

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

8/1/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	SQUARE	16292	--	--	--	8/01/11	--	16292	16242	16360
Points											-50	68
EURO	SELL	High	SQUARE	14249	--	--	--	8/01/11	--	14249	14298	14188
Points											-49	61
A\$	BUY	High	SQUARE	10887	--	--	--	8/01/11	--	10887	10850	10931
Points											-37	44
YEN	BUY	Med	SQUARE	12976	--	--	--	8/01/11	--	12976	12933	13038
Points											-43	62
SF	BUY	Med	SQUARE	12802	--	--	--	8/01/11	--	12802	12747	12868
Points											-55	66
C\$	SELL	Med	SQUARE	10444	--	--	--	8/01/11	--	10444	10486	10401
Points											-42	43

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 16379 (44 POINTS UNDER CME CLOSE) AND HIT THE STOP AT 16376 FOR A LOSS OF 3 POINTS. WE DID IT AGAIN ON FOOTNOTE RULE 3.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14339 AND HIT THE TARGET AT 14421 FOR A GAIN OF 82 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10926 AND HIT THE TARGET AT 10985 FOR A GAIN OF 59 POINTS.

WE HIT THE STOP IN THE YEN AT 12960 FOR A GAIN OF 14 POINTS. WE WENT LONG AT 12933 AND HIT THE STOP AT 12896 FOR A LOSS OF 37 POINTS. WE

WENT LONG AT 12933 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12976 FOR A GAIN OF 43 POINTS. WE WENT LONG AT 13026 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12976 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 12606, 76 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES (-32 FOR STOP, +46 FOR TARGET). WE HIT THE TARGET AT 12652 FOR A GAIN OF 46 POINTS. WE WENT LONG AT 12702 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 12802 FOR A GAIN OF 100 POINTS.

WE WENT LONG AT 12852 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12802 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10460 AND HIT THE STOP AT 10498 FOR A LOSS OF 38 POINTS. WE WENT SHORT AT 10460 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10412 FOR A GAIN OF 48 POINTS.

If stop is hit in euro, go long at 14298, stop 14244, target 14403.

If stop is hit in AUD, go short at 10850, stop 10885, target 10795.

If stop is hit in yen, go short at 12933, stop 12967, target 12882.

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

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
						2,527.50	

Open Positions**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

ANY ACCOUNT WILL BE 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.

