

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

7/20/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SHORT	16150	16182	16079	16111	7/20/11	-39	16182	16131	16241
Points					-32	71					-51	59
EURO	SELL	Low	SQUARE	14201	--	--	--	7/20/11	--	14162	14208	14082
Points											-46	80
A\$	BUY	Low	LONG	10660	10621	10695	10642	7/20/11	+18	NPR		
Points					-39	35					N/A	N/A
YEN	SELL	Low	SQUARE	12700	--	--	--	7/20/11	--	NPR		
Points											N/A	N/A
SF	BUY	Low	SQUARE	12214	--	--	--	7/20/11	--	12214	12167	12269
Points											-47	55
C\$	BUY	Low	SQUARE	10540	--	--	--	7/20/11	--	10540	10497	10586
Points											-43	46

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 SHORT THE POUND AT THE GLOBEX OPEN 16111.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14128 AND HIT THE STOP AT 14162 FOR A LOSS OF 34 POINTS. WE WENT LONG AT 14195 AND HIT THE STOP AT 14155 FOR A LOSS OF 40 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10642.

WE EXITED THE YEN AT THE GLOBEX OPEN 12638 FOR A LOSS OF 18 POINTS. WE WENT SHORT AT 12638 AND HIT THE STOP AT 12670 FOR A LOSS OF 32 POINTS.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 12139 AND HIT THE STOP AT 12185 FOR A LOSS OF 46 POINTS.

WE HIT THE TARGET IN THE CAD AT 10543 FOR A GAIN OF 48 POINTS.

In euro, go long at 14214, stop 14170, target 14286.

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
07/06/11	SF	11899	11871	07/07/11	28	350.00	-3,555.00
07/07/11	Euro	14310	14291	07/07/11	19	237.50	-3,792.50
07/07/11	Euro	14222	14291	07/07/11	69	862.50	-2,930.00
07/07/11	A\$	10626	10598	07/07/11	28	280.00	-3,210.00

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

07/15/11 C\$	10430	10414	07/18/11	16	160.00	-2,156.25
07/18/11 Euro	13992	14060	07/18/11	68	850.00	-1,306.25
07/18/11 A\$	10490	10559	07/18/11	69	690.00	-616.25
07/18/11 SF	12352	12306	07/18/11	46	575.00	-1,191.25
07/18/11 Pound	16065	16065	07/19/11	0	0.00	-1,191.25
07/19/11 Euro	14099	14078	07/19/11	21	262.50	-1,453.75
07/19/11 A\$	10548	10526	07/19/11	22	220.00	-1,673.75
07/19/11 SF	12233	12178	07/19/11	55	687.50	-2,361.25
07/19/11 C\$	10406	10445	07/19/11	39	390.00	-1,971.25
07/19/11 SF	12233	12178	07/19/11	55	687.50	-2,658.75
07/19/11 Yen	12656	12638	07/20/11	18	225.00	-2,883.75
07/19/11 C\$	10495	10543	07/20/11	48	480.00	-2,403.75
07/20/11 Euro	14162	14128	07/20/11	34	425.00	-2,828.75
07/20/11 Euro	14195	14155	07/20/11	40	500.00	-3,328.75
07/20/11 Yen	12670	12638	07/20/11	32	400.00	-3,728.75
07/20/11 SF	12185	12139	07/20/11	46	575.00	-4,303.75
					4,303.75	

Open Positions

07/20/11 Pound	16111
07/20/11 A\$	10642

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.

