

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

8/2/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	LONG	16289	16231	16336	16292	8/02/11	-3	16211	16252	16170
Points					-58	47					-41	41
EURO	SELL	High	SQUARE	14180	--	--	--	8/02/11	--	14180	14231	14129
Points											-51	51
A\$	SELL	Low	SQUARE	10748	--	--	--	8/02/11	--	10748	10789	10707
Points											-41	41
YEN	BUY	Med	SQUARE	12960	--	--	--	8/02/11	--	12960	12914	13018
Points											-46	58
SF	BUY	High	SQUARE	13031	--	--	--	8/02/11	--	13031	12976	13095
Points											-55	64
C\$	SELL	Low	SQUARE	10418	--	--	--	8/02/11	--	10418	10448	10384
Points											-30	34

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 16292 AND HIT THE STOP AT 16242 FOR A LOSS OF 50 POINTS. WE WENT LONG AGAIN AT 16292 ON FOOTNOTE RULE 3.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14238 AND HIT THE TARGET AT 14188 FOR A GAIN OF 50 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10900 AND HIT THE TARGET AT 10931 FOR A GAIN OF 31 POINTS. WE WENT SHORT AT 10850 AND HIT THE TARGET AT 10795 FOR A GAIN OF 55 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12931 AND HIT THE STOP AT 12933 FOR A GAIN OF 2 POINTS. WE WENT SHORT AT 12933 AND HIT THE TARGET AT 12882 FOR A GAIN OF 51 POINTS. GLOBEX OPEN WAS 44 POINTS FROM CME CLOSE SO A TRICKY DECISION.

WE WENT LONG THE SF AT THE GLOBEX OPEN 12774 AND HIT THE STOP AT 12747 FOR A LOSS OF 27 POINTS. WE WENT LONG AT 12774 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12868 FOR A GAIN OF 94 POINTS. WE WENT LONG AT 12918 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 13018 FOR A GAIN OF 100 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10445 AND HIT THE TARGET AT 10401 FOR A GAIN OF 44 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

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	12946	12960	08/01/11	14	175.00	175.00
08/01/11	Pound	16379	16378	08/01/11	1	6.25	168.75
08/01/11	Pound	16379	16378	08/01/11	1	6.25	162.50
08/01/11	Euro	14339	14421	08/01/11	82	1,025.00	1,187.50
08/01/11	A\$	10926	10985	08/01/11	59	590.00	1,777.50
08/01/11	Yen	12933	12896	08/01/11	37	462.50	1,315.00
08/01/11	Yen	12933	12976	08/01/11	43	537.50	1,852.50
08/01/11	SF	12606	12652	08/01/11	46	575.00	2,427.50
08/01/11	SF	12702	12802	08/01/11	100	1,250.00	3,677.50
08/01/11	SF	12852	12802	08/01/11	50	625.00	3,052.50
08/01/11	C\$	10498	10460	08/01/11	38	380.00	2,672.50
08/01/11	C\$	10412	10460	08/01/11	48	480.00	3,152.50
08/01/11	Yen	13026	12976	08/01/11	50	625.00	2,527.50
08/02/11	Pound	16292	16242	08/02/11	50	312.50	2,215.00
08/02/11	Euro	14188	14238	08/02/11	50	625.00	2,840.00
08/02/11	A\$	10900	10931	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	12931	12933	08/02/11	2	25.00	3,725.00
08/02/11	Yen	12882	12933	08/02/11	51	637.50	4,362.50
08/02/11	SF	12774	12747	08/02/11	27	337.50	4,025.00
08/02/11	SF	12774	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	12918	13018	08/02/11	100	1,250.00	6,890.00
						6,890.00	

Open Positions

08/02/11	Pound	16292
----------	-------	--------------

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.

