

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

7/6/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	<i>Low</i>	SQUARE	15966	--	--	--	7/06/11	--	15966	16014	15920
Points											-48	46
EURO	SELL	<i>Med</i>	SQUARE	14266	--	--	--	7/06/11	--	14266	14310	14222
Points											-44	44
A\$	SELL	<i>Med</i>	SQUARE	10583	--	--	--	7/06/11	--	10583	10626	10537
Points											-43	46
YEN	SELL	<i>High</i>	SQUARE	12363	--	--	--	7/06/11	--	12363	12401	12321
Points											-38	42
SF	BUY	<i>High</i>	LONG	11907	11871	11948	11899	7/06/11	+8	NPR		
Points					-36	41					N/A	N/A
C\$	SELL	<i>Med</i>	SQUARE	10335		--	--	7/06/11	--	10335	10365	10291
Points											-30	44

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 16053 AND HIT THE STOP AT 15991 FOR A LOSS OF 62 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14397 AND HIT THE STOP AT 14431 FOR A LOSS OF 34 POINTS. WE WENT LONG AT 14431 (SORRY THAT NUMBER READ "10431") AND HIT THE STOP AT 14398 FOR A LOSS OF 33 POINTS. YOU SHOULD HAVE GONE SHORT AT 14351 ON APPLYING FOOTNOTE RULE 2 TO ORIGINAL SHORT POSITION . THIS IS NOT STATED IN FOOTNOTE RULES BUT SEEMS LOGICAL.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10590 AND HIT THE STOP AT THE EXACT HIGH 10633 FOR A LOSS OF 43 POINTS. WE WENT LONG AT 10633 AND HIT THE STOP AT 10597 FOR A LOSS OF 36 POINTS. AGAIN, YOU COULD HAVE GONE SHORT AT 10540 ON APPLYING FOOTNOTE RULE 2 TO ORIGINAL SHORT POSITION. AND THIS ONE DIDN'T WORK OUT AS WELL AS THE EURO WOULD HAVE.

WE HIT THE STOP IN THE YEN AT 12375 FOR A GAIN OF 3 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11899 AND HIT THE STOP AT 11871 FOR A LOSS OF 28 POINTS. WE WENT LONG AT 11899 ON FOOTNOTE RULE 3.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10365 AND HIT THE STOP AT 10340 FOR A LOSS OF 25 POINTS. WE WENT SHORT AT 10340 AND HIT THE TARGET AT 10305 FOR A GAIN OF 35 POINTS.

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.

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.

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
07/05/11	Yen	12375	12378	07/06/11	3	37.50	-940.00
07/06/11	Pound	16053	15991	07/06/11	62	387.50	-1,327.50
07/06/11	Euro	14431	14397	07/06/11	34	425.00	-1,752.50
07/06/11	Euro	14431	14398	07/06/11	33	412.50	-2,165.00
07/06/11	A\$	10633	10590	07/06/11	43	430.00	-2,595.00
07/06/11	A\$	10633	10597	07/06/11	36	360.00	-2,955.00
07/06/11	SF	11899	11871	07/06/11	28	350.00	-3,305.00
07/06/11	C\$	10365	10340	07/06/11	25	250.00	-3,555.00
07/06/11	C\$	10305	10340	07/06/11	35	350.00	-3,205.00
						3,205.00	

Open Positions

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.

