

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

8/8/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	MED	SQUARE	16348	--	--	--	8/08/11	--	16348	16403	16277
Points											-55	71
EURO	SELL	High	SQUARE	14179	--	--	--	8/08/11	--	14179	14236	14085
Points											-57	94
A\$	SELL	High	SHORT	10157	10199	10096	10182	8/08/11	+25	NPR		
Points					-42	61					N/A	N/A
YEN	BUY	Med	LONG	12891	12835	12937	12861	8/08/11	+30	12775	12730	12850
Points					-56	102					-45	75
SF	BUY	High	SQUARE	13242	--	--	--	8/08/11	--	13242	13178	13324
Points											-64	82
C\$	SELL	High	SHORT	10064	10122	10003	10057	8/08/11	-7	NPR		
Points					-58	61					N/A	N/A

Enter new trades as soon as possible after receiving this report. See "How to Read the Reports" at the website. 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 16441, >50 POINTS OVER CME CLOSE SO PROPORTIONALITY APPLIES (SEE WEBSITE FOR NEW MATERIAL ON HOW TO READ THE REPORT, INCLUDING PROPORTIONALITY, WHICH FELL OFF THE BOTTOM OF THIS PAGE). WE HIT THE STOP AT 16385 FOR A LOSS OF 56 POINTS. WE WENT SHORT AT 16305 (STOP - 80 POINTS) ON FOOTNOTE RULE 4 AND HIT THE STOP AT 16349 FOR A LOSS OF 44 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14349, > 50 POINTS OVER CME CLOSE SO PROPORTIONALITY APPLIES. WE MISSED THE TARGET BY 7 POINTS AND HIT THE STOP AT 14299 FOR A LOSS OF 50 POINTS. WE WENT SHORT AT 14219 ON FOOTNOTE RULE 4 AND HIT THE TARGET AT 14171 FOR A GAIN OF 48 POINTS.  
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10398 AND HIT THE STOP AT 10360 FOR A LOSS OF 38 POINTS. WE WENT SHORT AT 10280 ON FOOTNOTE RULE 4 AND HIT THE STOP AT 10324 FOR A LOSS OF 44 POINTS. WE WENT SHORT AT 10280 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 10232 FOR A GAIN OF 48 POINTS. WE WENT SHORT AT 10182 ON FOOTNOTE RULE 2.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12798 AND HIT THE TARGET AT 12811 FOR A GAIN OF 13 POINTS. WE WENT LONG AT 12861 ON FOOTNOTE RULE 2.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 13185 (>50 POINTS OVER CME CLOSE) AND HIT THE PROPORTIONAL TARGET AT 13241 FOR A GAIN OF 56 POINTS. WE MISSED THE DIP AND WENT LONG AT 13291 ON FOOTNOTE RULE 2. WE HIT THE STOP AT 13241 FOR A LOSS OF 50 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10162 AND HIT THE STOP AT 10147 FOR A LOSS OF 15 POINTS. WE WENT LONG AT 10162 ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN AT 10147 FOR A LOSS OF 15 POINTS. WE WENT LONG AT 10162 ON FOOTNOTE RULE 3 AND HIT THE STOP A THIRD TIME FOR A LOSS OF 15 POINTS. WE WENT SHORT AT 10057 ON FOOTNOTE RULE 4. IN PRACTICE YOU SHOULD FOLLOW THE RULE WHEN THE STOP IS SO OBVIOUSLY WRONG BECAUSE OF THE DISCRPANCY BETWEEN THE CLOSE AND THE OPEN.

RULE 4 IS NOT WORKING OUT AS INTENDED SO FAR...