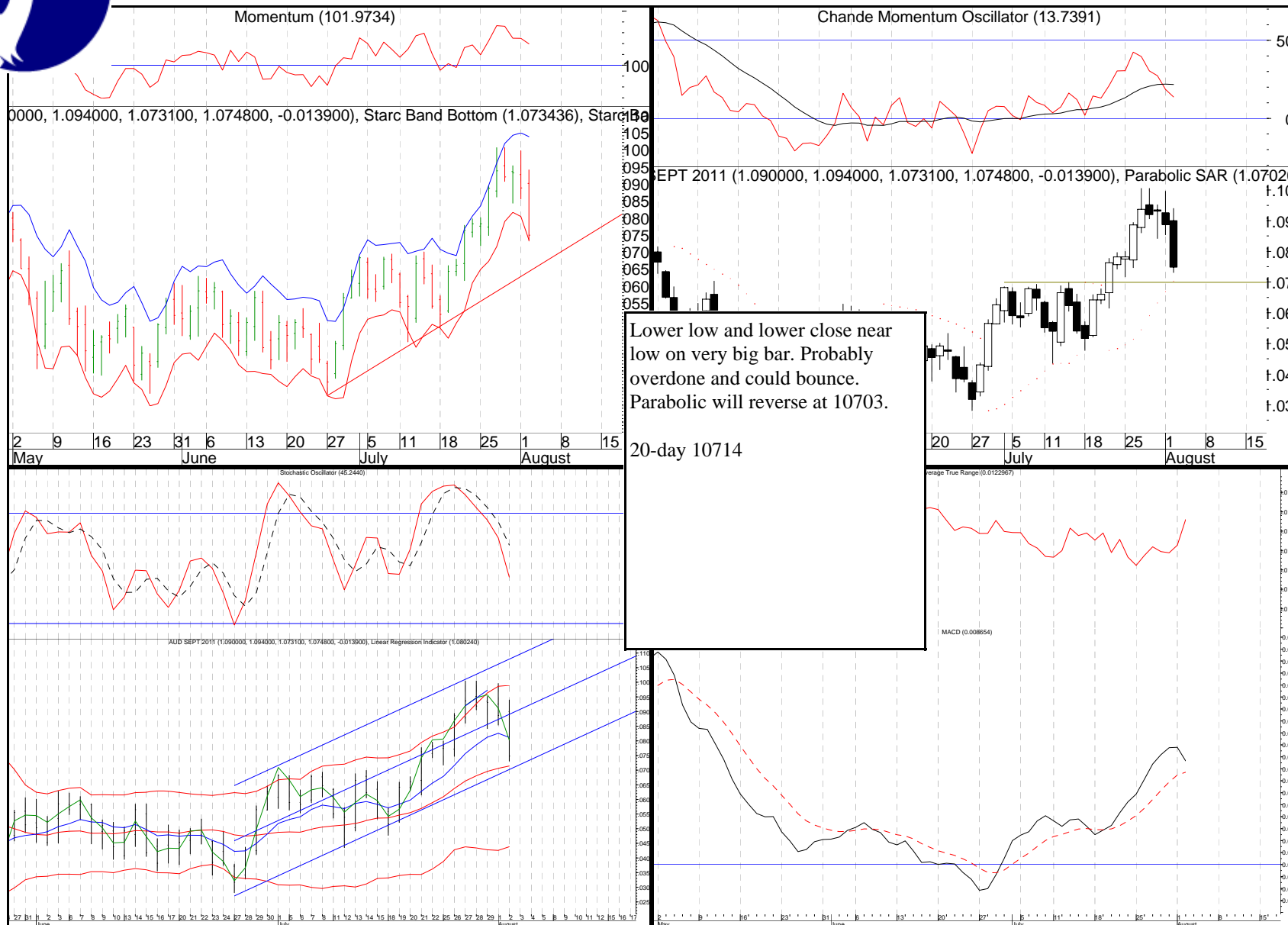
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Tuesday, August 2, 2011