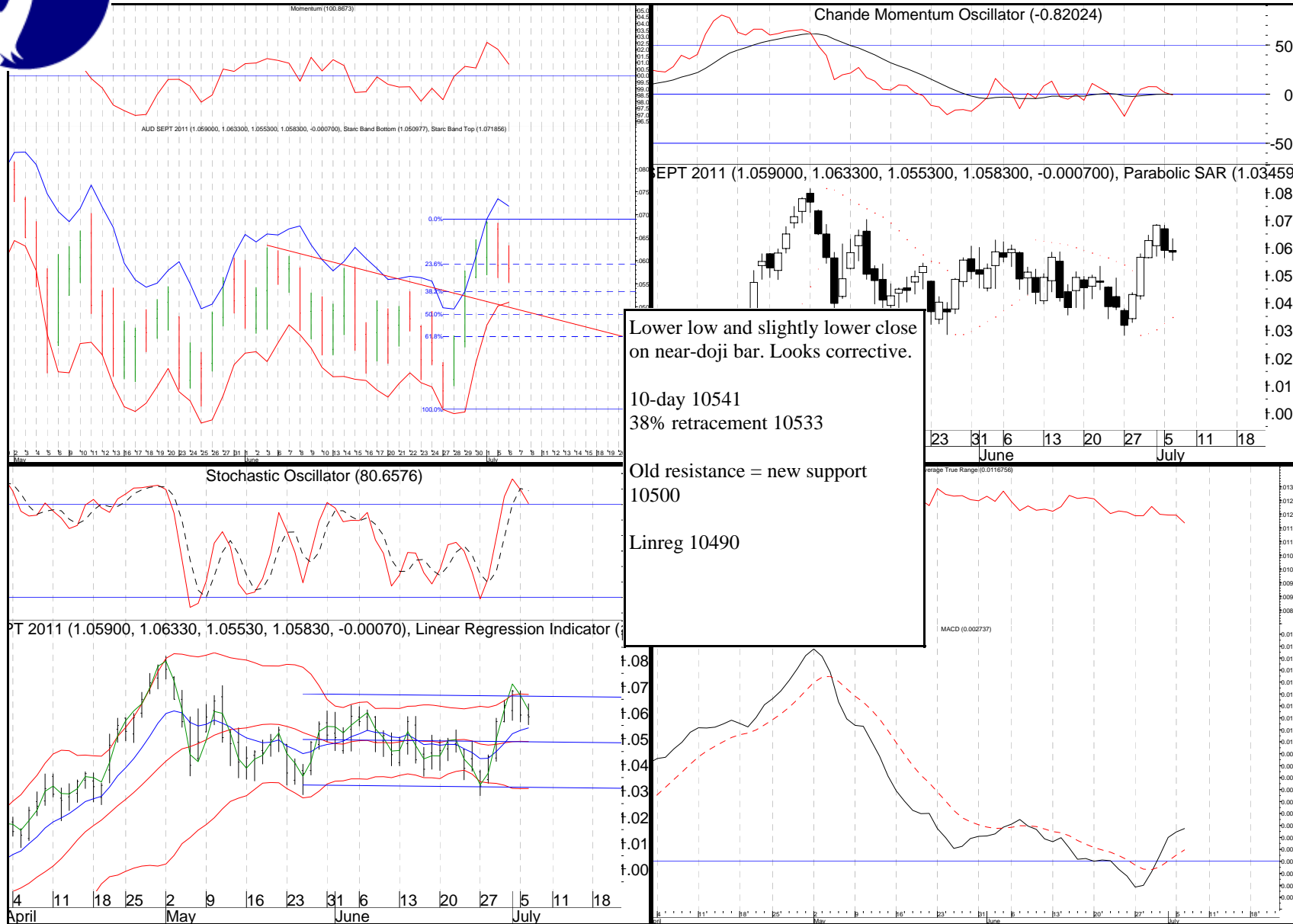
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, July 6, 2011

Australian Dollar SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, July 6, 2011