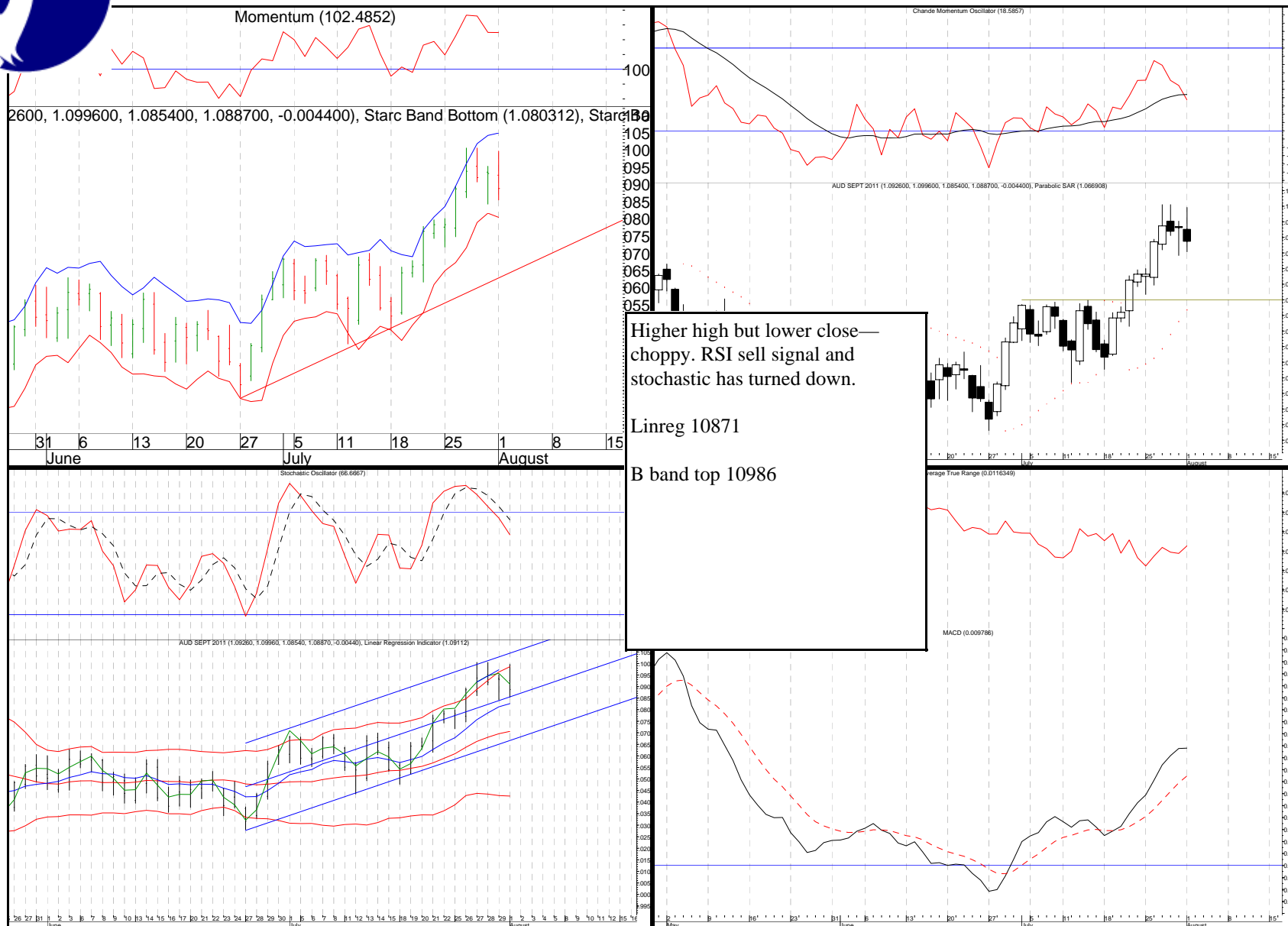
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