Australian Dollar SEPT 2011 Contract

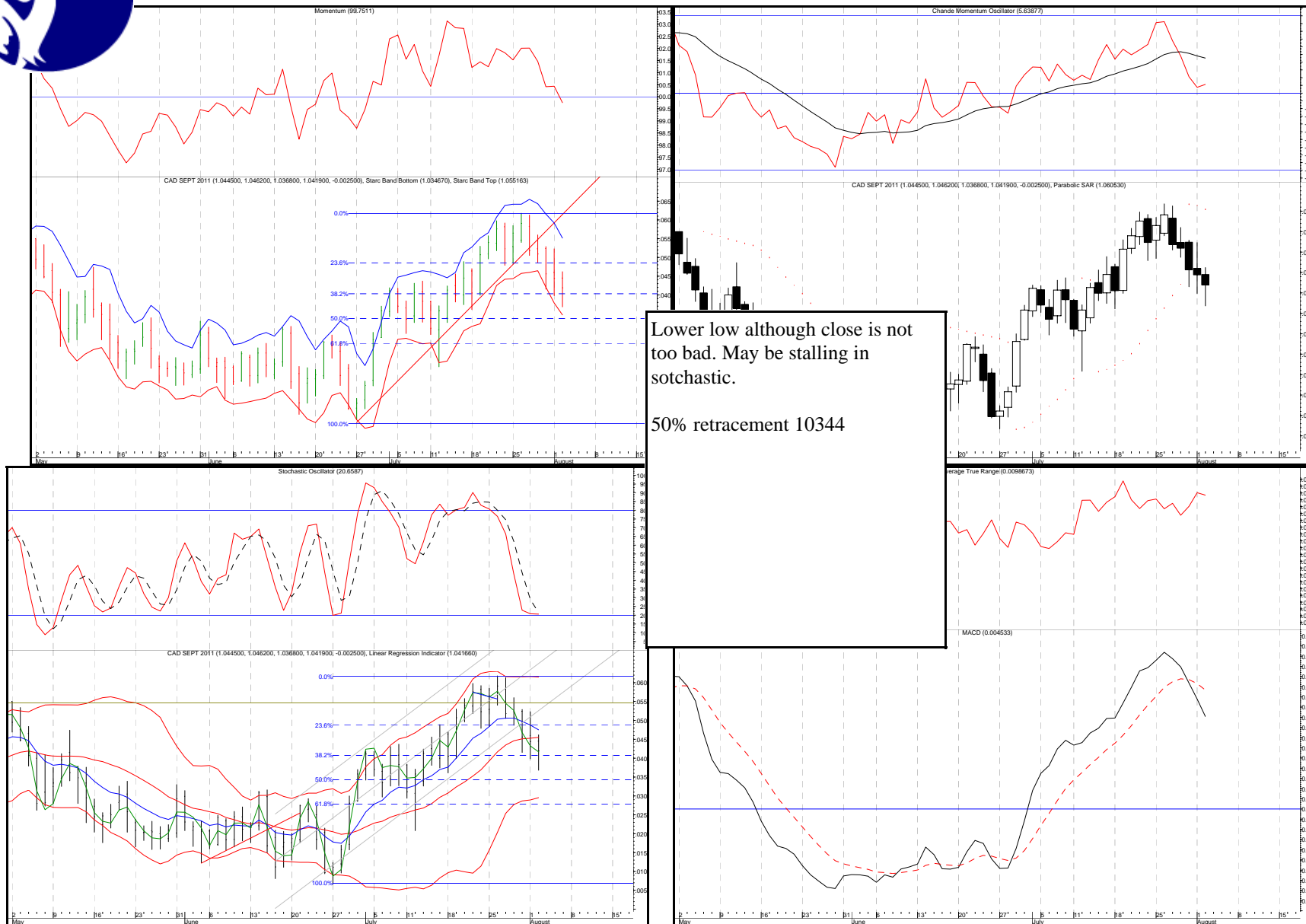




Rockefeller Treasury Services, Inc.