Canadian Dollar SEPT 2011 Contract

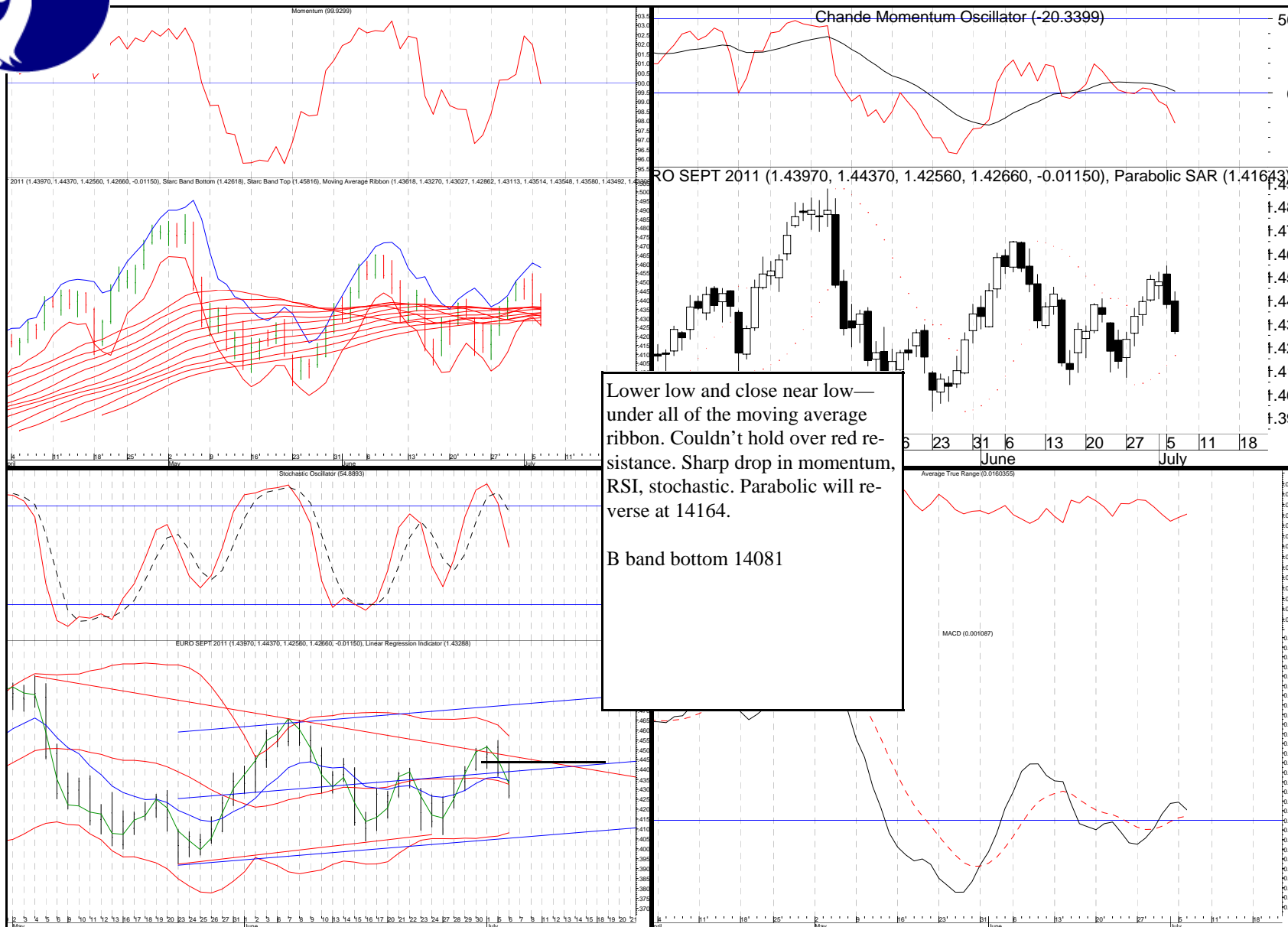




Rockefeller Treasury Services, Inc.

