

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

8/5/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	16356	--	--	--	8/05/11	--	16356	16410	16291
Points											-54	65
EURO	BUY	High	SQUARE	14250	--	--	--	8/05/11	--	14250	14200	14301
Points											-50	51
A\$	SELL	Low	SQUARE	10413	--	--	--	8/05/11	--	10413	10461	10363
Points											-48	50
YEN	BUY	Med	SQUARE	12755	--	--	--	8/05/11	--	12755	12704	12811
Points											-51	56
SF	BUY	High	SQUARE	13048	--	--	--	8/05/11	--	13048	12997	13104
Points											-51	56
C\$	SELL	Low	SQUARE	10198	--	--	--	8/05/11	--	10198	10244	10160
Points											-46	38

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 SHORT THE POUND AT THE GLOBEX OPEN 16250 AND HIT THE TARGET AT 16223 FOR A GAIN OF 27 POINTS.

WE HIT THE TARGET IN THE EURO AT 14077 FOR A GAIN OF 61 POINTS. WE WENT SHORT AT 14213 AND HIT THE STOP AT 14254 FOR A LOSS OF 41 POINTS.

WE WENT SHORT THE AUD AT 10478 AND HIT THE TARGET AT 10432 FOR A GAIN OF 46 POINTS. WE WENT SHORT AT 10382 ON FOOTNOTRE RULE 2 AND HIT THE STOP AT 10382 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12652 AND HIT THE STOP AT 12702 FOR A LOSS OF 50 POINTS. WE WENT SHORT AT 12652 ON FOOTNOTE RULE 3 AND HIT THE STOP AT 12702 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 13049 AND HIT THE TARGET AT 13081 FOR A GAIN OF 32 POINTS. WE WENT SHORT AT 12955 AND HIT THE STOP AT 12985 FOR A LOSS OF 30 POINTS.

WE EXITED THE CAD AT THE GLOBEX OPEN 10183 FOR A GAIN OF 94 POINTS.

In pound ,reverse to long at 16410, stop 16360, target 16482.

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
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
08/02/11	Pound	16292	16336	08/03/11	44	275.00	7,165.00
08/03/11	Euro	14231	14179	08/03/11	52	650.00	6,515.00
08/03/11	A\$	10707	10719	08/03/11	12	120.00	6,635.00
08/03/11	Yen	12940	13018	08/03/11	78	975.00	7,610.00

08/03/11 SF	13087	13032	08/03/11	55	687.50	6,922.50
08/03/11 C\$	10384	10395	08/03/11	11	110.00	7,032.50
08/03/11 Pound	16386	16366	08/04/11	20	125.00	6,907.50
08/03/11 A\$	10717	10657	08/04/11	60	600.00	6,307.50
08/04/11 Pound	16297	16342	08/04/11	45	281.25	6,588.75
08/04/11 Euro	14346	14289	08/04/11	57	712.50	5,876.25
08/04/11 Euro	14188	14241	08/04/11	53	662.50	6,538.75
08/04/11 A\$	10618	10657	08/04/11	39	390.00	6,928.75
08/04/11 Yen	12990	12947	08/04/11	43	537.50	6,391.25
08/04/11 SF	13008	12982	08/04/11	26	325.00	6,066.25
08/04/11 C\$	10348	10388	08/04/11	40	400.00	6,466.25
08/04/11 A\$	10468	10568	08/04/11	100	1,000.00	7,466.25
08/04/11 Euro	14077	14138	08/05/11	61	762.50	8,228.75
08/04/11 C\$	10183	10298	08/05/11	115	1,150.00	9,378.75
08/05/11 Pound	16223	16250	08/05/11	27	168.75	9,547.50
08/05/11 Yen	12702	12652	08/05/11	50	625.00	8,922.50
08/05/11 SF	13049	13081	08/05/11	32	400.00	9,322.50
08/05/11 SF	12985	12955	08/05/11	30	375.00	8,947.50
08/05/11 A\$	10478	10432	08/05/11	46	460.00	8,487.50
08/05/11 Euro	14254	14213	08/05/11	41	512.50	7,975.00
08/05/11 Yen	12702	12652	08/05/11	50	625.00	7,350.00
08/05/11 Yen	12702	12652	08/05/11	50	625.00	6,725.00
					6,725.00	

