

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

7/12/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	15924	--	--	--	7/12/11	--	15924	15972	15862
Points											-48	62
EURO	SELL	High	SQUARE	14000	--	--	--	7/12/11	--	14000	14047	13910
Points											-47	90
A\$	SELL	Med	SQUARE	10539	--	--		7/12/11	--	10539	10577	10504
Points											-38	35
YEN	BUY	Med	LONG	12600	12562	12628	12582	7/12/11	+18	12523	12486	12570
Points					-38	28					-37	47
SF	BUY	Low	SQUARE	12056	--	--	--	7/12/11	--	12056	12014	12095
Points											-42	39
C\$	SELL	Med	SQUARE	10358	--	--	--	7/12/11	--	10358	10402	10303
Points											-44	55

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 15901 AND HIT THE TARGET AT 15834 FOR A GAIN OF 67 POINTS. WE WENT SHORT AT 15784 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 15834 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14019 AND HIT THE TARGET AT 13945 FOR A GAIN OF 74 POINTS. WE WENT SHORT AT 13895 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 13845 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10568 AND HIT THE TARGET AT 10503 FOR A GAIN OF 65 POINTS. WE WENT SHORT AT 10453 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10503 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12468 AND HIT THE TARGET AT 12532 FOR A GAIN OF 64 POINTS. WE WENT LONG AT 12582 ON FOOTNOTE RULE 2.

WE HIT THE TARGET IN THE SF AT 12034 FOR A GAIN OF 67 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10307 AND TOOK PROFIT AT 10266 FOR A GAIN OF 41 POINTS. WE WENT SHORT AT 10216 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10266 FOR A LOSS OF 50 POINTS.

If stop is hit in euro, go short at 14095, stop 14135, target 14010.

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
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
						1,746.25

Open Positions

07/12/11 Yen **12582**

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

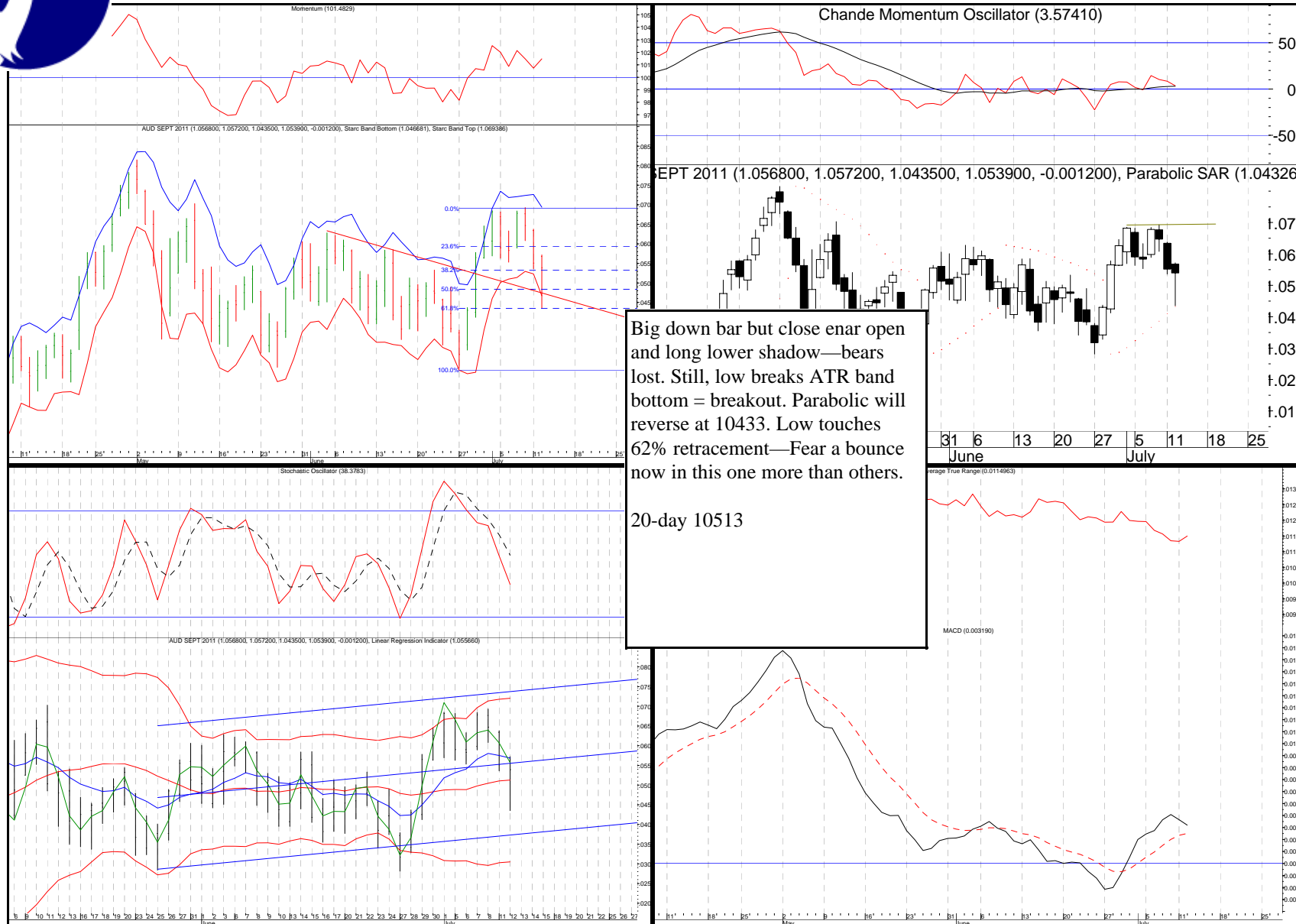
TO ANY PARTICULAR TRADING PROGRAM OR THE SIZE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