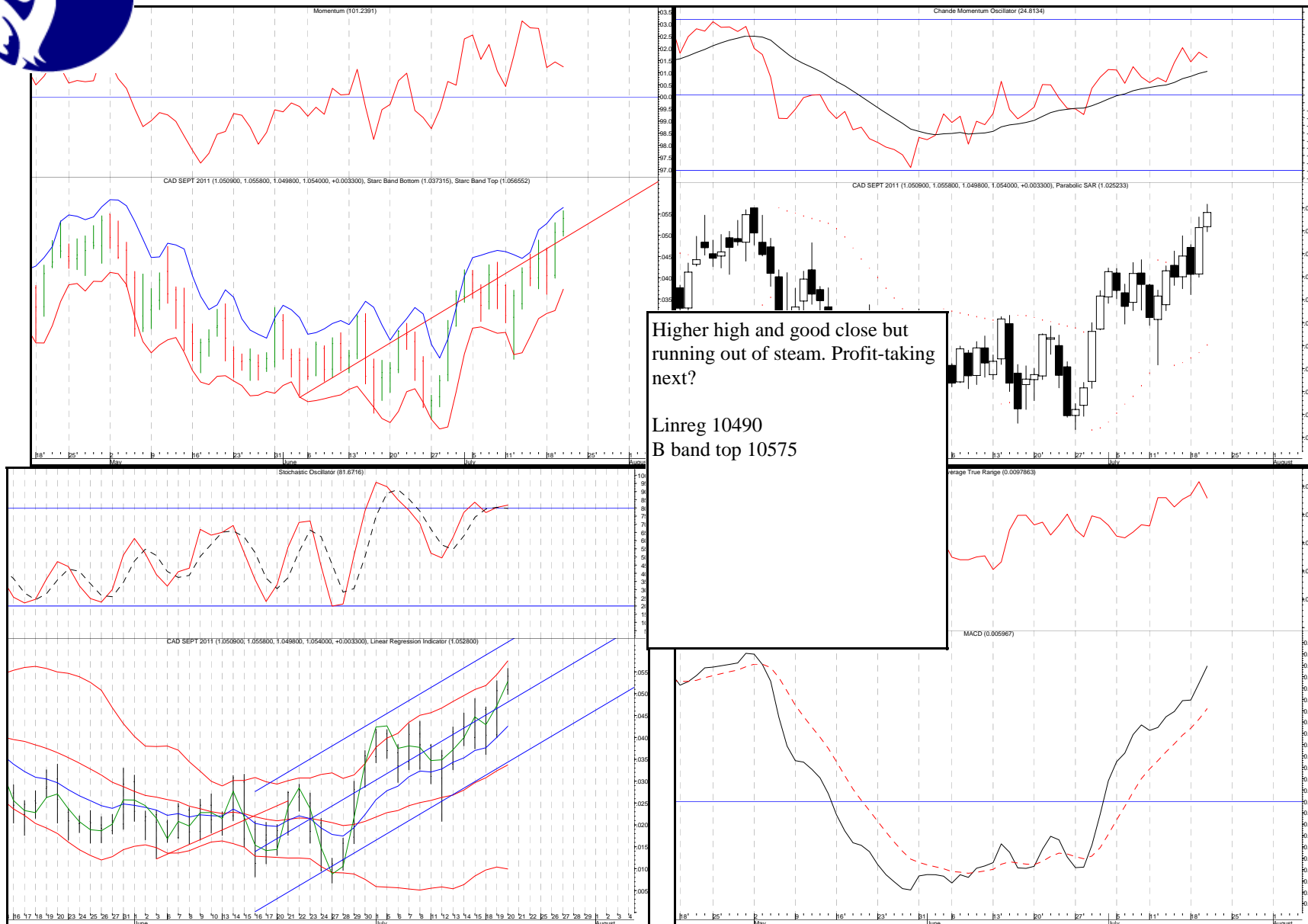
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 20, 2011