Tuesday, August 2, 2011

Canadian Dollar SEPT 2011 Contract

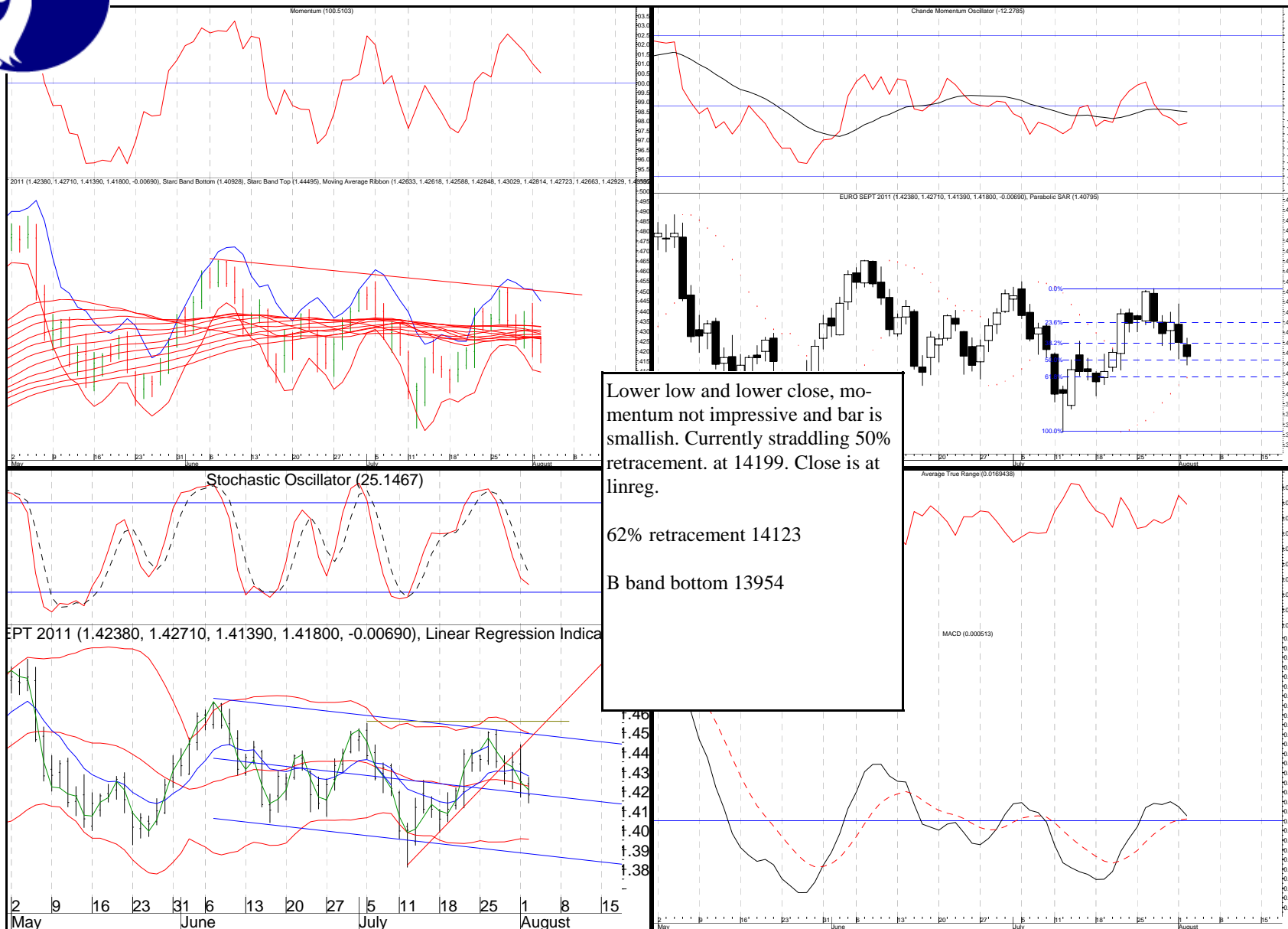




Rockefeller Treasury Services, Inc.