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Monday, August 1, 2011

Australian Dollar SEPT 2011 Contract

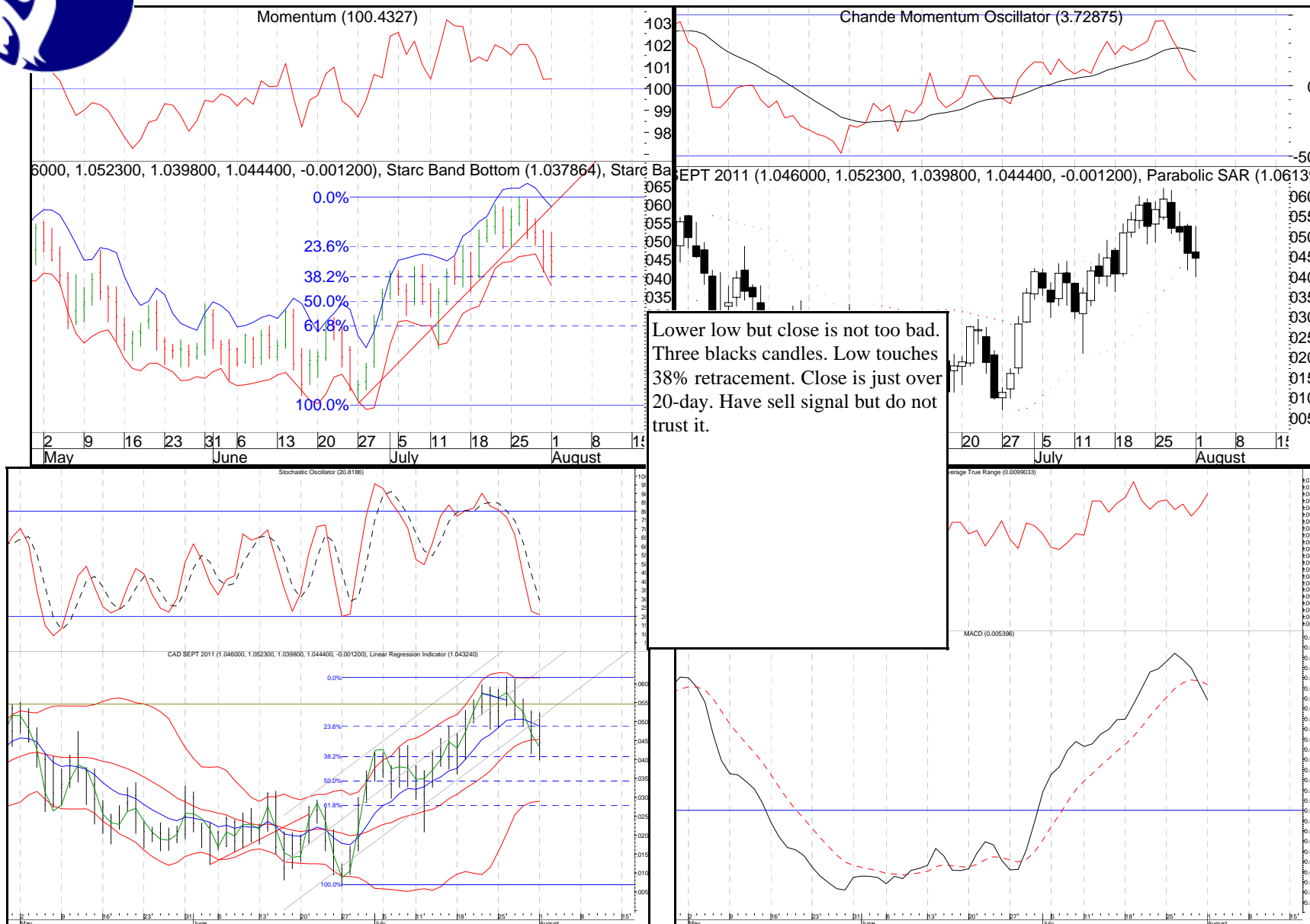




