

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

7/1/2011

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	16049	--	--	--	7/01/11	--	16049	15995	16114
Points											-54	65
EURO	BUY	Med	LONG	14478	14436	14524	14462	7/01/11	+16	14350	14311	14395
Points					-42	46					-39	45
A\$	BUY	Med	SQUARE	10682	--	--	--	7/01/11	--	10682	10641	10737
Points											-41	55
YEN	SELL	High	SQUARE	12372	--	--	--	7/01/11	--	12372	12420	12318
Points											-48	54
SF	SELL	High	SQUARE	11795	--	--	--	7/01/11	--	11795	11839	11749
Points											-44	46
C\$	BUY	Low	SQUARE	10411		--	--	7/01/11	--	10411	10366	10466
Points											-45	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.

**REMEMBER THAT MONDAY IS A HOLIDAY AND THE CME IS CLOSED.**

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16029 AND HIT THE STOP AT 16011 FOR A LOSS OF 18 POINTS. WE WENT SHORT AT 16011 AND HIT THE STOP AT 16063 FOR A LOSS OF 52 POINTS. AARGH.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14462 AND HIT THE STOP AT 14437 FOR A LOSS OF 25 POINTS. WE WENT LONG AGAIN AT 14462 ON FOOTNOTE RULE 3.

WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10607 AND HIT THE STOP AT 10585 FOR A LOSS OF 22 POINTS. WE MISSED THE FOOTNOTE RE-ENTRY BY ONE LOUSY POINT. WE WENT LONG AT 10607 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10675 FOR A GAIN OF 68 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12416 AND HIT THE STOP AT 12396 FOR A LOSS OF 29 POINTS. WE WENT SHORT AT 12396 AND HIT THE TARGET AT 12362 FOR A GAIN OF 34 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11892 AND HIT THE STOP AT 11863 FOR A LOSS OF 29 POINTS.

WE MISSED THE RE-ENTRY IN THE CAD BY 5 POINTS.

**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	<b>57,413.75</b>
2008 Track Record	<b>207,640.75</b>
2009 Track Record	<b>79,993.25</b>
2010 Track Record	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

		YTD
January	6,461.25	<b>6,461.25</b>
February	15,112.50	<b>21,573.75</b>
March	490.00	<b>22,063.75</b>
April	11,722.50	<b>33,786.25</b>
May	2,115.00	<b>35,901.25</b>
June	-2,533.75	<b>33,367.50</b>

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
07/01/11	Pound	<b>16029</b>	16011	07/01/11	<b>18</b>	<b>112.50</b>	-112.50
07/01/11	Pound	16063	<b>16011</b>	07/01/11	<b>52</b>	<b>325.00</b>	-437.50
07/01/11	Euro	<b>14462</b>	14437	07/01/11	<b>25</b>	<b>312.50</b>	-750.00
07/01/11	A\$	<b>10607</b>	10585	07/01/11	<b>22</b>	<b>220.00</b>	-970.00
07/01/11	Yen	<b>12416</b>	12396	07/01/11	<b>20</b>	<b>250.00</b>	-1,220.00
07/01/11	Yen	12362	<b>12396</b>	07/01/11	34	425.00	-795.00
07/01/11	SF	<b>11892</b>	11863	07/01/11	<b>29</b>	<b>362.50</b>	-1,157.50
07/01/11	A\$	<b>10607</b>	10675	07/01/11	68	680.00	-477.50
						<b>477.50</b>	

**Open Positions**

07/01/11 Euro	<b>14462</b>
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**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,