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Tuesday, July 12, 2011

Australian Dollar SEPT 2011 Contract

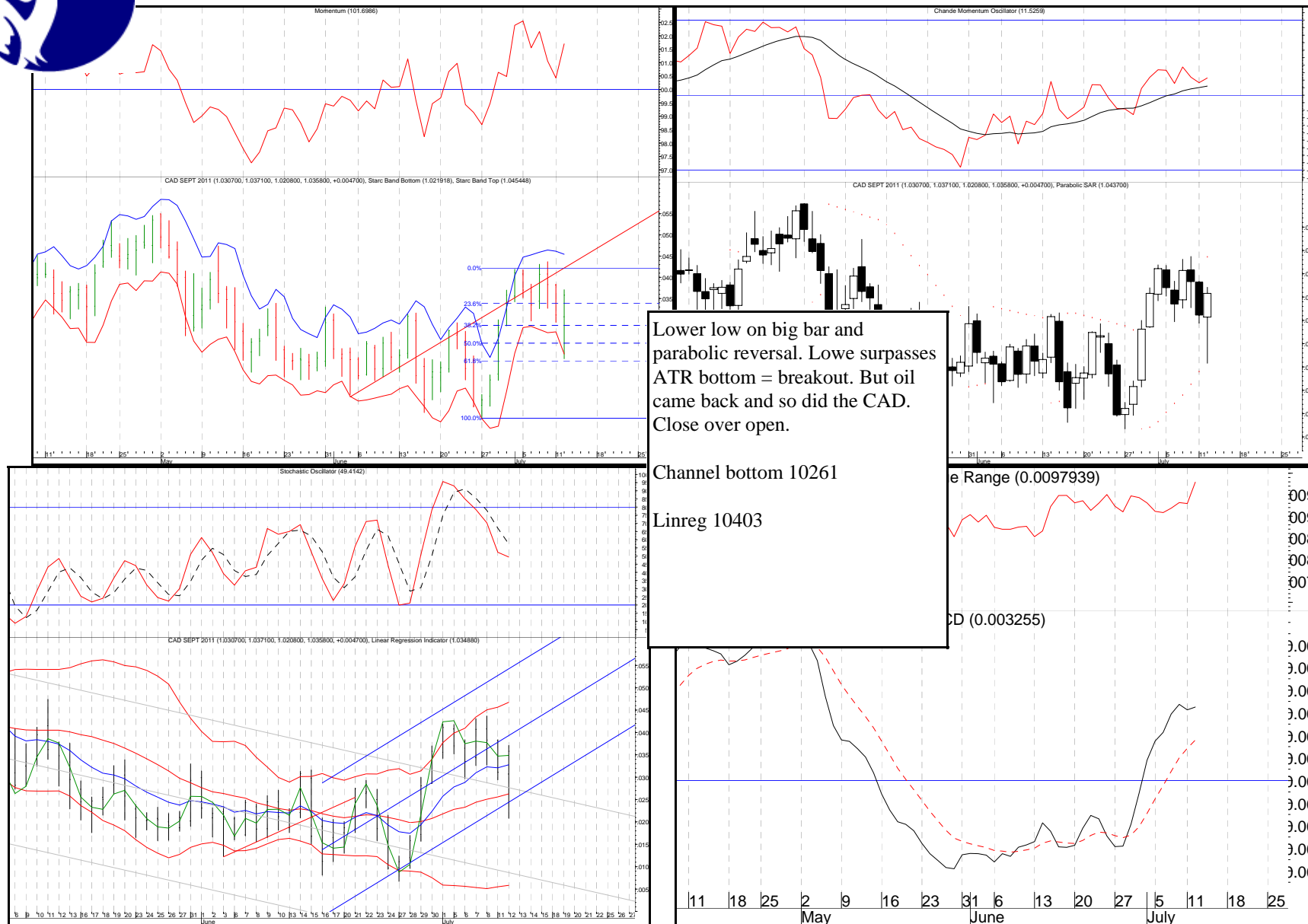




Rockefeller Treasury Services, Inc.

