

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

**7/15/2011**

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	<b>SELL</b>	<i>Med</i>	<b>LONG</b>	16110	16065	16195	16130	7/15/11	-20	16065	16114	15992
Points					-45	85					-49	73
EURO	<b>SELL</b>	<i>Med</i>	<b>LONG</b>	14108	14080	14170	14120	7/15/11	-12	<b>14060</b>	14106	13992
Points					-28	62					-46	68
A\$	<b>SELL</b>	<i>High</i>	<b>SQUARE</b>	10540	--	--	--	7/15/11	--	10540	10583	10490
Points											-43	50
YEN	<b>BUY</b>	<i>High</i>	<b>LONG</b>	12654	12654	--	12624	7/15/11	+30	12610	12577	12689
Points											-33	79
SF	<b>BUY</b>	<i>High</i>	<b>SQUARE</b>	12290	--	--	--	7/15/11	--	12290	12244	12342
Points											-46	52
C\$	<b>BUY</b>	<i>High</i>	<b>LONG</b>	10445	10414	10483	10430	7/15/11	+15	NPR		
Points					-31	38					N/A	N/A

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 16130 AND HIT THE STOP AT 16069 FOR A LOSS OF 61 POINTS. WE WENT LONG AGAIN AT 16130 ON FOOTNOTE RULE 3.**

**WE WENT LONG THE EURO AT THE GLOBEX OPEN 14121 AND MISSED THE TARGET BY 3 POINTS. WE HIT THE STOP AT 14067 FOR A LOSS OF 54 POINTS. WE WENT LONG AGAIN AT 14121 ON FOOTNOTE RULE 3.**

**WE HIT THE STOP IN THE LONG AUD AT 10606 FOR A LOSS OF 73 POINTS. WE WENT SHORT AT 10606 AND HIT THE TARGET AT 10560 FOR A GAIN OF 46 POINTS.**

**WE WENT LONG THE YEN AT 12624.**

**WE WENT LONG THE SF AT THE GLOBEX OPEN 12267 AND HIT THE TARGET AT 12284 FOR A GAIN OF 17 POINTS. WE WENT LONG AT 12334 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12284 FOR A LOSS OF 50 POINTS.**

**WE HIT THE STOP IN THE CAD AT 10380 FOR A LOSS OF 45 POINTS. WE WENT LONG AT 10430 ON FOOTNOTE RULE 2.**

**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	<b>16029</b>	16011	07/01/11	18	112.50	-112.50
07/01/11	Pound	16063	<b>16011</b>	07/01/11	52	325.00	-437.50
07/01/11	Euro	<b>14462</b>	14437	07/01/11	25	312.50	-750.00
07/01/11	A\$	<b>10607</b>	10585	07/01/11	22	220.00	-970.00
07/01/11	Yen	<b>12416</b>	12396	07/01/11	20	250.00	-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	29	362.50	-1,157.50
07/01/11	A\$	<b>10607</b>	10675	07/01/11	68	680.00	-477.50
07/01/11	Euro	<b>14462</b>	14524	07/05/11	62	775.00	297.50
07/05/11	Pound	<b>16050</b>	16114	07/05/11	64	400.00	697.50
07/05/11	A\$	<b>10669</b>	10641	07/05/11	28	280.00	417.50
07/05/11	Yen	12420	<b>12378</b>	07/05/11	42	525.00	-107.50
07/05/11	SF	11839	<b>11803</b>	07/05/11	36	450.00	-557.50
07/05/11	C\$	<b>10408</b>	10366	07/05/11	42	420.00	-977.50
07/05/11	Yen	12375	<b>12378</b>	07/06/11	3	37.50	-940.00
07/06/11	Pound	<b>16053</b>	15991	07/06/11	62	387.50	-1,327.50
07/06/11	Euro	14431	<b>14397</b>	07/06/11	34	425.00	-1,752.50
07/06/11	Euro	<b>14431</b>	14398	07/06/11	33	412.50	-2,165.00
07/06/11	A\$	10633	<b>10590</b>	07/06/11	43	430.00	-2,595.00
07/06/11	A\$	<b>10633</b>	10597	07/06/11	36	360.00	-2,955.00
07/06/11	SF	<b>11899</b>	11871	07/06/11	28	350.00	-3,305.00
07/06/11	C\$	<b>10365</b>	10340	07/06/11	25	250.00	-3,555.00
07/06/11	C\$	10305	<b>10340</b>	07/06/11	35	350.00	-3,205.00
07/06/11	SF	<b>11899</b>	11871	07/07/11	28	350.00	-3,555.00
07/07/11	Euro	14310	<b>14291</b>	07/07/11	19	237.50	-3,792.50
07/07/11	Euro	14222	<b>14291</b>	07/07/11	69	862.50	-2,930.00
07/07/11	A\$	10626	<b>10598</b>	07/07/11	28	280.00	-3,210.00

