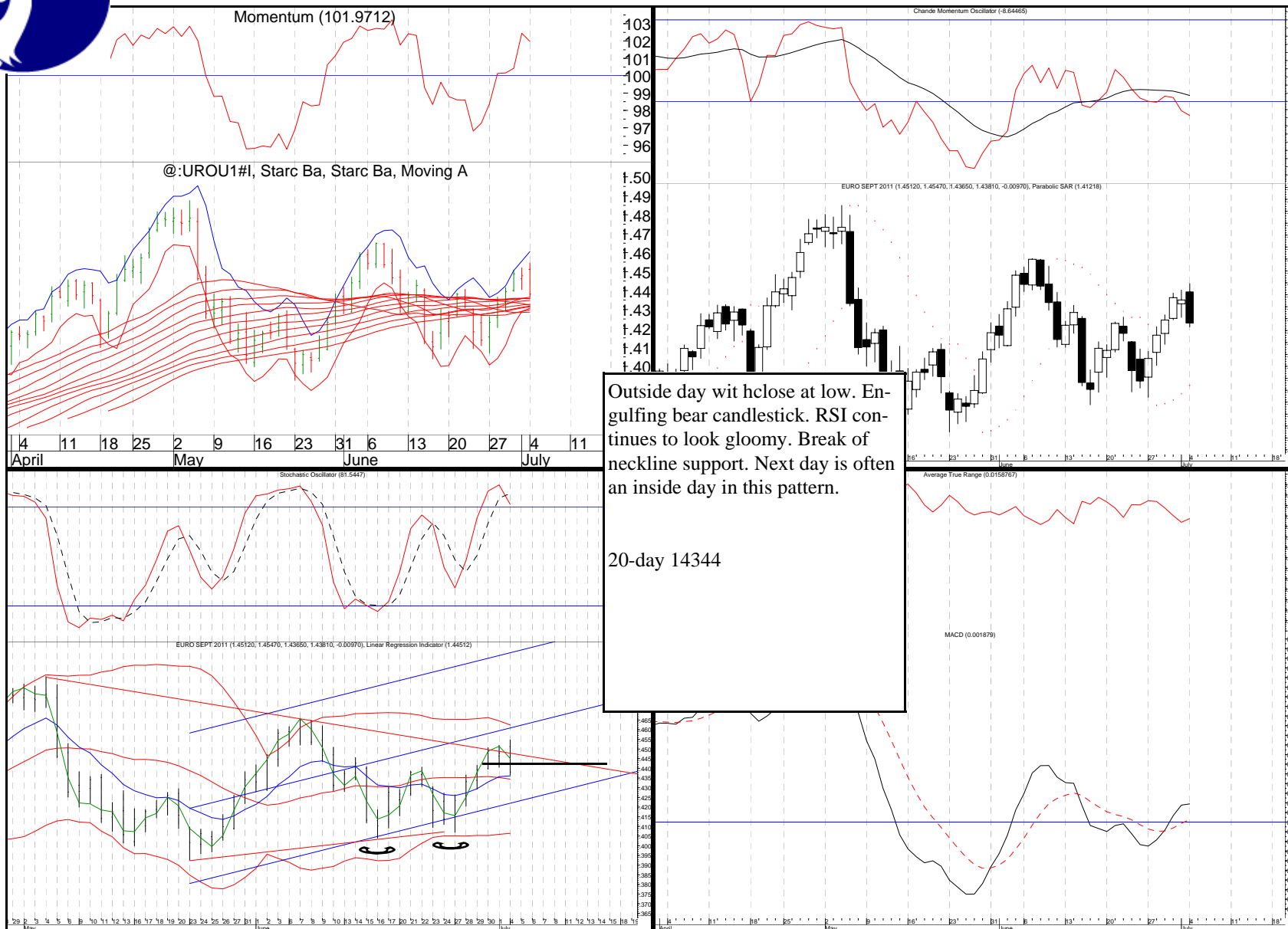




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Euro SEPT 2011 Contract

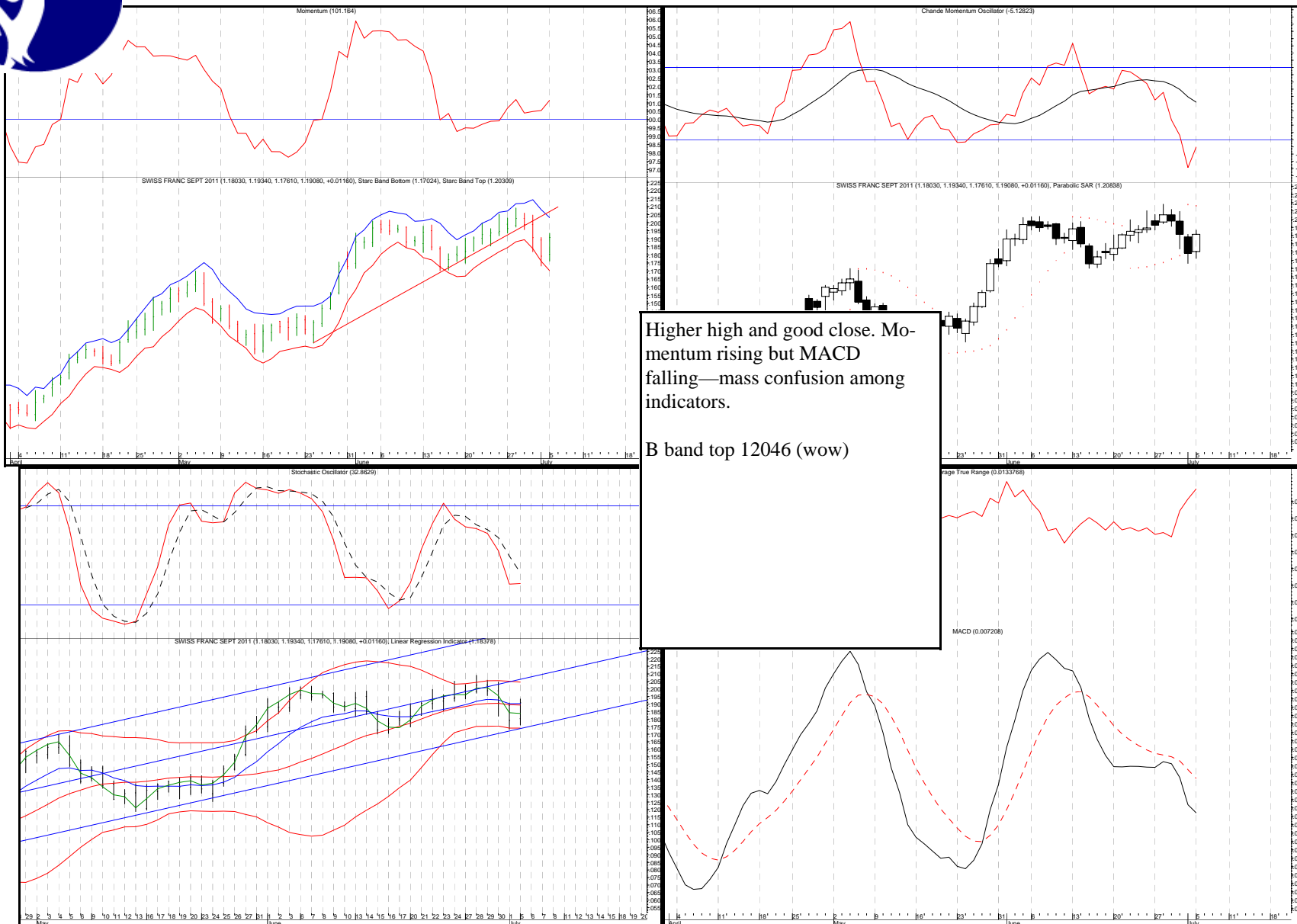




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Swiss Franc SEPT 2011 Contract





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Japanese Yen SEPT 2011 Contract