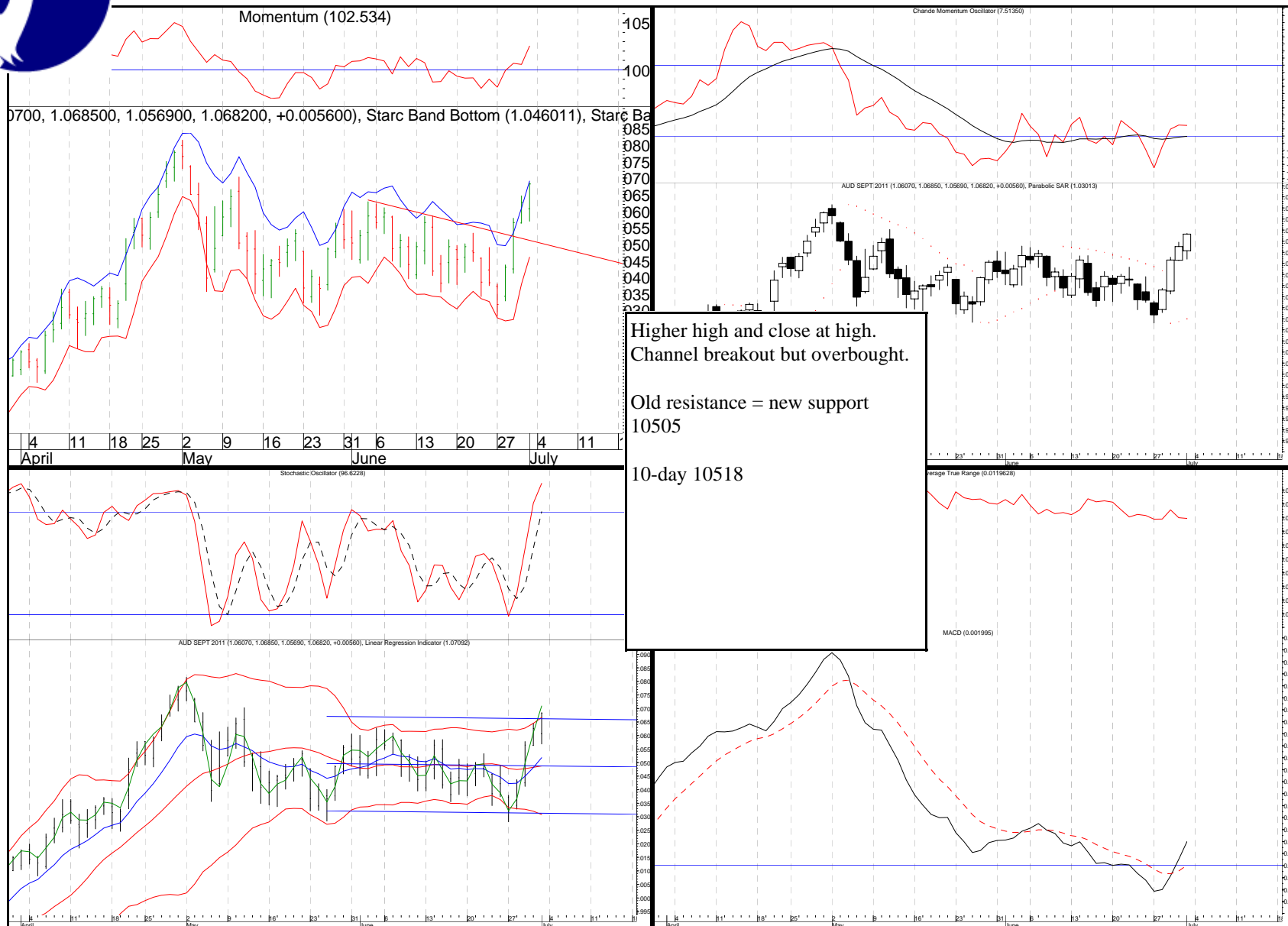
ONE OF THE LIMITATIONS OF ANY OTHER HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL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