07/07/11 Yen	12321	<b>12362</b>	07/07/11	41	512.50	-2,697.50
07/07/11 C\$	10365	<b>10344</b>	07/07/11	21	210.00	-2,907.50
07/07/11 C\$	<b>10340</b>	10365	07/07/11	25	250.00	-2,657.50
07/07/11 Pound	15992	<b>15992</b>	07/08/11	0	0.00	-2,657.50
07/08/11 Euro	<b>14330</b>	14276	07/08/11	54	675.00	-3,332.50
07/08/11 Euro	14224	<b>14276</b>	07/08/11	52	650.00	-2,682.50
07/08/11 A\$	<b>10677</b>	10641	07/08/11	36	360.00	-3,042.50
07/08/11 Yen	12275	<b>12321</b>	07/08/11	46	575.00	-2,467.50
07/08/11 SF	11807	<b>11844</b>	07/08/11	37	462.50	-2,005.00
07/08/11 SF	11807	<b>11757</b>	07/08/11	50	625.00	-2,630.00
07/08/11 SF	<b>11870</b>	<b>11917</b>	07/08/11	47	587.50	-2,042.50
07/08/11 C\$	<b>10408</b>	10376	07/08/11	32	320.00	-2,362.50
07/11/11 Pound	<b>16017</b>	15971	07/11/11	46	287.50	-2,650.00
07/11/11 Euro	14160	<b>14192</b>	07/11/11	32	400.00	-2,250.00
07/11/11 Euro	14010	<b>14110</b>	07/11/11	100	1,250.00	-1,000.00
07/11/11 Euro	14010	<b>13960</b>	07/11/11	50	625.00	-1,625.00
07/11/11 A\$	<b>10634</b>	10608	07/11/11	26	260.00	-1,885.00
07/11/11 Yen	12441	<b>12424</b>	07/11/11	17	212.50	-2,097.50
07/11/11 C\$	10333	<b>10382</b>	07/11/11	49	490.00	-1,607.50
07/08/11 SF	<b>11967</b>	<b>12034</b>	07/12/11	67	837.50	-770.00
07/12/11 Pound	15834	<b>15901</b>	07/12/11	67	418.75	-351.25
07/12/11 Pound	15834	<b>15784</b>	07/12/11	50	312.50	-663.75
07/12/11 Euro	13945	<b>14019</b>	07/12/11	74	925.00	261.25
07/12/11 Euro	13845	<b>13895</b>	07/12/11	50	625.00	886.25
07/12/11 A\$	10503	<b>10568</b>	07/12/11	65	650.00	1,536.25
07/12/11 A\$	10503	<b>10453</b>	07/12/11	50	500.00	1,036.25
07/12/11 Yen	<b>12468</b>	12532	07/12/11	64	800.00	1,836.25
07/12/11 C\$	10266	<b>10307</b>	07/12/11	41	410.00	2,246.25
07/12/11 C\$	10266	<b>10216</b>	07/12/11	50	500.00	1,746.25
07/12/11 Yen	<b>12582</b>	<b>12628</b>	07/13/11	46	575.00	2,321.25
07/13/11 Pound	15972	<b>15920</b>	07/13/11	52	325.00	1,996.25
07/13/11 Euro	13989	<b>13942</b>	07/13/11	47	587.50	1,408.75
07/13/11 Euro	14135	<b>14095</b>	07/13/11	40	500.00	908.75
07/13/11 A\$	10577	<b>10504</b>	07/13/11	73	730.00	178.75
07/13/11 SF	<b>12057</b>	12014	07/13/11	43	537.50	-358.75
07/13/11 SF	<b>12057</b>	12095	07/13/11	38	475.00	116.25
07/13/11 C\$	10402	<b>10339</b>	07/13/11	63	630.00	-513.75
07/13/11 Yen	<b>12678</b>	12713	07/14/11	35	437.50	-76.25
07/13/11 SF	<b>12145</b>	12248	07/14/11	103	1,287.50	1,211.25
07/14/11 Pound	<b>16151</b>	16089	07/14/11	62	387.50	823.75
07/14/11 Euro	<b>14189</b>	14236	07/14/11	47	587.50	1,411.25
07/14/11 SF	<b>12298</b>	12248	07/14/11	50	625.00	786.25
07/14/11 A\$	<b>10679</b>	10606	07/15/11	73	730.00	56.25
07/14/11 C\$	<b>10425</b>	10380	07/15/11	45	450.00	-393.75
07/15/11 Pound	<b>16130</b>	16069	07/15/11	61	381.25	-775.00
07/15/11 Euro	<b>14121</b>	14067	07/15/11	54	675.00	-1,450.00
07/15/11 A\$	10560	<b>10606</b>	07/15/11	46	460.00	-990.00
07/15/11 SF	<b>12267</b>	12284	07/15/11	17	212.50	-777.50
07/15/11 SF	<b>12334</b>	12284	07/15/11	50	625.00	-1,402.50
					1,402.50	