**Rockefeller Treasury Services, Inc.**

## Daily Cumulative Track Record

**AUGUST 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
July	3,178.75	36,546.25

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
07/29/11	Yen	<b>12946</b>	12960	08/01/11	14	175.00	175.00
08/01/11	Pound	<b>16379</b>	16378	08/01/11	1	6.25	168.75
08/01/11	Pound	<b>16379</b>	16378	08/01/11	1	6.25	162.50
08/01/11	Euro	<b>14339</b>	14421	08/01/11	82	1,025.00	1,187.50
08/01/11	A\$	<b>10926</b>	10985	08/01/11	59	590.00	1,777.50
08/01/11	Yen	<b>12933</b>	12896	08/01/11	37	462.50	1,315.00
08/01/11	Yen	<b>12933</b>	12976	08/01/11	43	537.50	1,852.50
08/01/11	SF	<b>12606</b>	12652	08/01/11	46	575.00	2,427.50
08/01/11	SF	<b>12702</b>	12802	08/01/11	100	1,250.00	3,677.50
08/01/11	SF	<b>12852</b>	12802	08/01/11	50	625.00	3,052.50
08/01/11	C\$	10498	<b>10460</b>	08/01/11	38	380.00	2,672.50
08/01/11	C\$	10412	<b>10460</b>	08/01/11	48	480.00	3,152.50
08/01/11	Yen	<b>13026</b>	12976	08/01/11	50	625.00	2,527.50
08/02/11	Pound	<b>16292</b>	16242	08/02/11	50	312.50	2,215.00
08/02/11	Euro	14188	<b>14238</b>	08/02/11	50	625.00	2,840.00
08/02/11	A\$	<b>10900</b>	<b>10931</b>	08/02/11	31	310.00	3,150.00
08/02/11	A\$	10795	10850	08/02/11	55	550.00	3,700.00
08/02/11	Yen	<b>12931</b>	12933	08/02/11	2	25.00	3,725.00
08/02/11	Yen	12882	<b>12933</b>	08/02/11	51	637.50	4,362.50
08/02/11	SF	<b>12774</b>	12747	08/02/11	27	337.50	4,025.00
08/02/11	SF	<b>12774</b>	12868	08/02/11	94	1,175.00	5,200.00
08/02/11	C\$	10401	10445	08/02/11	44	440.00	5,640.00
08/02/11	SF	<b>12918</b>	13018	08/02/11	100	1,250.00	6,890.00
08/02/11	Pound	<b>16292</b>	16336	08/03/11	44	275.00	7,165.00
08/03/11	Euro	14231	<b>14179</b>	08/03/11	52	650.00	6,515.00
08/03/11	A\$	10707	<b>10719</b>	08/03/11	12	120.00	6,635.00
08/03/11	Yen	<b>12940</b>	13018	08/03/11	78	975.00	7,610.00

08/03/11 SF	<b>13087</b>	13032	08/03/11	<b>55</b>	<b>687.50</b>	6,922.50
08/03/11 C\$	10384	<b>10395</b>	08/03/11	11	110.00	7,032.50
08/03/11 Pound	<b>16386</b>	<b>16366</b>	08/04/11	<b>20</b>	<b>125.00</b>	6,907.50
08/03/11 A\$	<b>10717</b>	<b>10657</b>	08/04/11	<b>60</b>	<b>600.00</b>	6,307.50
08/04/11 Pound	16297	<b>16342</b>	08/04/11	45	281.25	6,588.75
08/04/11 Euro	<b>14346</b>	14289	08/04/11	<b>57</b>	<b>712.50</b>	5,876.25
08/04/11 Euro	14188	<b>14241</b>	08/04/11	53	662.50	6,538.75
08/04/11 A\$	10618	<b>10657</b>	08/04/11	39	390.00	6,928.75
08/04/11 Yen	<b>12990</b>	12947	08/04/11	<b>43</b>	<b>537.50</b>	6,391.25
08/04/11 SF	<b>13008</b>	12982	08/04/11	<b>26</b>	<b>325.00</b>	6,066.25
08/04/11 C\$	10348	<b>10388</b>	08/04/11	40	400.00	6,466.25
08/04/11 A\$	10468	<b>10568</b>	08/04/11	100	1,000.00	7,466.25
08/04/11 Euro	14077	<b>14138</b>	08/05/11	61	762.50	8,228.75
08/04/11 C\$	10183	<b>10298</b>	08/05/11	115	1,150.00	9,378.75
08/05/11 Pound	16223	<b>16250</b>	08/05/11	27	168.75	<b>9,547.50</b>
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	8,922.50
08/05/11 SF	13049	<b>13081</b>	08/05/11	32	400.00	9,322.50
08/05/11 SF	12985	<b>12955</b>	08/05/11	<b>30</b>	<b>375.00</b>	8,947.50
08/05/11 A\$	10396	<b>10346</b>	08/05/11	<b>50</b>	<b>500.00</b>	<b>8,447.50</b>
08/05/11 Euro	14254	<b>14213</b>	08/05/11	<b>41</b>	<b>512.50</b>	7,935.00
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	7,310.00
08/05/11 Yen	12702	<b>12652</b>	08/05/11	<b>50</b>	<b>625.00</b>	6,685.00
08/08/11 Pound	<b>16441</b>	16385	08/08/11	<b>56</b>	<b>350.00</b>	6,335.00
08/08/11 Euro	<b>14349</b>	14299	08/08/11	<b>50</b>	<b>625.00</b>	5,710.00
08/08/11 Euro	14171	<b>14219</b>	08/08/11	48	600.00	6,310.00
08/08/11 A\$	<b>10398</b>	10360	08/08/11	<b>38</b>	<b>380.00</b>	5,930.00
08/08/11 A\$	10324	<b>10280</b>	08/08/11	<b>44</b>	<b>440.00</b>	5,490.00
08/08/11 Yen	<b>12798</b>	12811	08/08/11	13	162.50	5,652.50
08/08/11 SF	<b>13185</b>	<b>13241</b>	08/08/11	56	700.00	6,352.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	6,202.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	6,052.50
08/08/11 C\$	<b>10162</b>	10147	08/08/11	<b>15</b>	<b>150.00</b>	5,902.50
08/08/11 Pound	16349	<b>16305</b>	08/08/11	<b>44</b>	<b>275.00</b>	5,627.50
08/08/11 A\$	10232	<b>10280</b>	08/08/11	48	480.00	6,107.50
08/08/11 SF	<b>13291</b>	13241	08/08/11	<b>50</b>	<b>625.00</b>	5,482.50
						5,482.50