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 HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

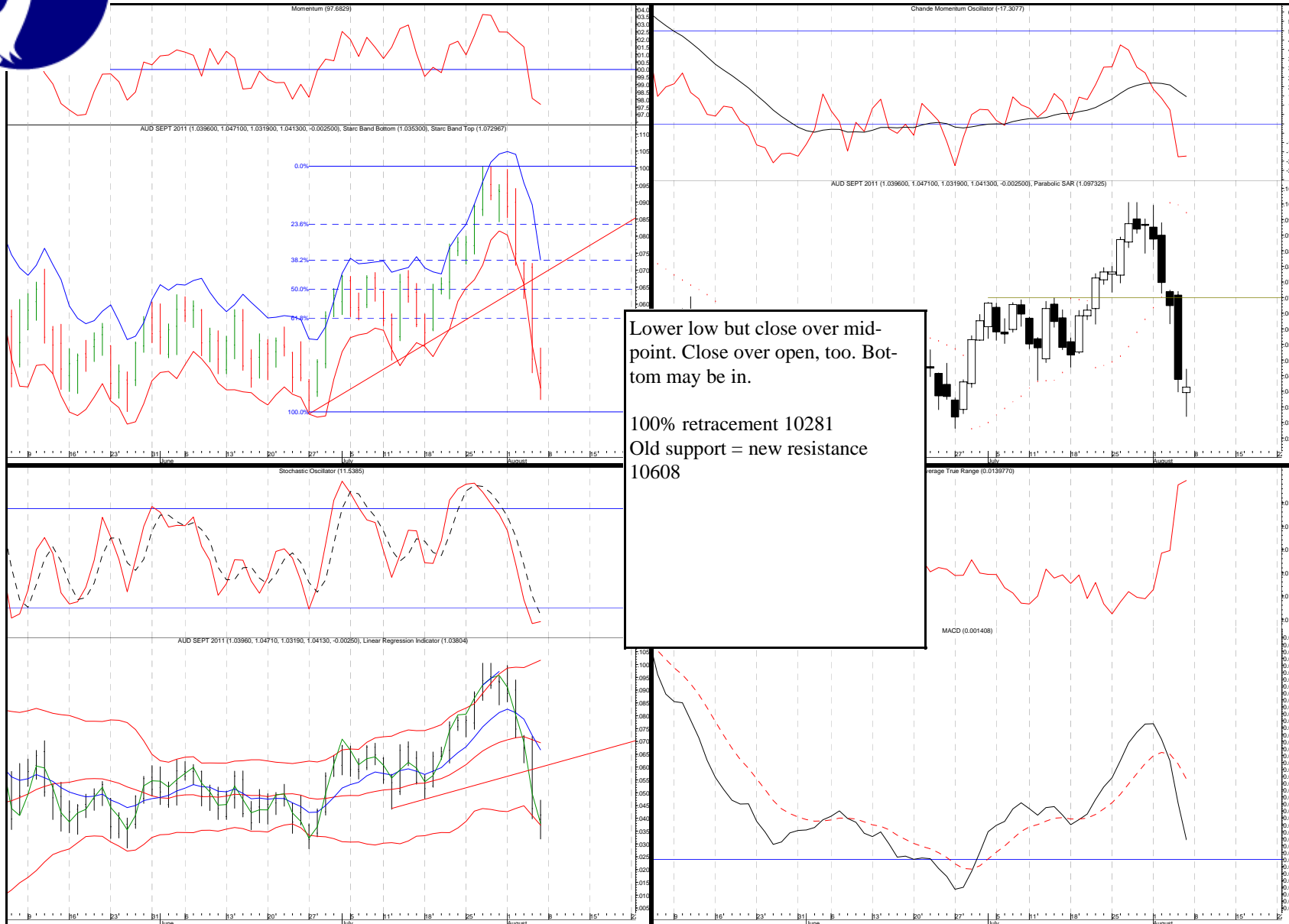
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, August 5, 2011