**Open Positions**

07/15/11 Pound	<b>16130</b>
07/15/11 Euro	<b>14121</b>
07/15/11 Yen	<b>12624</b>
07/15/11 C\$	<b>10430</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.

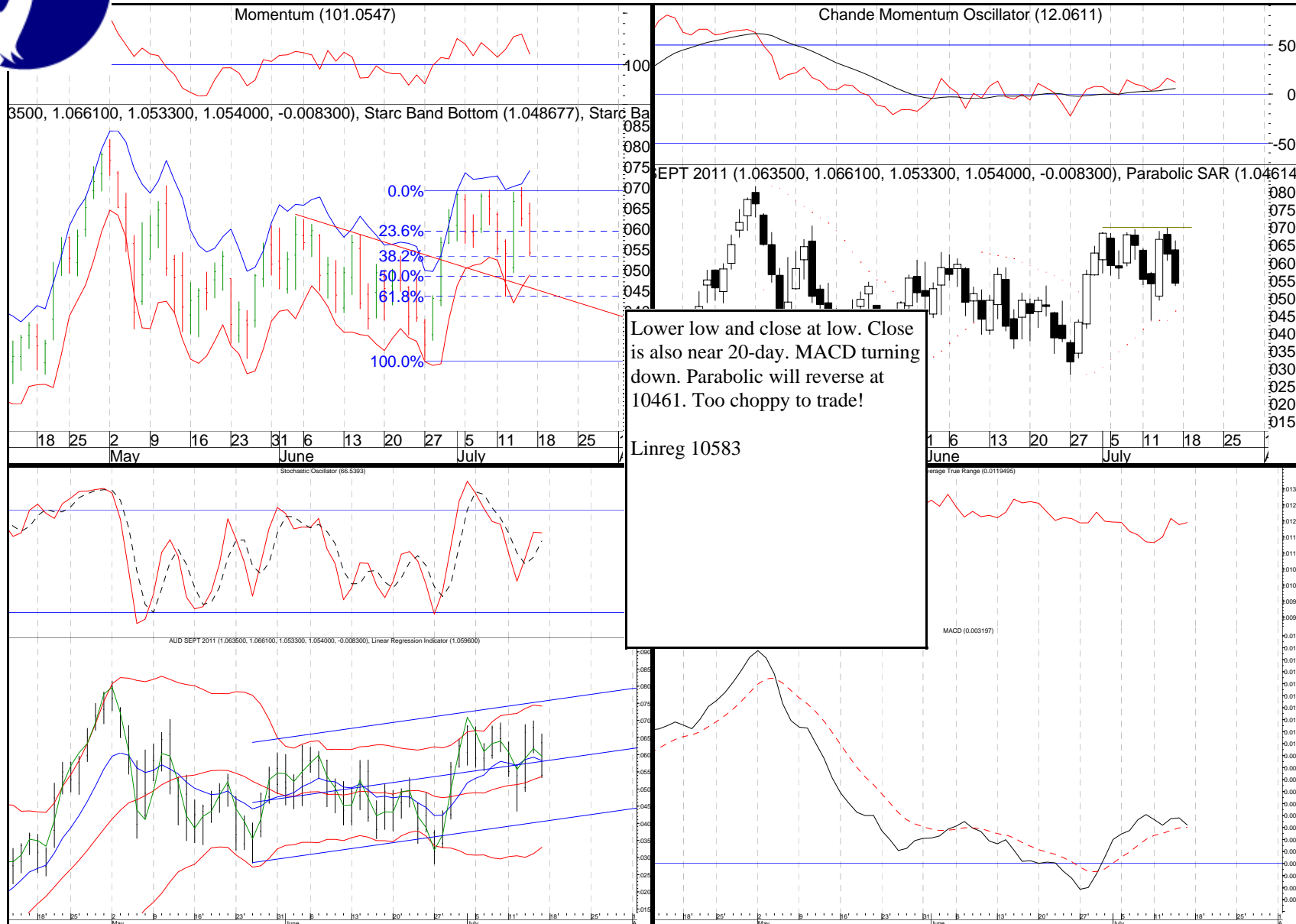
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 15, 2011