#### Open Positions

08/08/11 Yen	<b>12861</b>	
08/08/11 C\$		<b>10057</b>
08/08/11 A\$		<b>10182</b>

#### 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

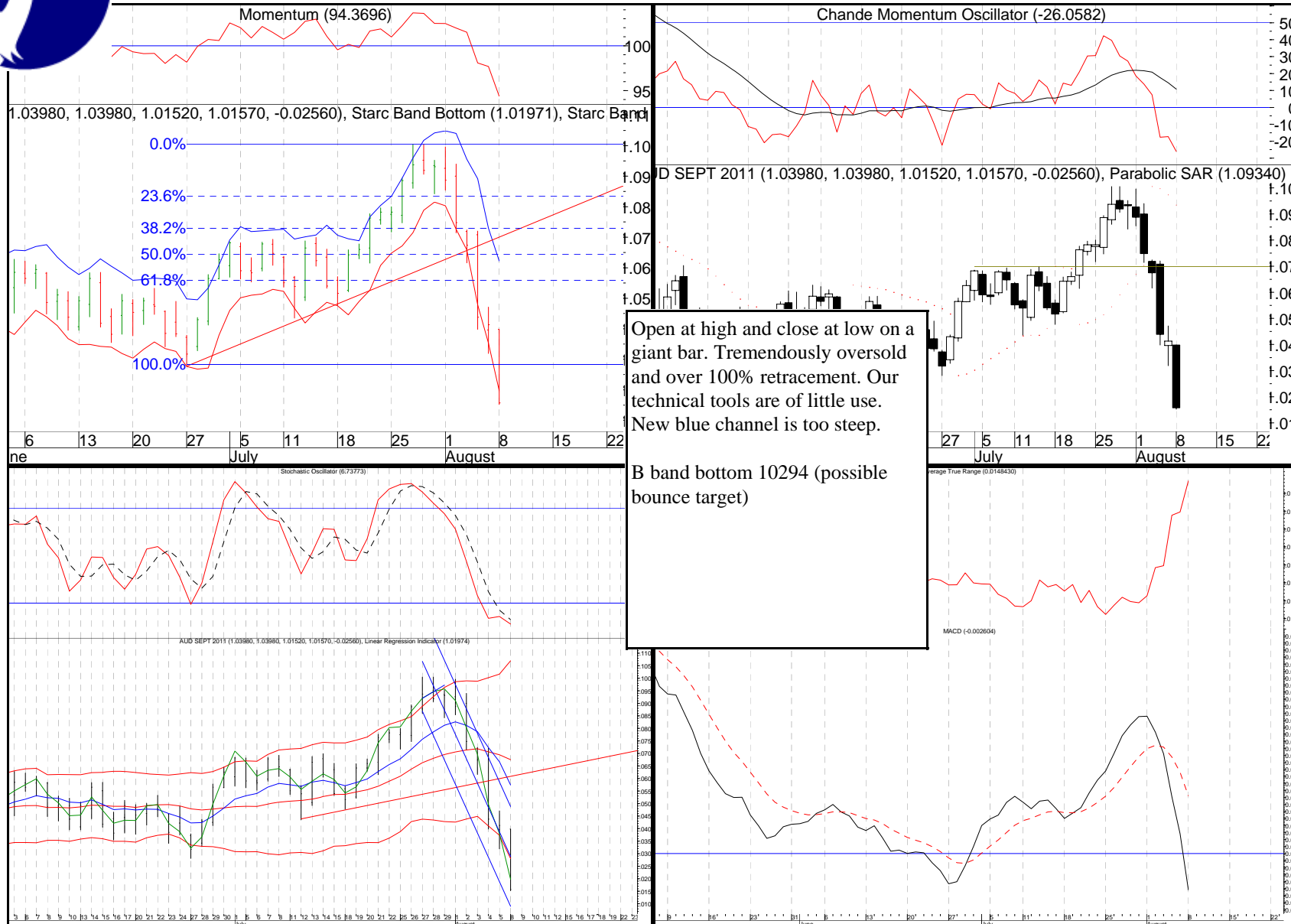
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, August 8, 2011