Friday, July 1, 2011

## Australian Dollar SEPT 2011 Contract

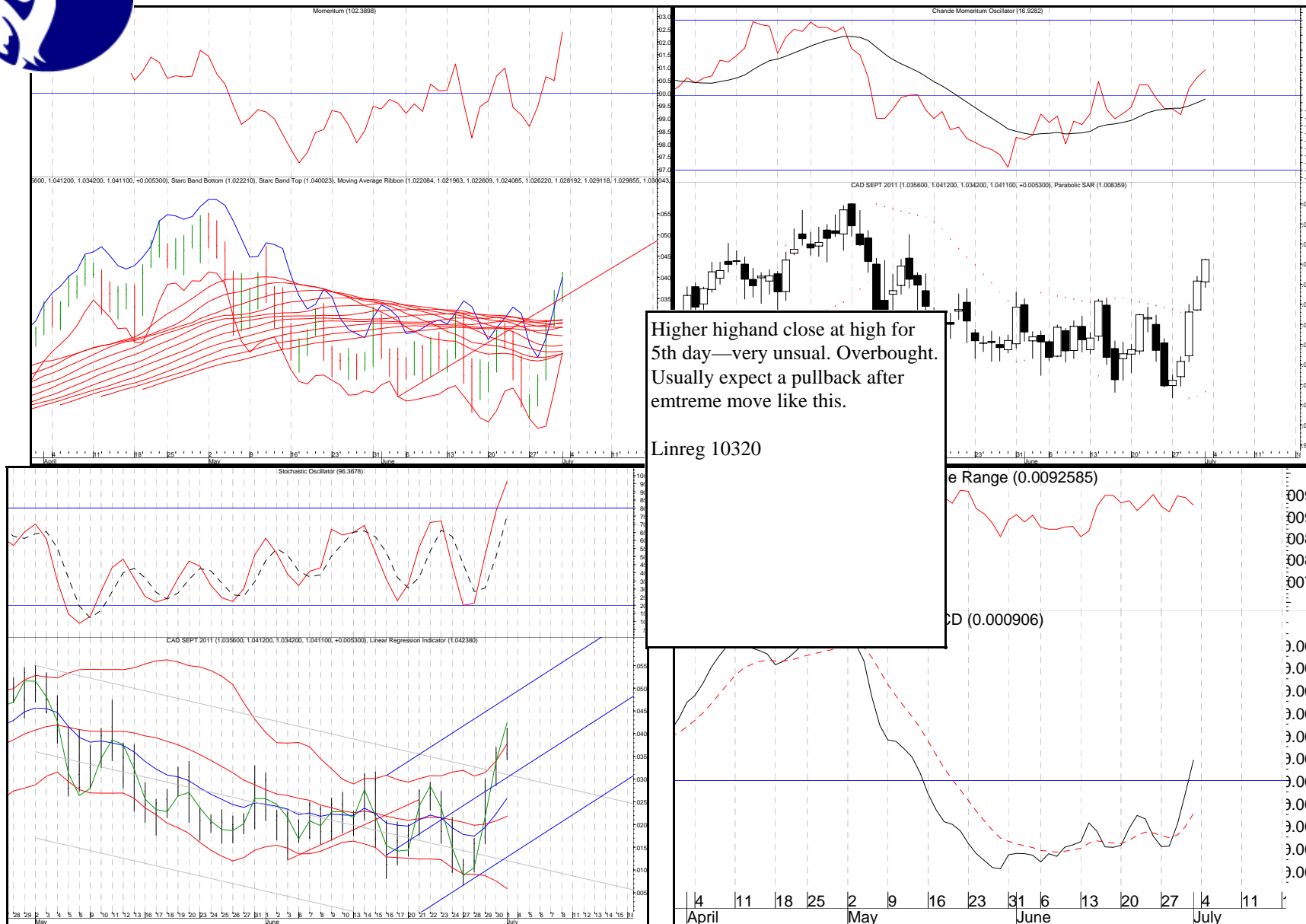




# Rockefeller Treasury Services, Inc.

Friday, July 1, 2011