## Australian Dollar SEPT 2011 Contract

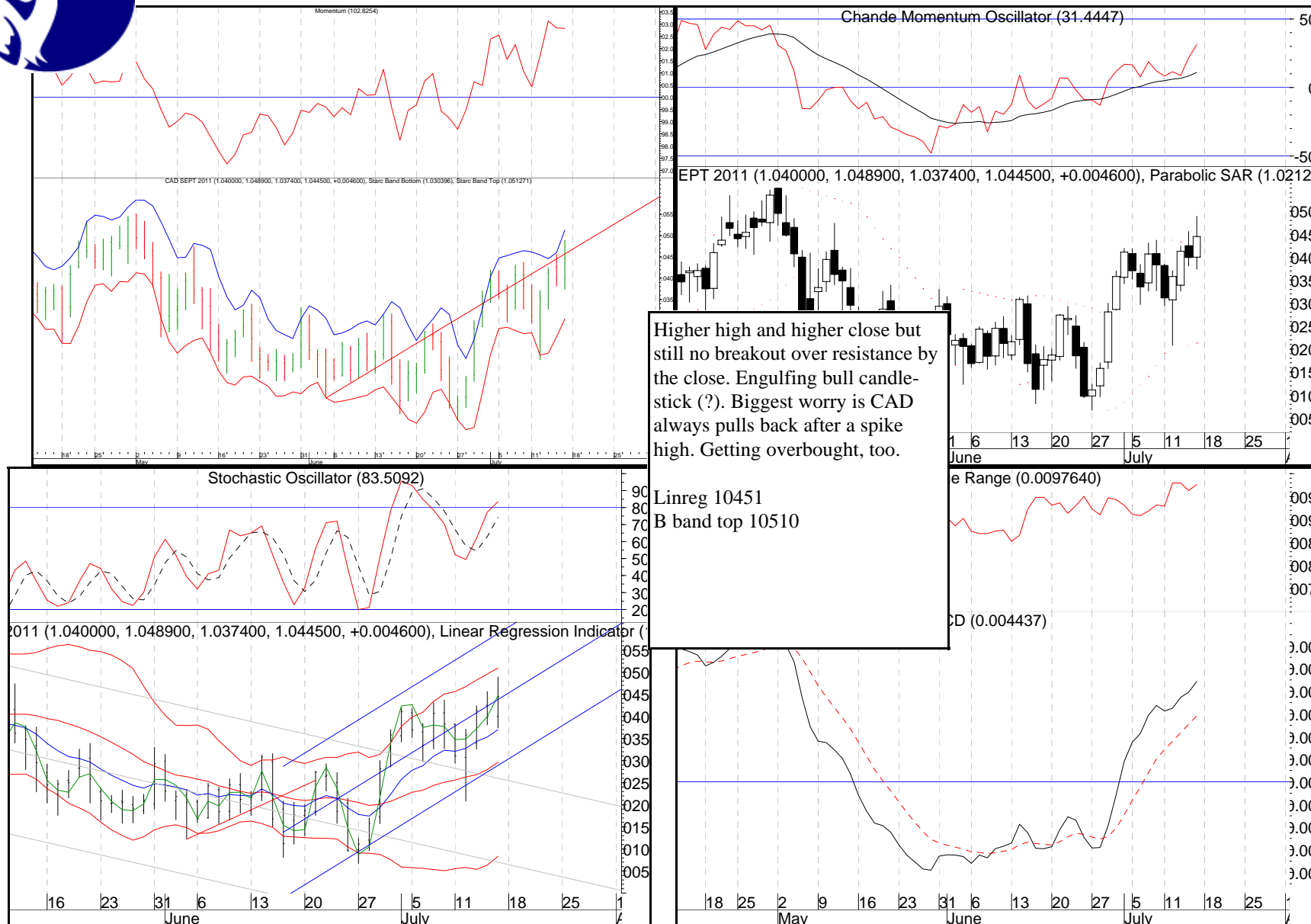




# Rockefeller Treasury Services, Inc.

Friday, July 15, 2011