Tuesday, August 2, 2011

Euro SEPT 2011 Contract

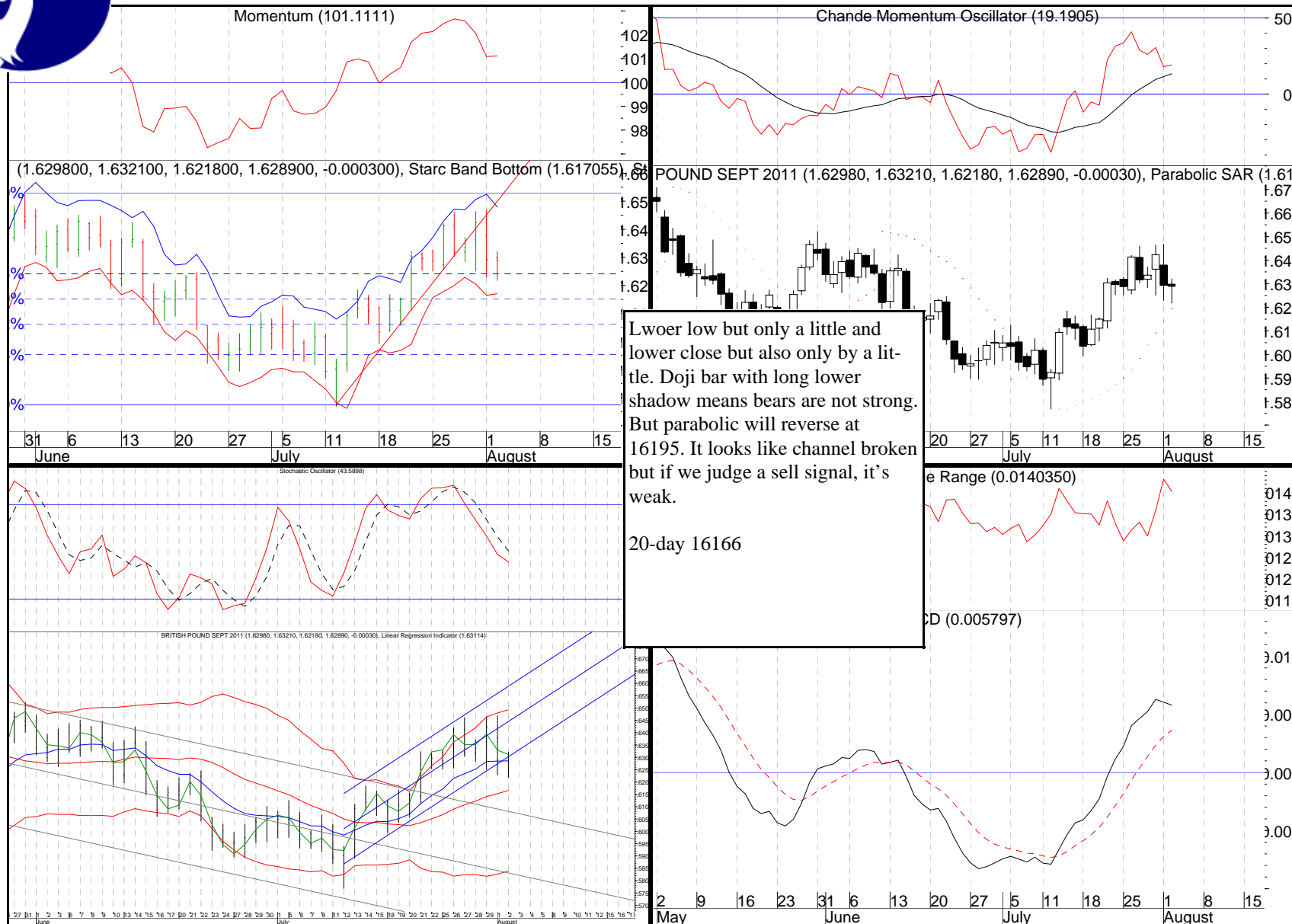




Rockefeller Treasury Services, Inc.