Australian Dollar SEPT 2011 Contract

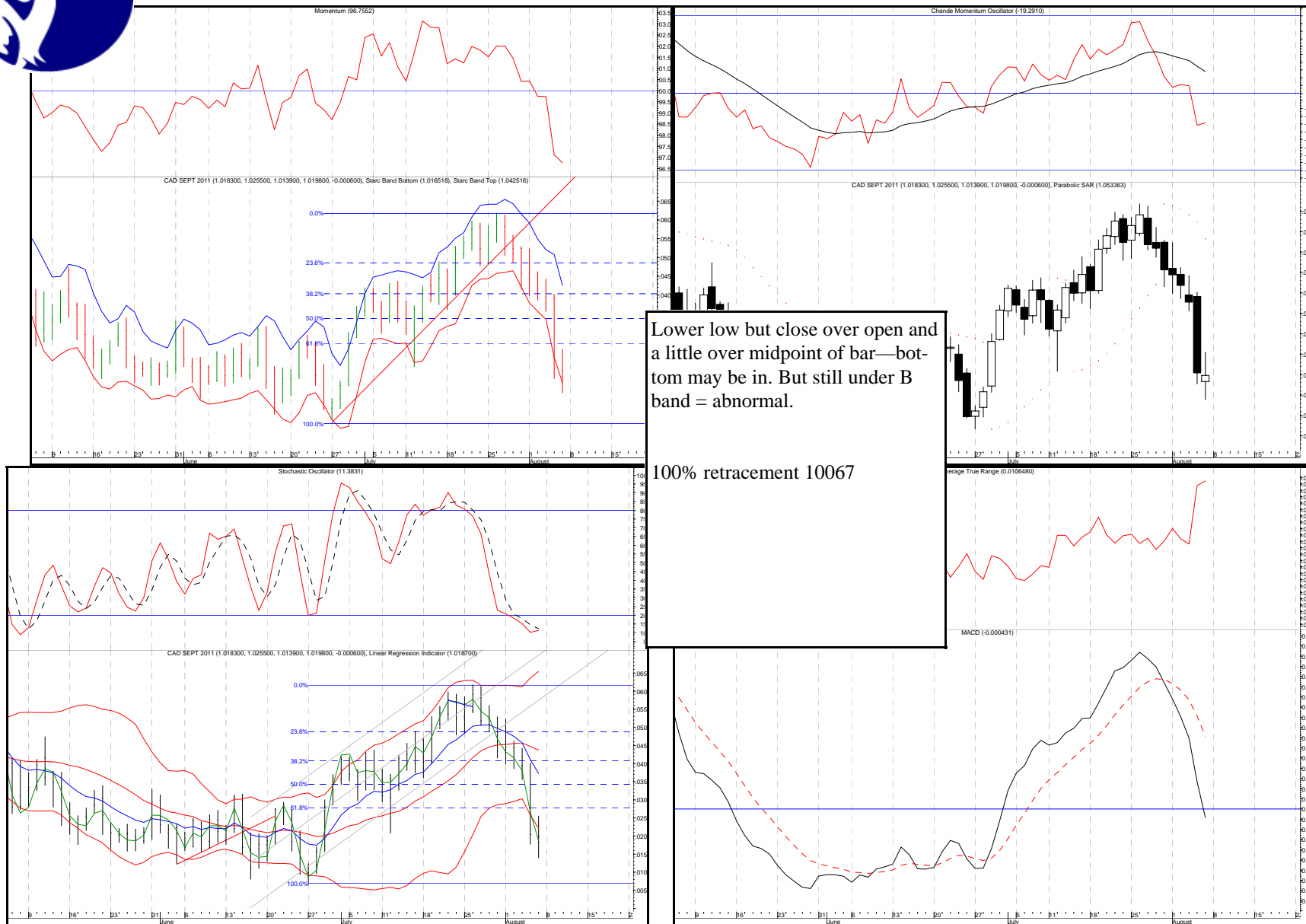




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Canadian Dollar SEPT 2011 Contract