## Canadian Dollar SEPT 2011 Contract

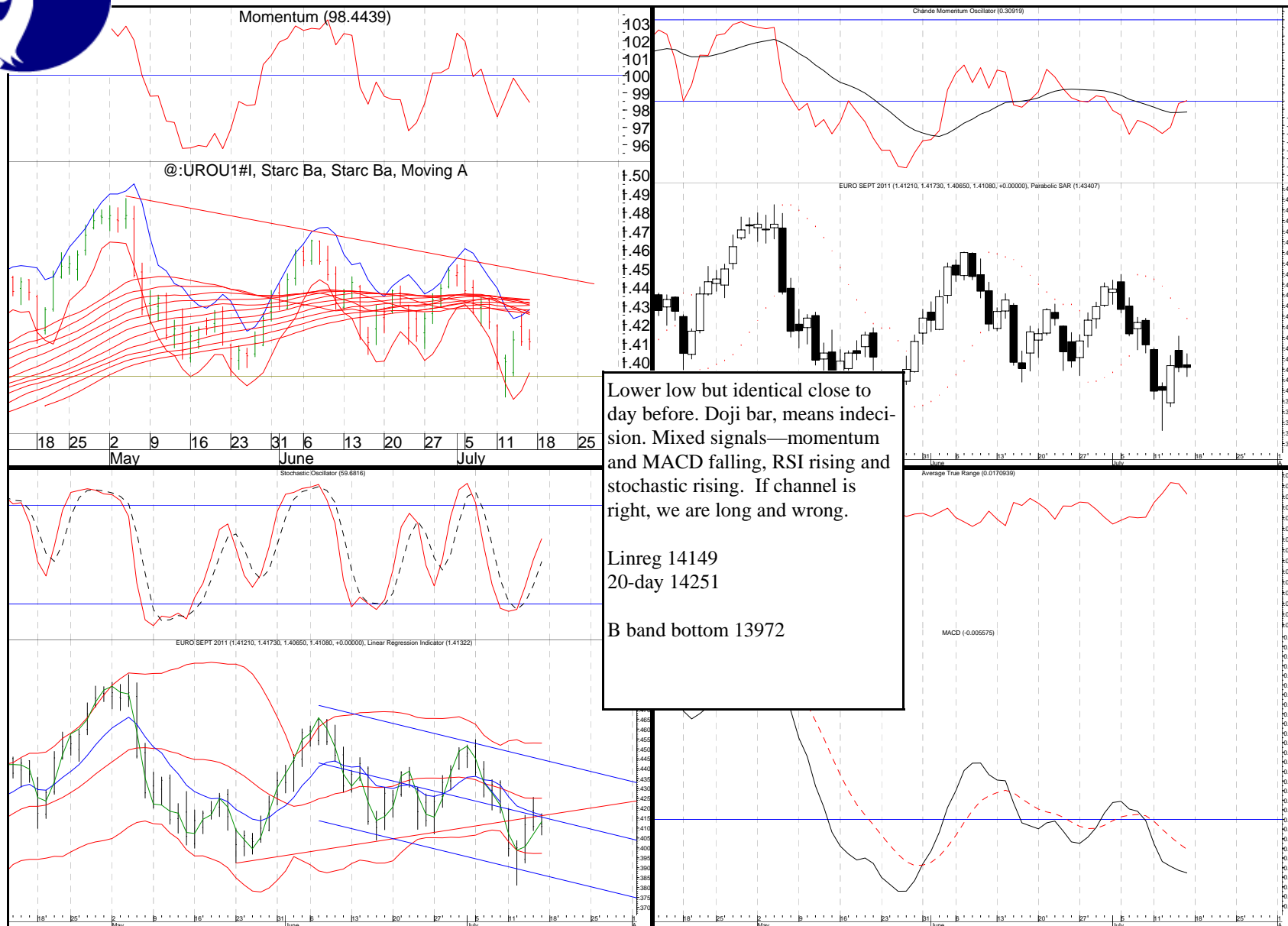




# Rockefeller Treasury Services, Inc.

Friday, July 15, 2011

Euro  
SEPT 2011 Contract