Tuesday, August 2, 2011

British Pound SEPT 2011 Contract

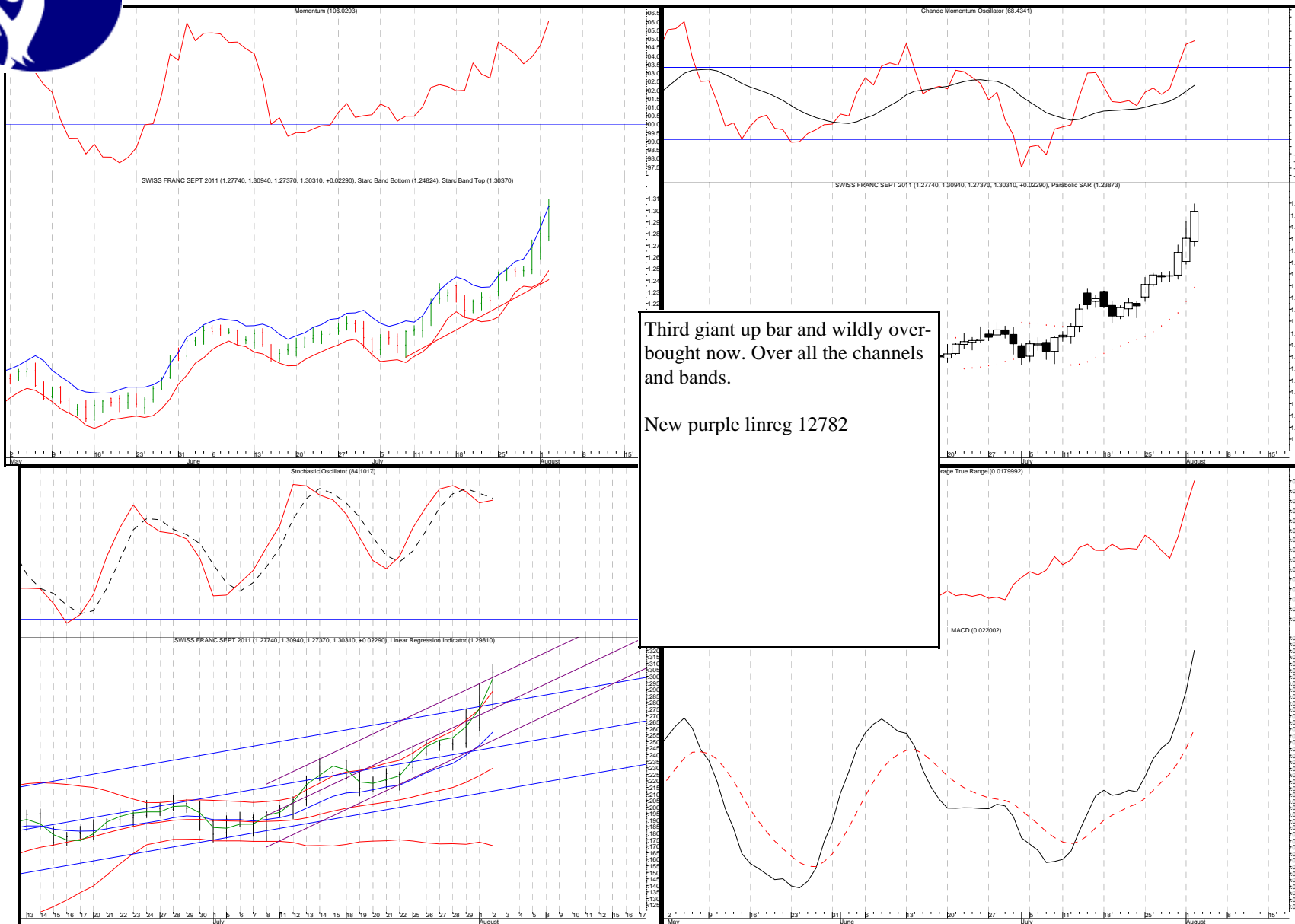




Rockefeller Treasury Services, Inc.

Tuesday, August 2, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Tuesday, August 2, 2011

Japanese Yen SEPT 2011 Contract