Wednesday, July 6, 2011

Euro SEPT 2011 Contract

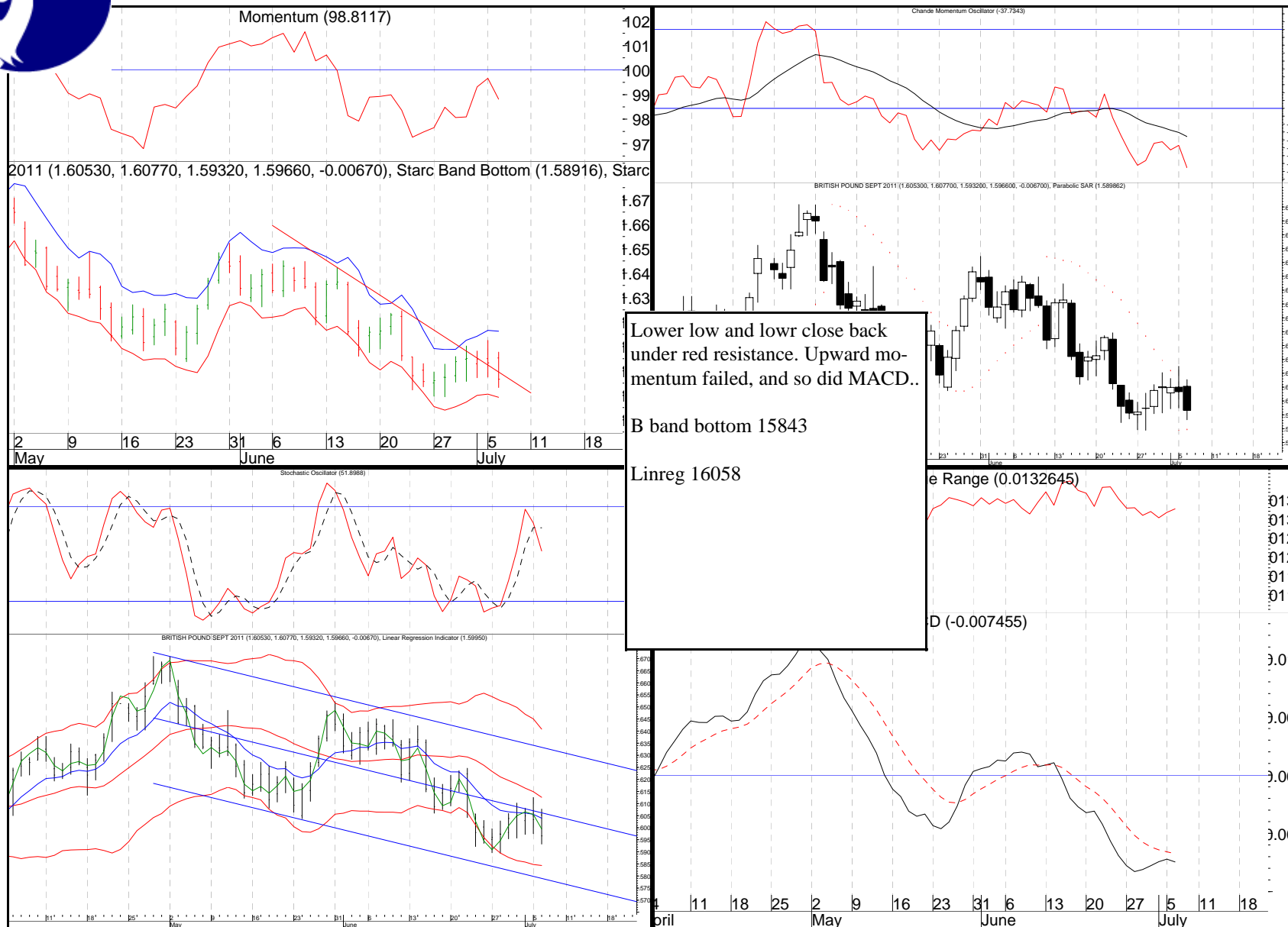




Rockefeller Treasury Services, Inc.