Tuesday, July 12, 2011

Canadian Dollar SEPT 2011 Contract

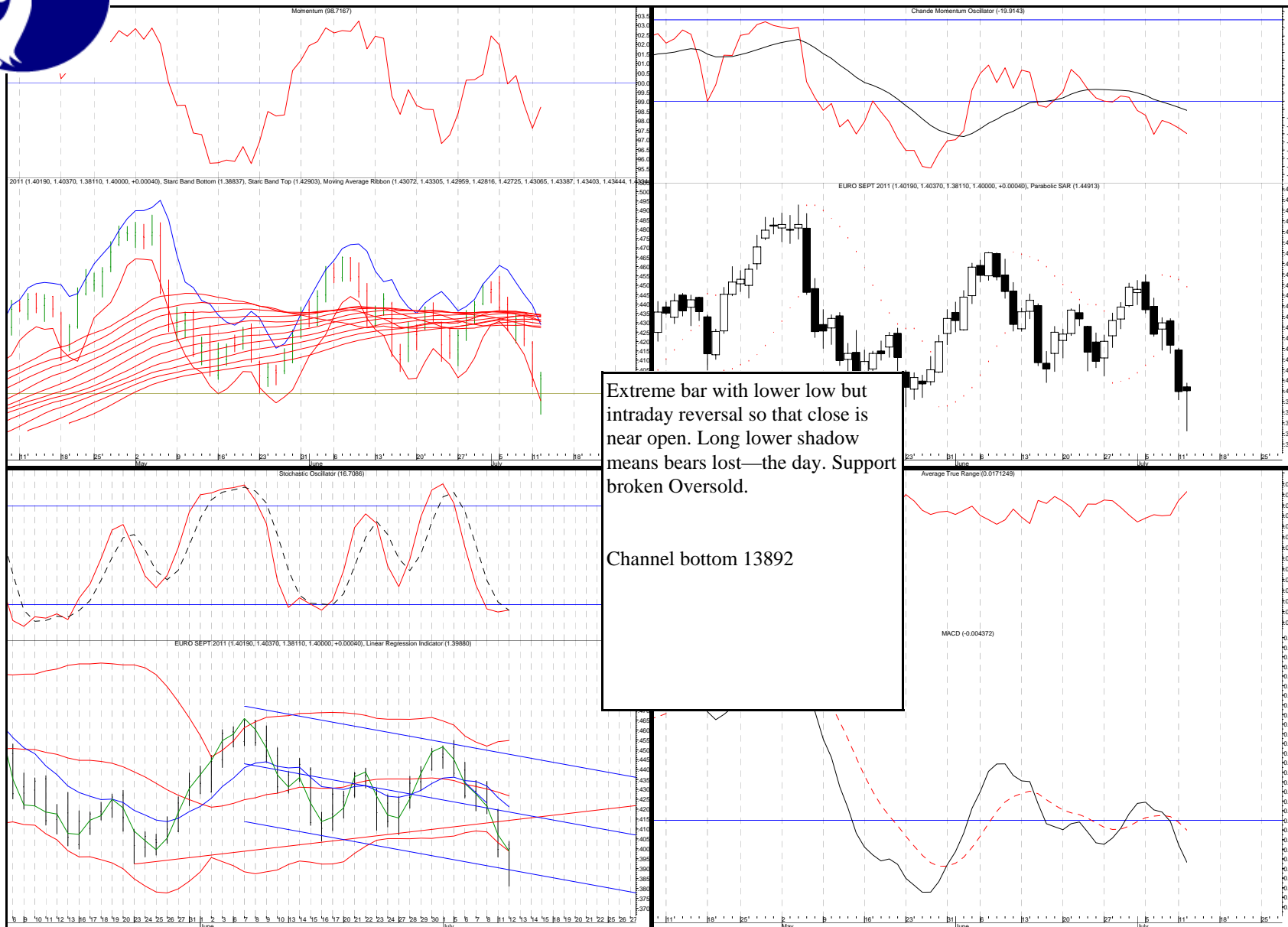




Rockefeller Treasury Services, Inc.