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Monday, August 1, 2011

Canadian Dollar SEPT 2011 Contract

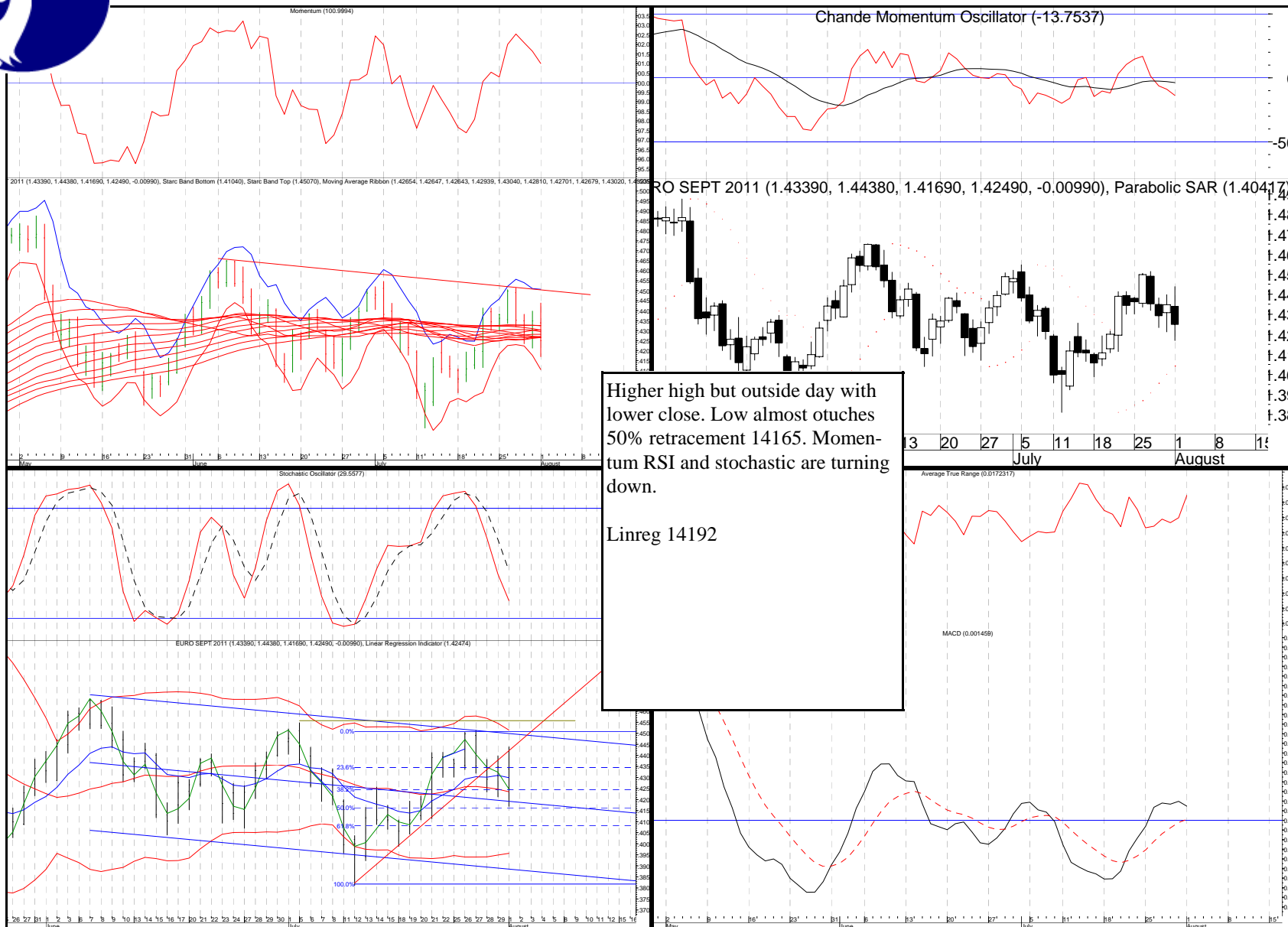




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Euro