## Australian Dollar SEPT 2011 Contract

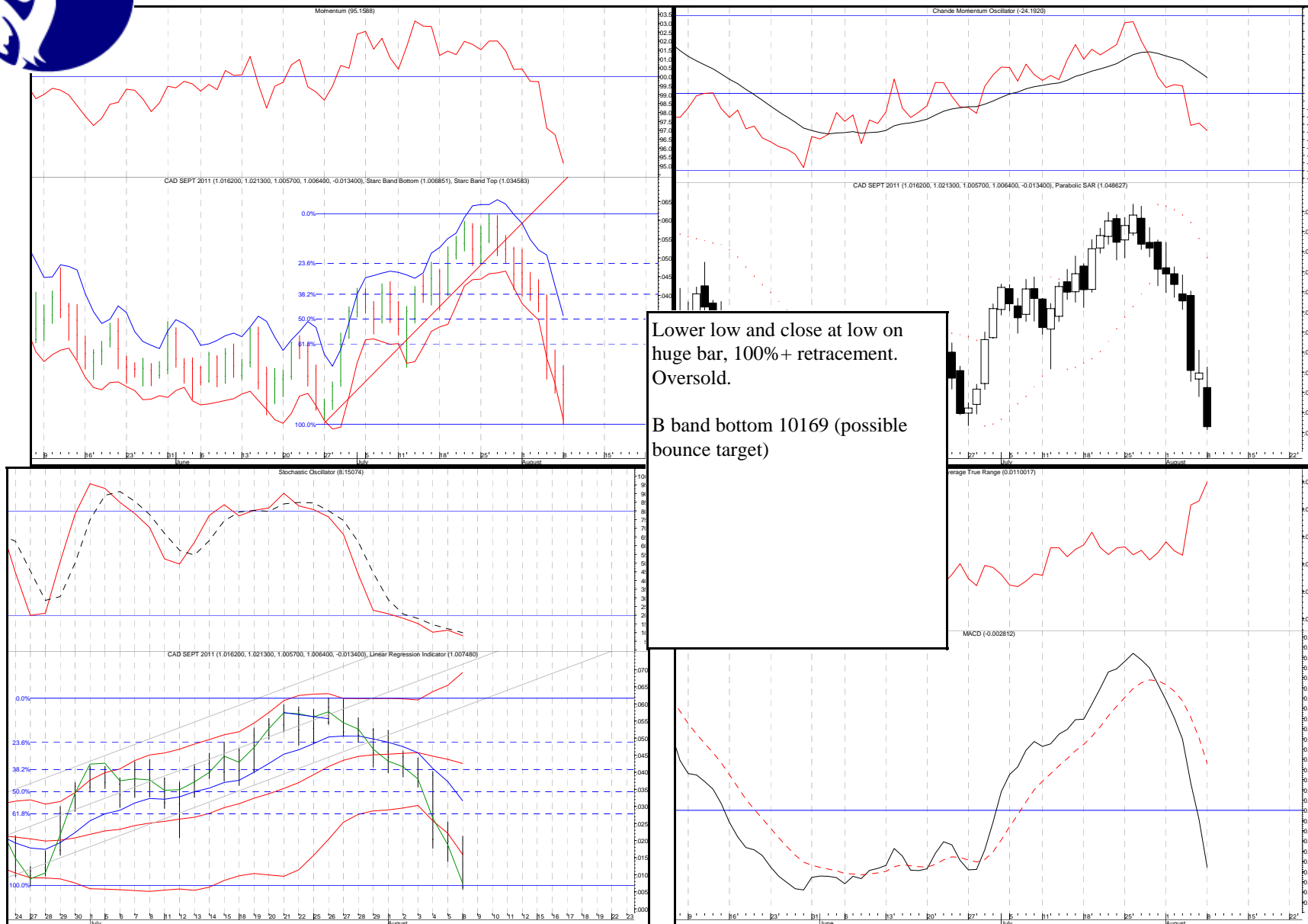




# Rockefeller Treasury Services, Inc.

Monday, August 8, 2011