Wednesday, July 6, 2011

British Pound SEPT 2011 Contract

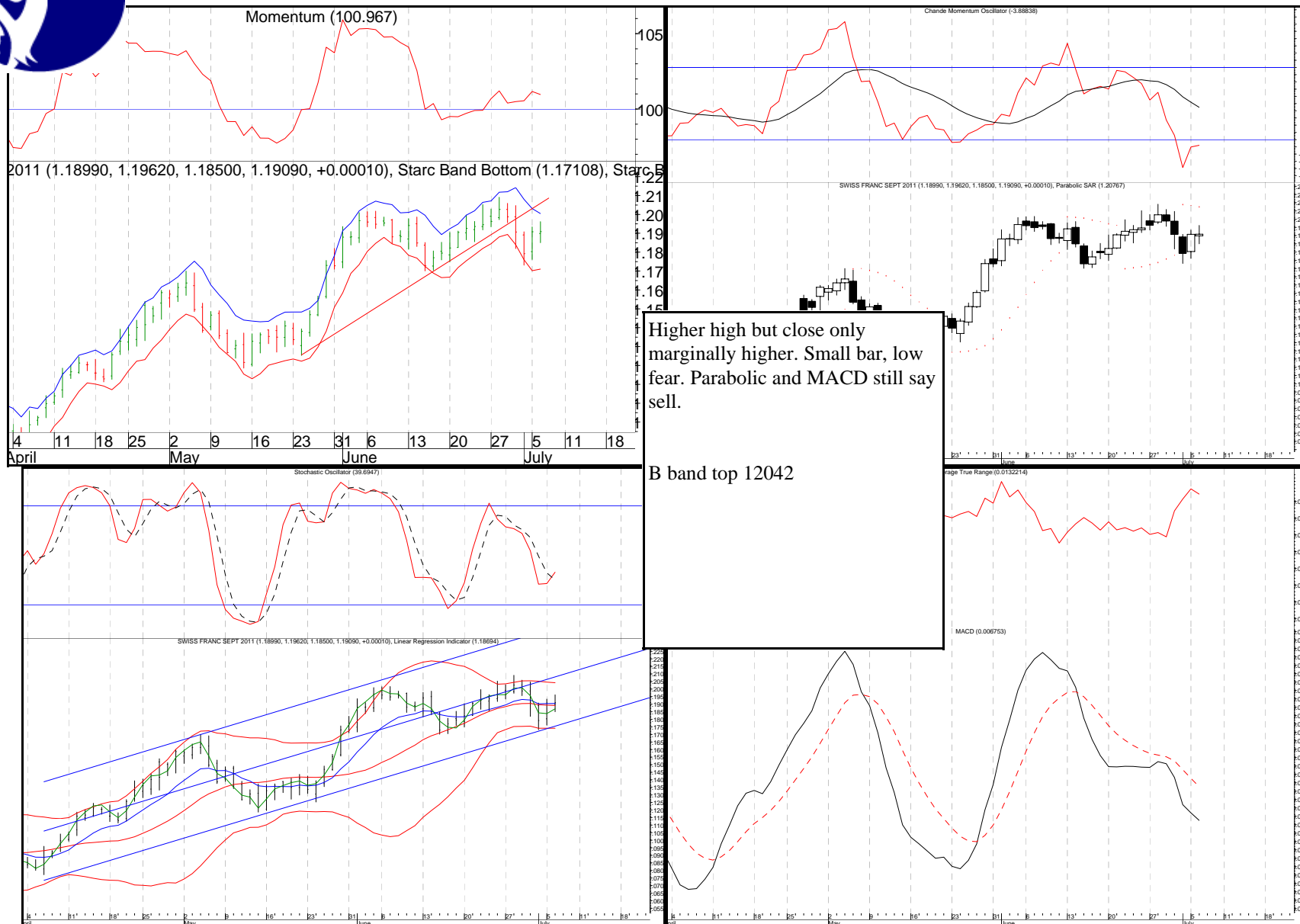




Rockefeller Treasury Services, Inc.

Wednesday, July 6, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, July 6, 2011

Japanese Yen SEPT 2011 Contract