SEPT 2011 Contract

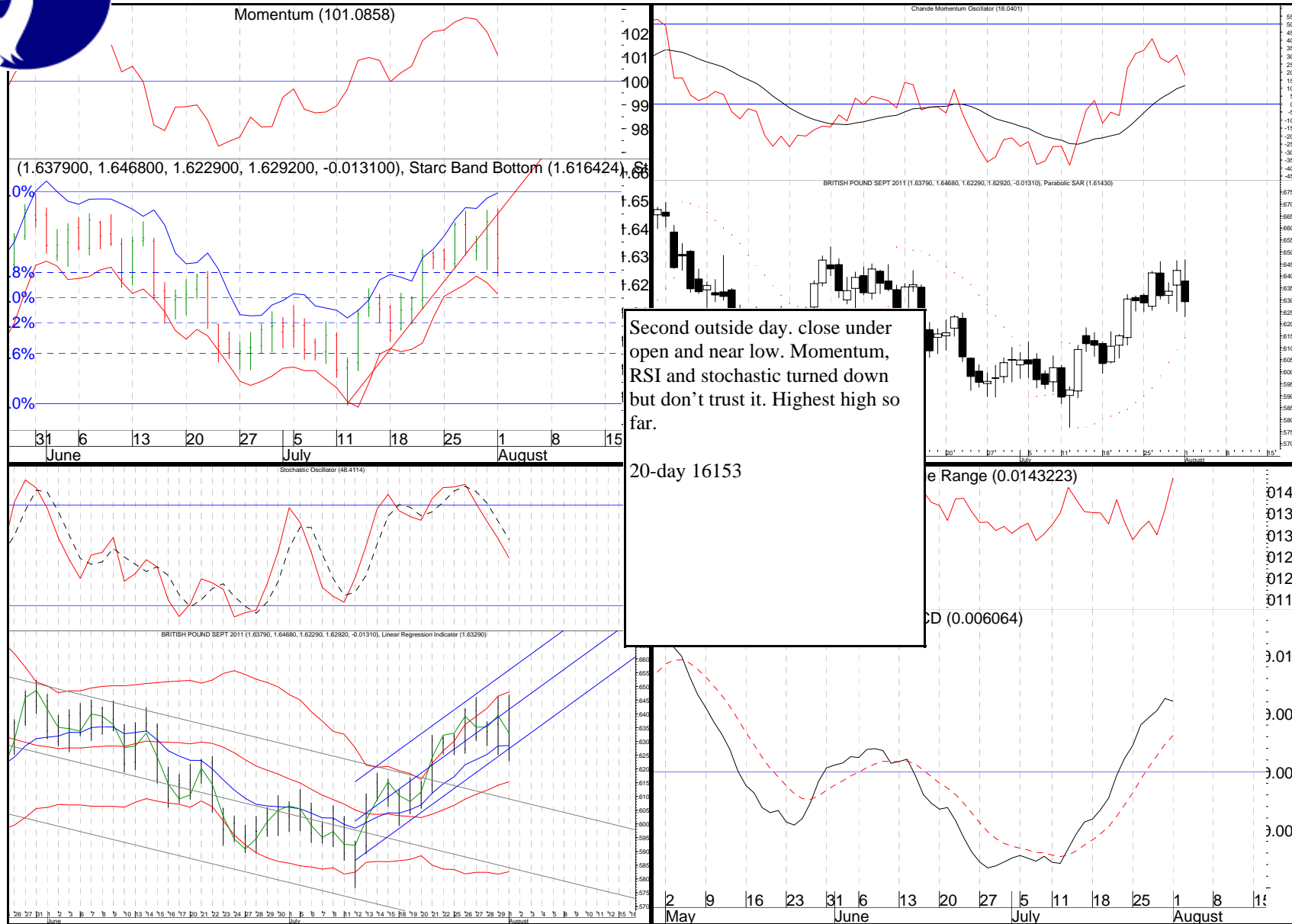




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British Pound SEPT 2011 Contract