Canadian Dollar SEPT 2011 Contract

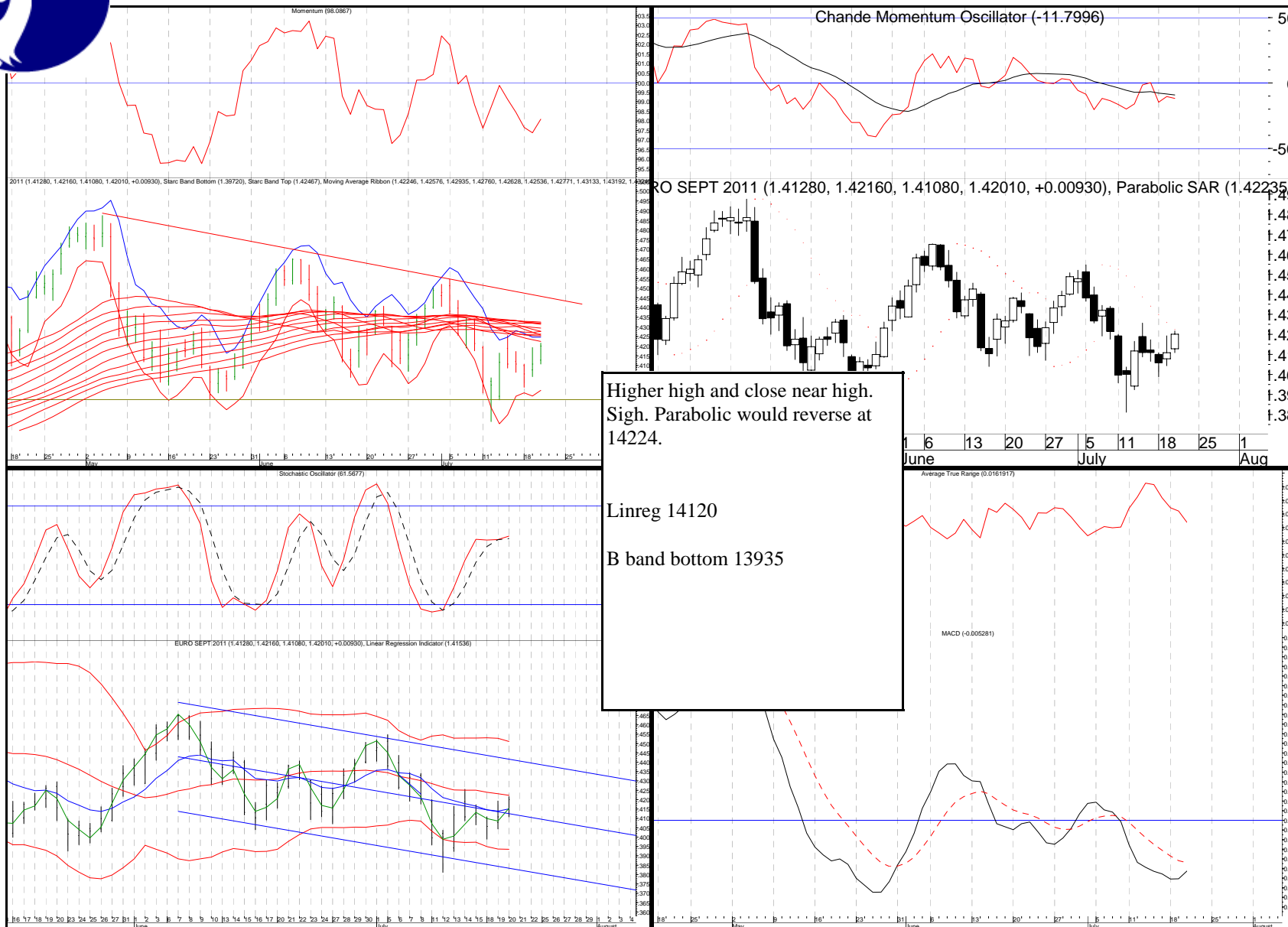




Rockefeller Treasury Services, Inc.