## Canadian Dollar SEPT 2011 Contract

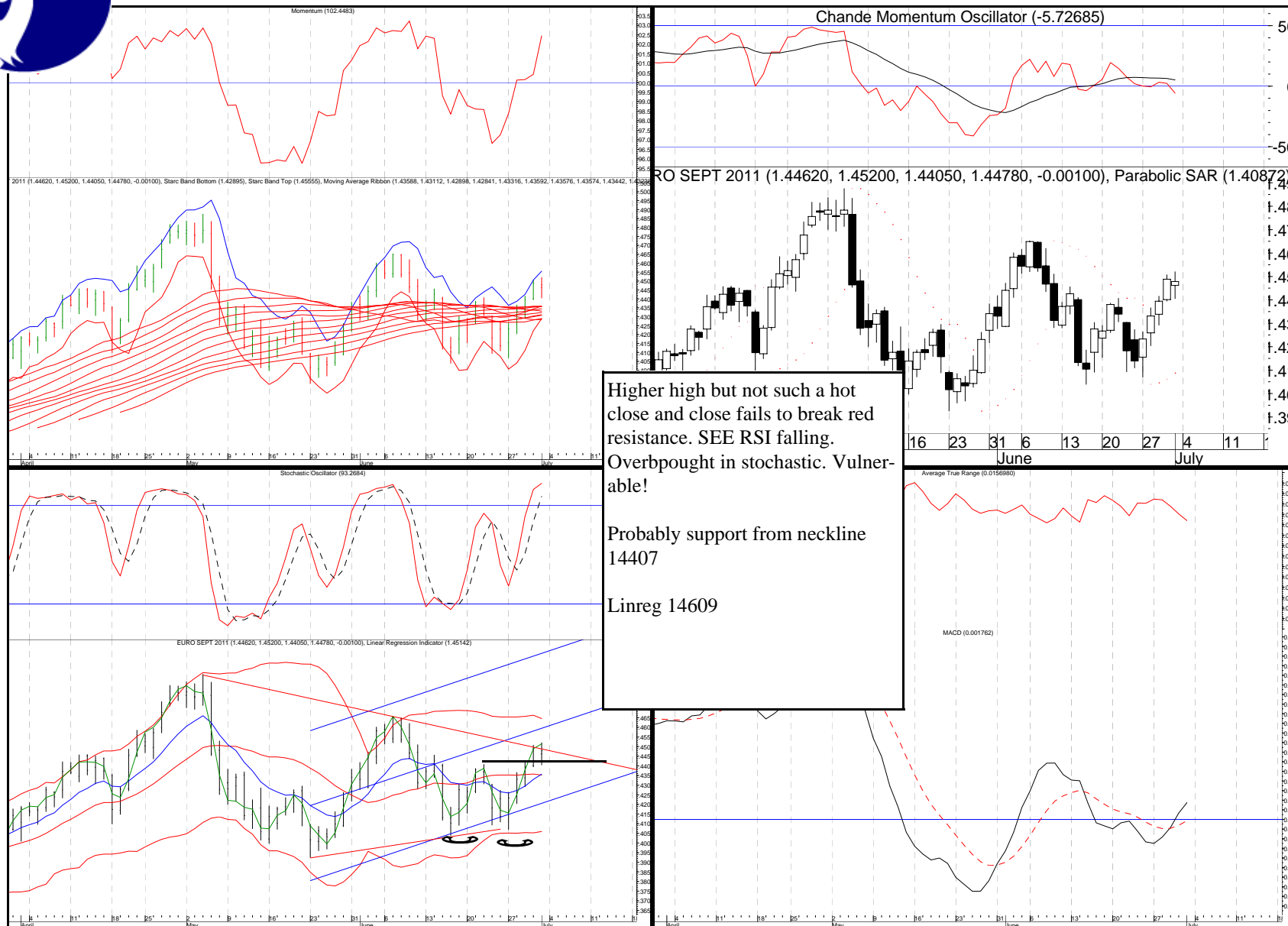




# Rockefeller Treasury Services, Inc.

Friday, July 1, 2011

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