Tuesday, July 12, 2011

Euro SEPT 2011 Contract





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British Pound SEPT 2011 Contract



Much lower low but intraday reversal so close is over open. Long lower hsdow means bears lost the day. See rising momentum and hook up in stochastic.

B band bottom 15824

31 6 13 20 27 5 11 18 25
June July

e Range (0.0135023)

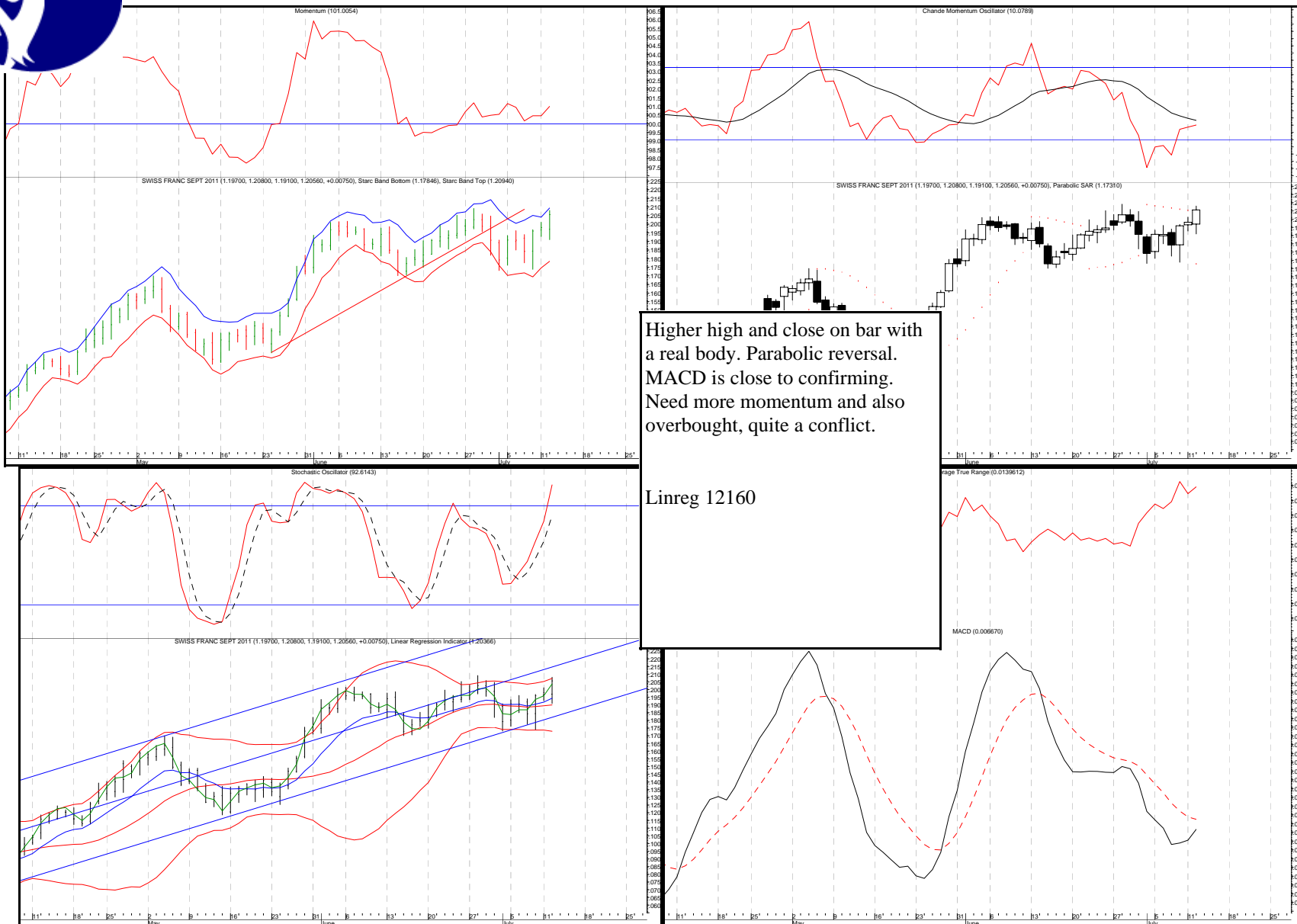
D (-0.007894)



Rockefeller Treasury Services, Inc.

Tuesday, July 12, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Tuesday, July 12, 2011

Japanese Yen SEPT 2011 Contract