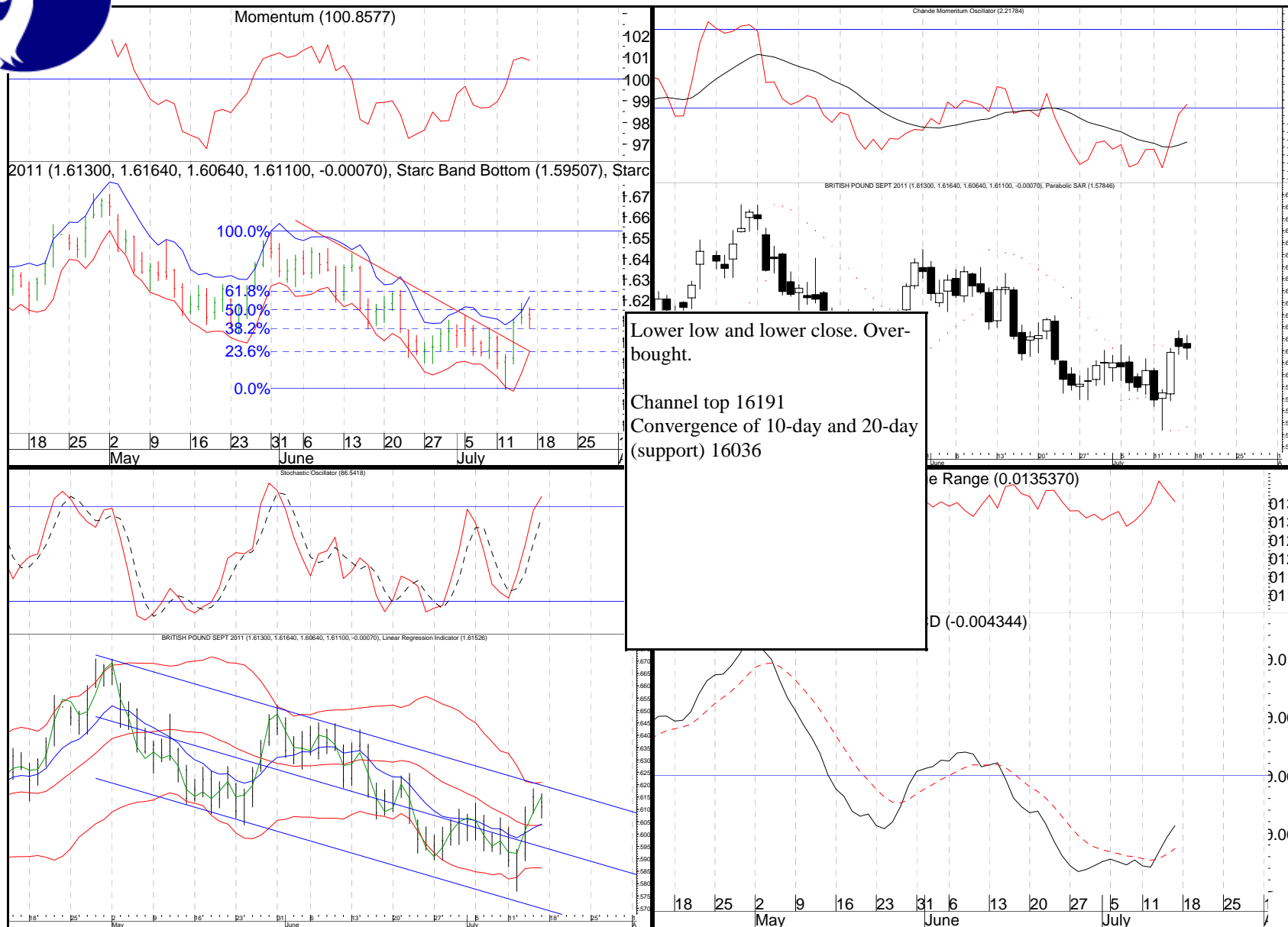




# Rockefeller Treasury Services, Inc.

Friday, July 15, 2011

## British Pound SEPT 2011 Contract



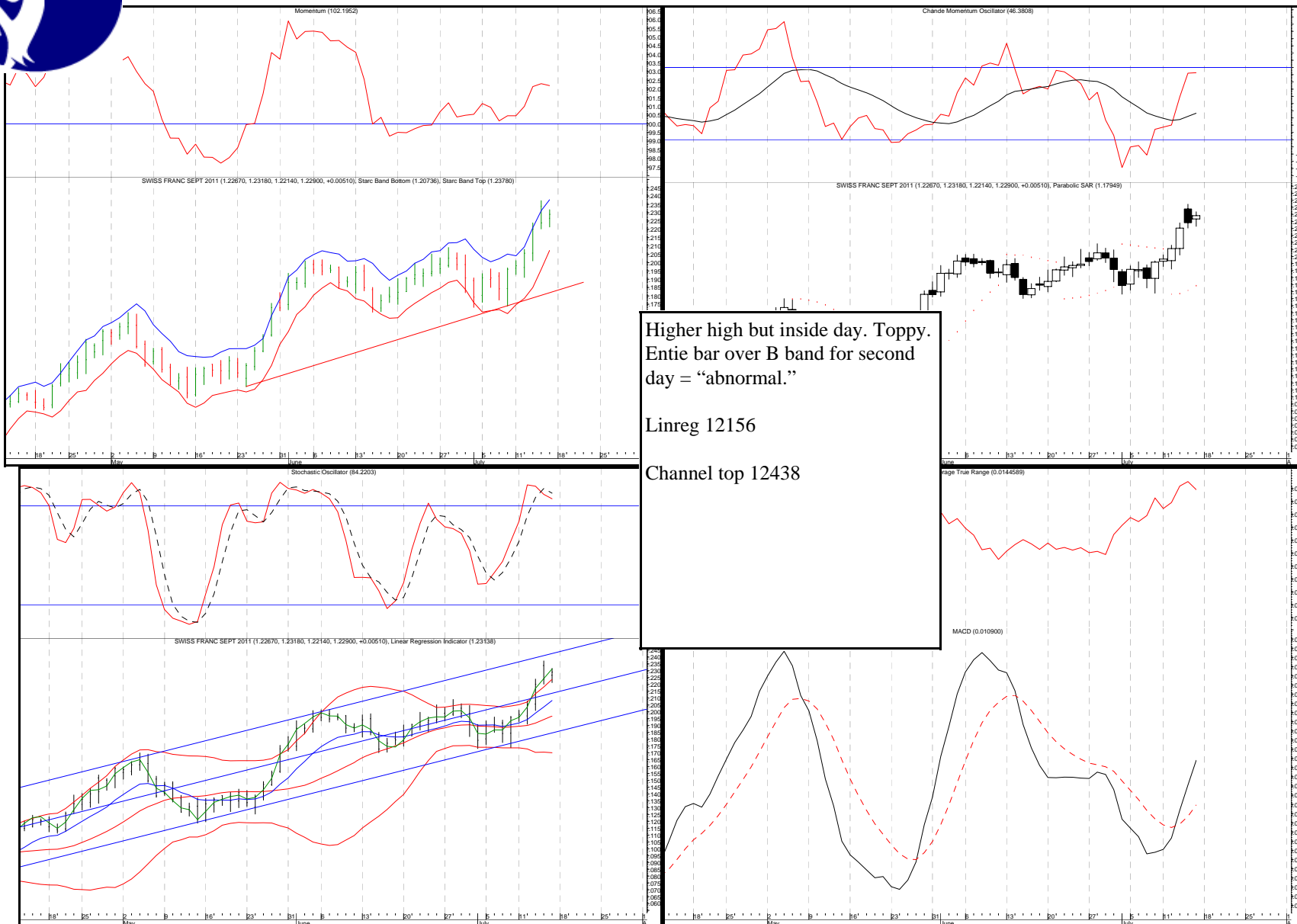




# Rockefeller Treasury Services, Inc.

Friday, July 15, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Friday, July 15, 2011

## Japanese Yen SEPT 2011 Contract