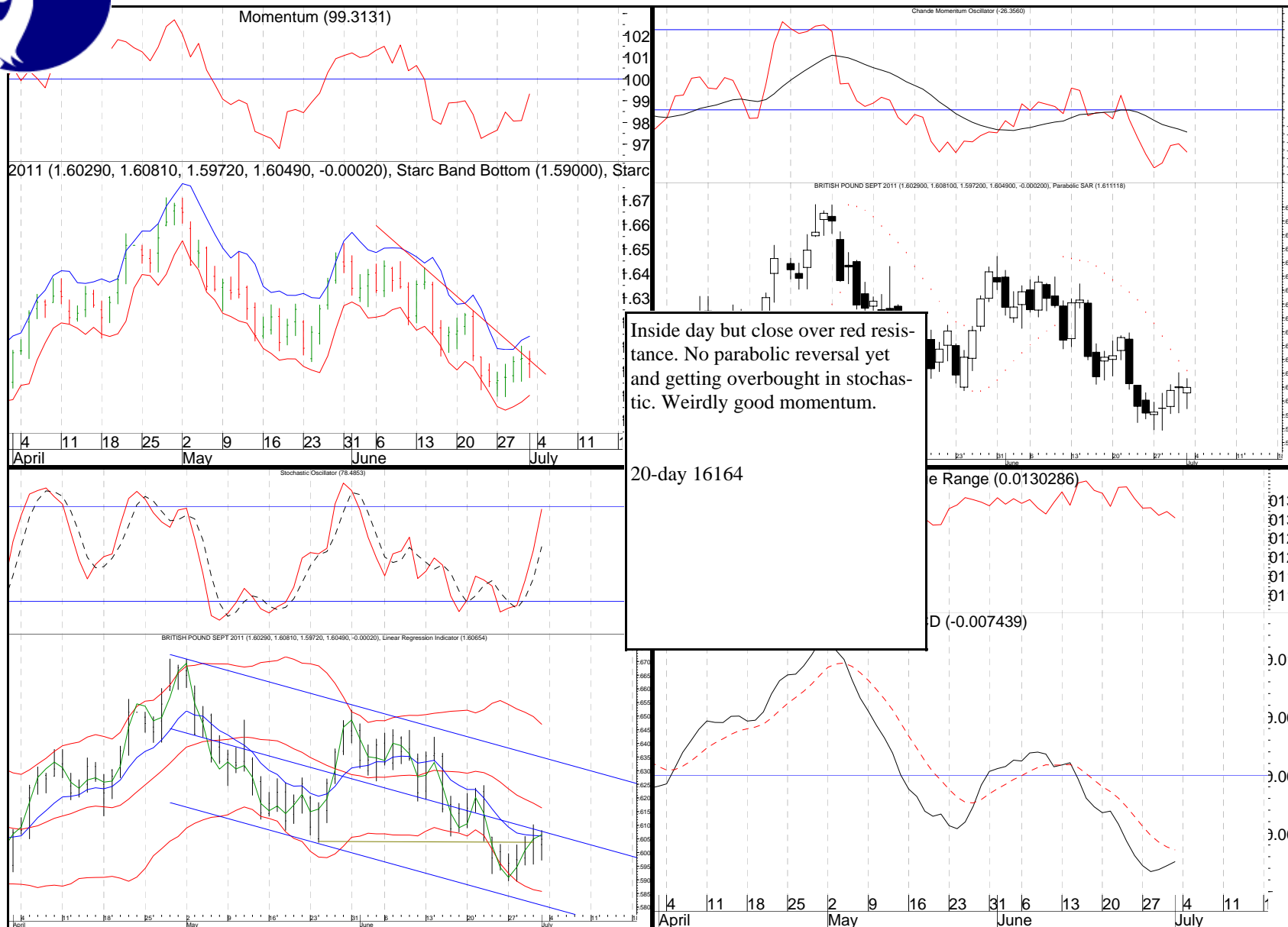




# Rockefeller Treasury Services, Inc.

Friday, July 1, 2011

## British Pound SEPT 2011 Contract

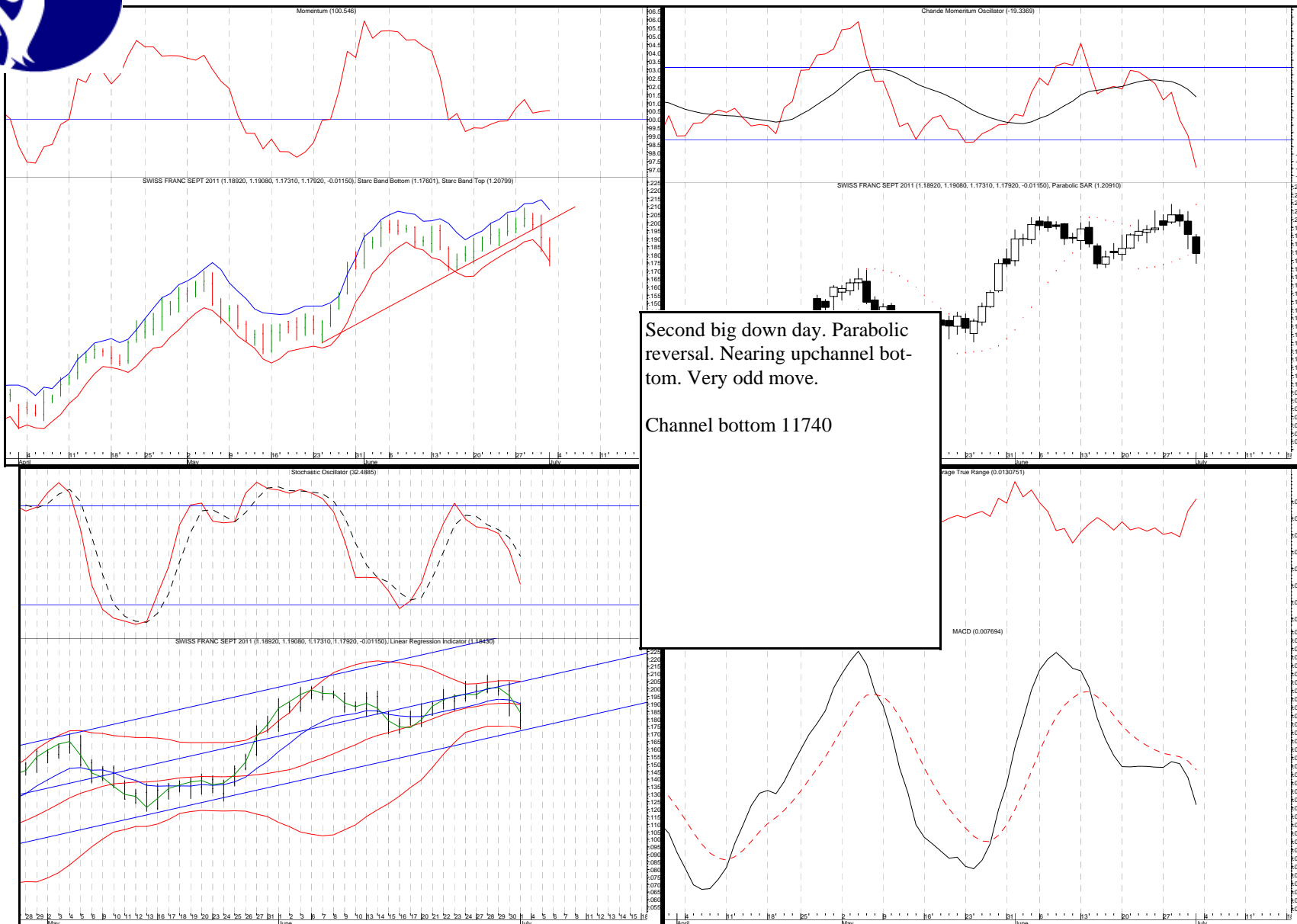




# Rockefeller Treasury Services, Inc.

Friday, July 1, 2011

## Swiss Franc SEPT 2011 Contract







# Rockefeller Treasury Services, Inc.

Friday, July 1, 2011

## Japanese Yen SEPT 2011 Contract