## Canadian Dollar SEPT 2011 Contract

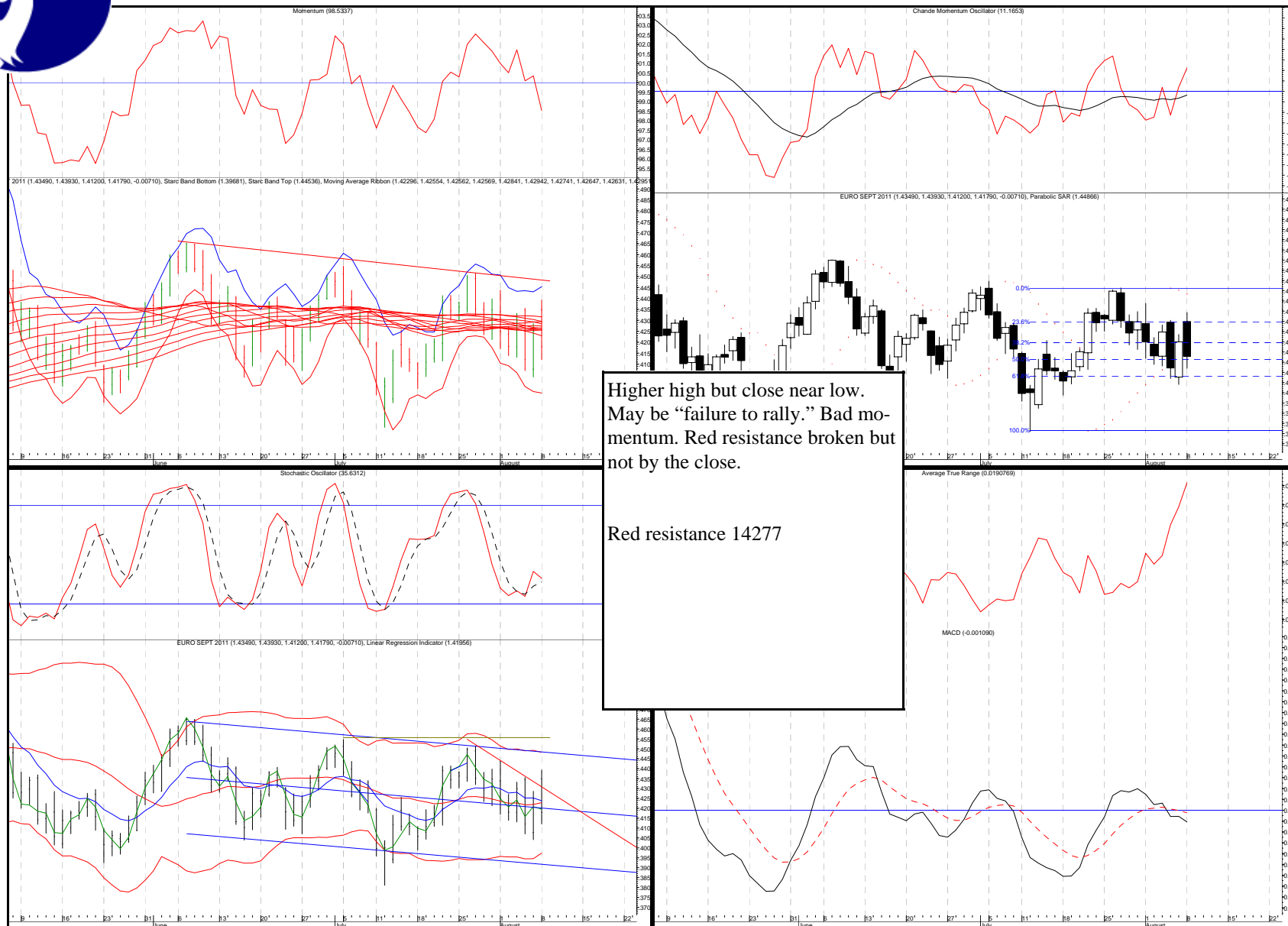




# Rockefeller Treasury Services, Inc.

Monday, August 8, 2011

## Euro SEPT 2011 Contract