Wednesday, July 20, 2011

Euro SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, July 20, 2011

British Pound SEPT 2011 Contract

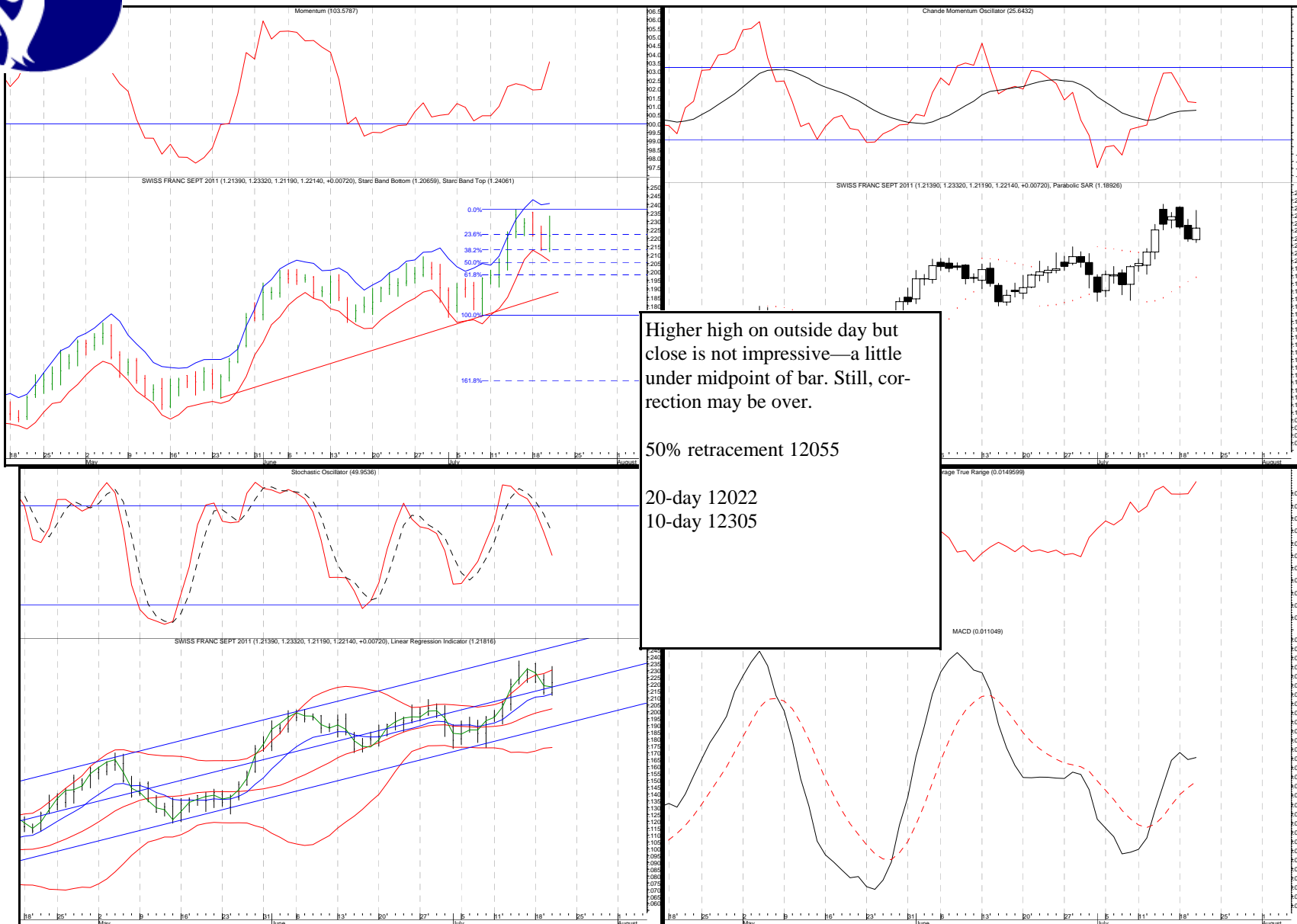




Rockefeller Treasury Services, Inc.

Wednesday, July 20, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, July 20, 2011

Japanese Yen SEPT 2011 Contract