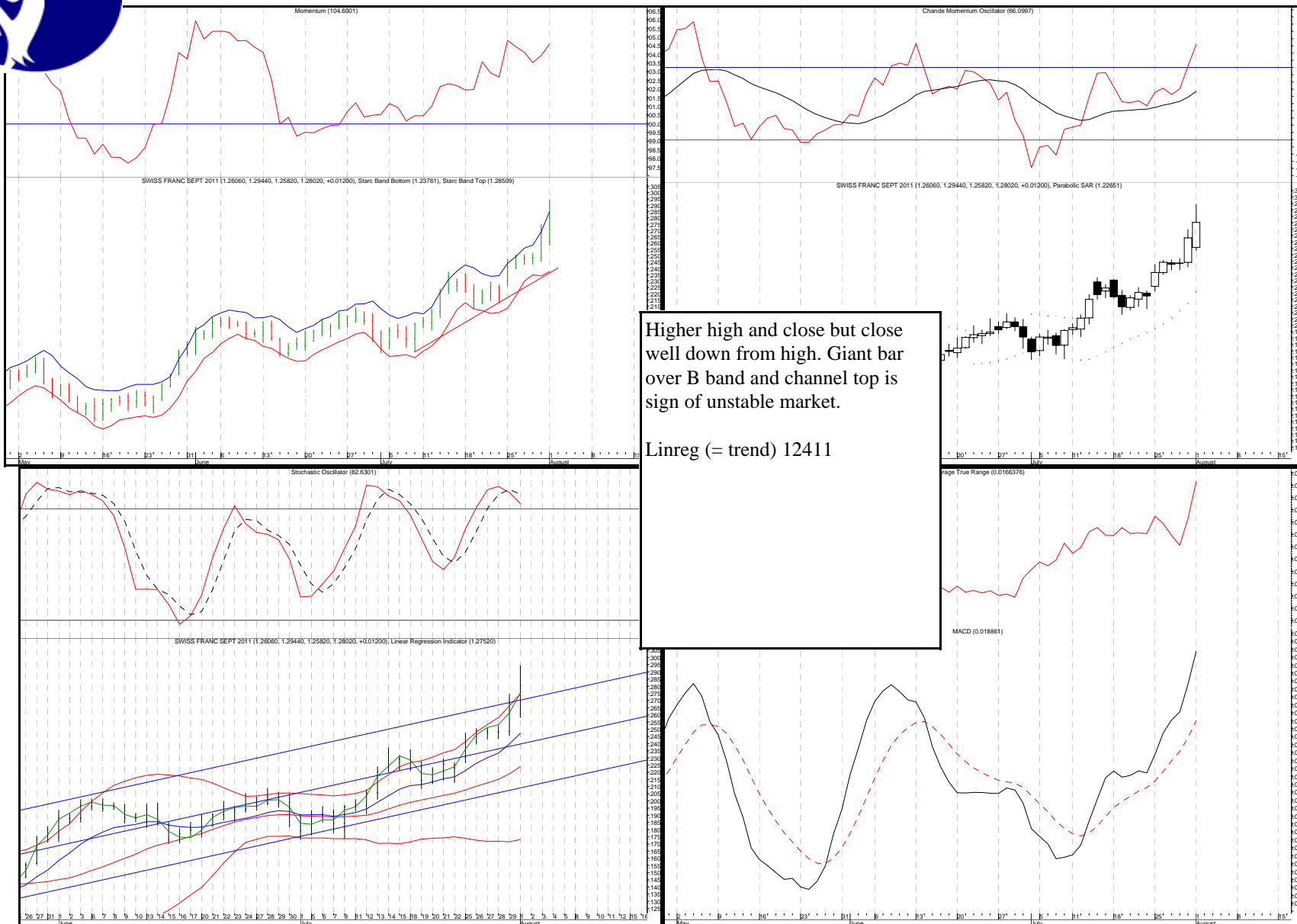




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Swiss Franc SEPT 2011 Contract

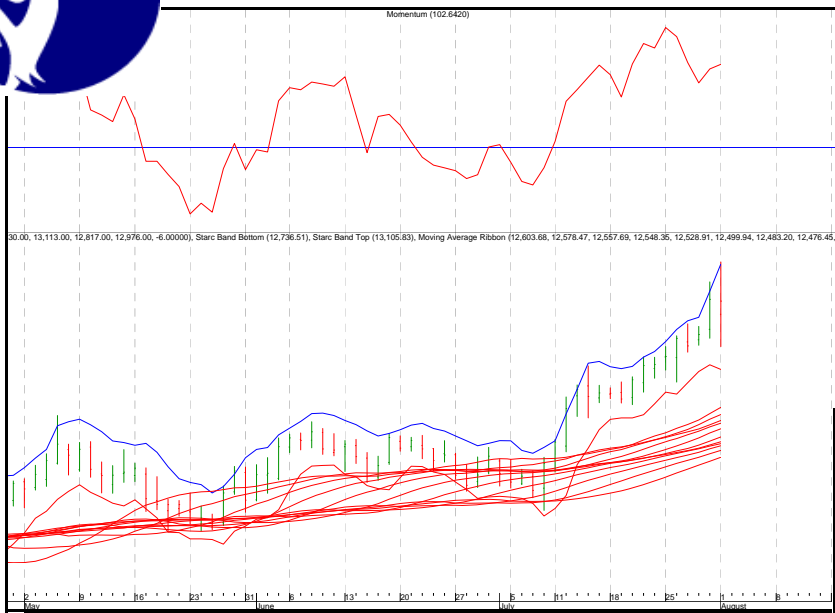




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Japanese Yen SEPT 2011 Contract



Giant outside day with close over open. Horribly overbought in RSI and newly vulnerable to intervention after US Congressional action.

Linreg 12773 (= trend)