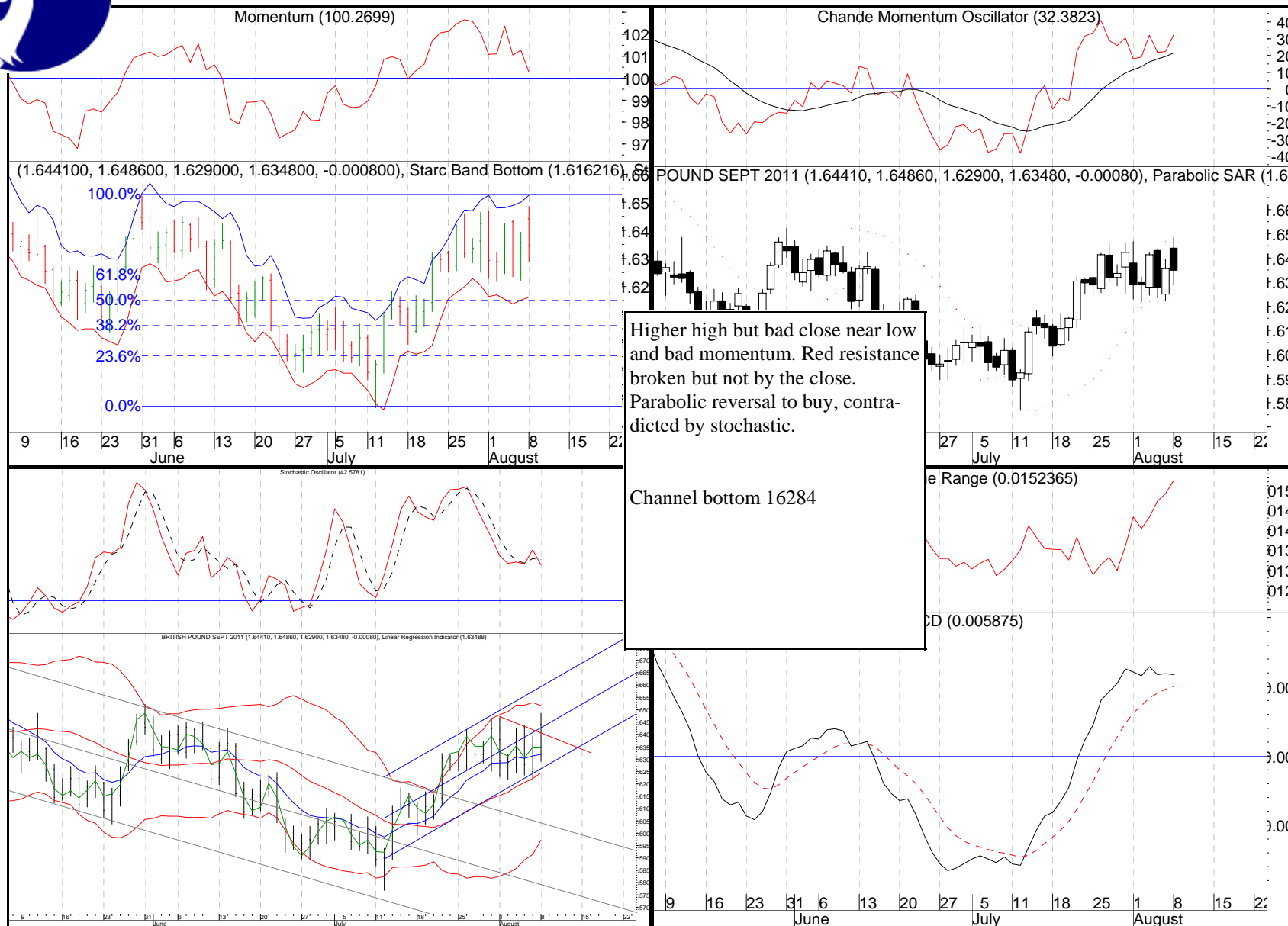




# Rockefeller Treasury Services, Inc.

Monday, August 8, 2011

## British Pound SEPT 2011 Contract



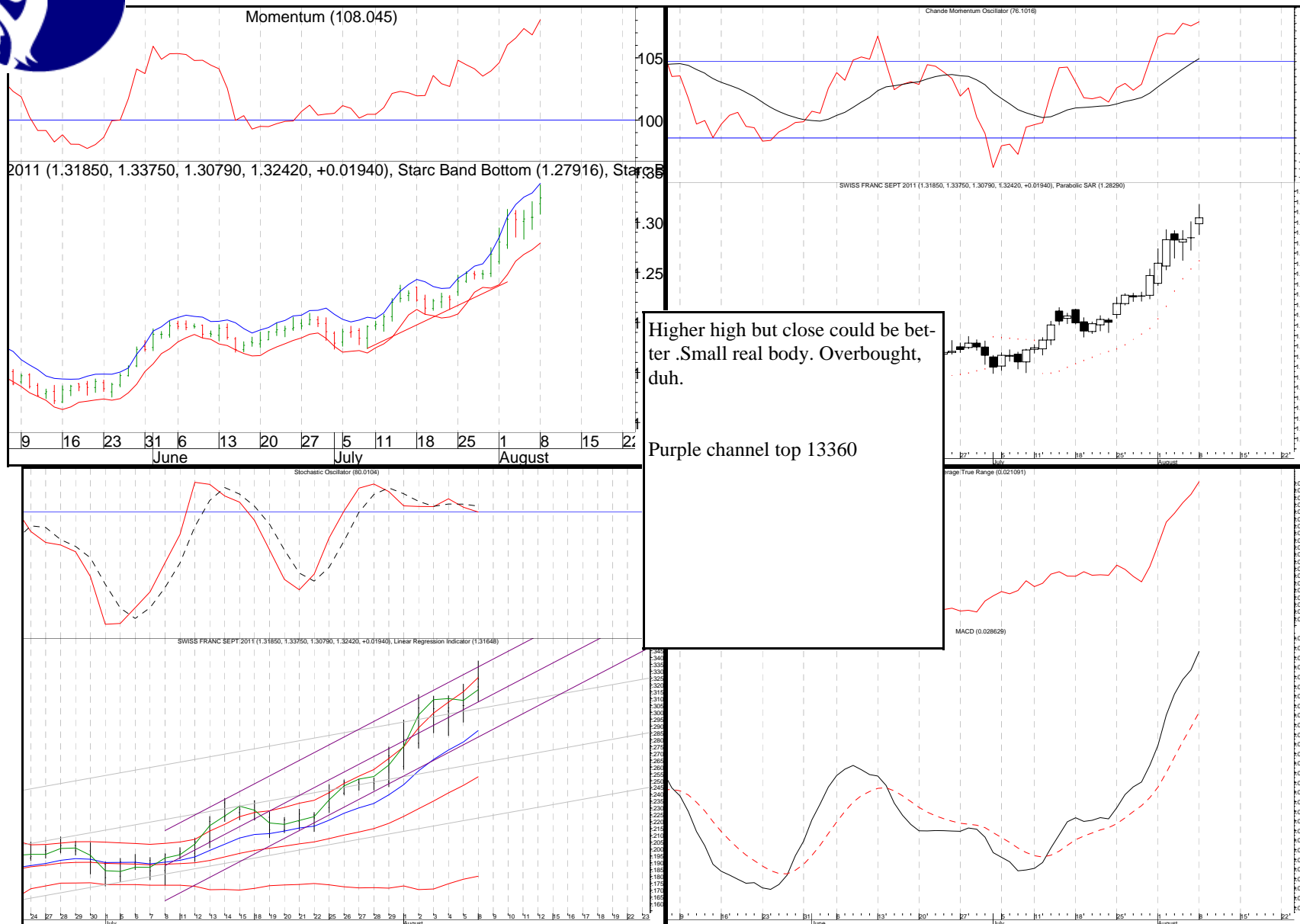




# Rockefeller Treasury Services, Inc.

Monday, August 8, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, August 8, 2011

## Japanese Yen SEPT 2011 Contract