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Euro SEPT 2011 Contract

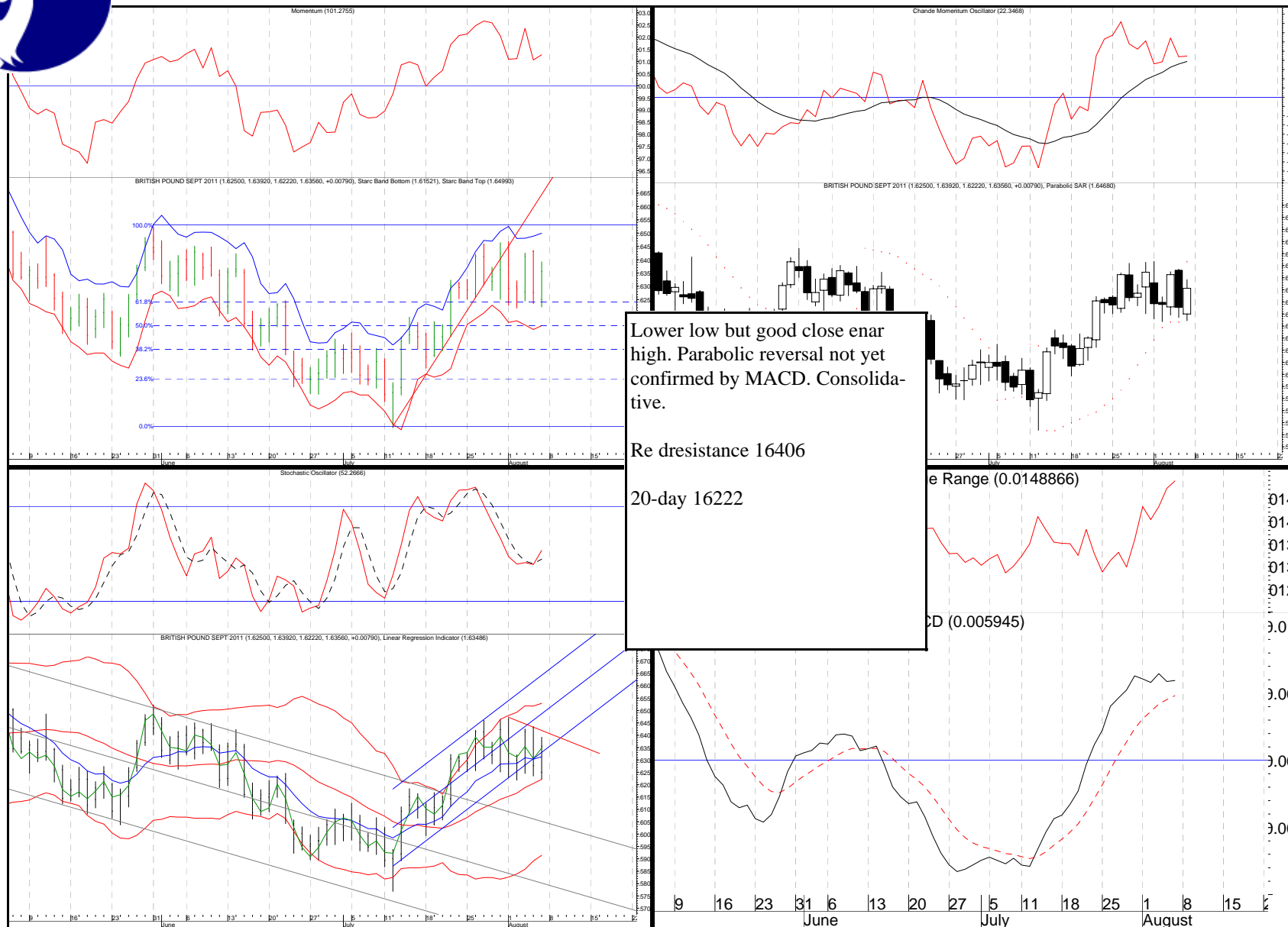




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British Pound SEPT 2011 Contract

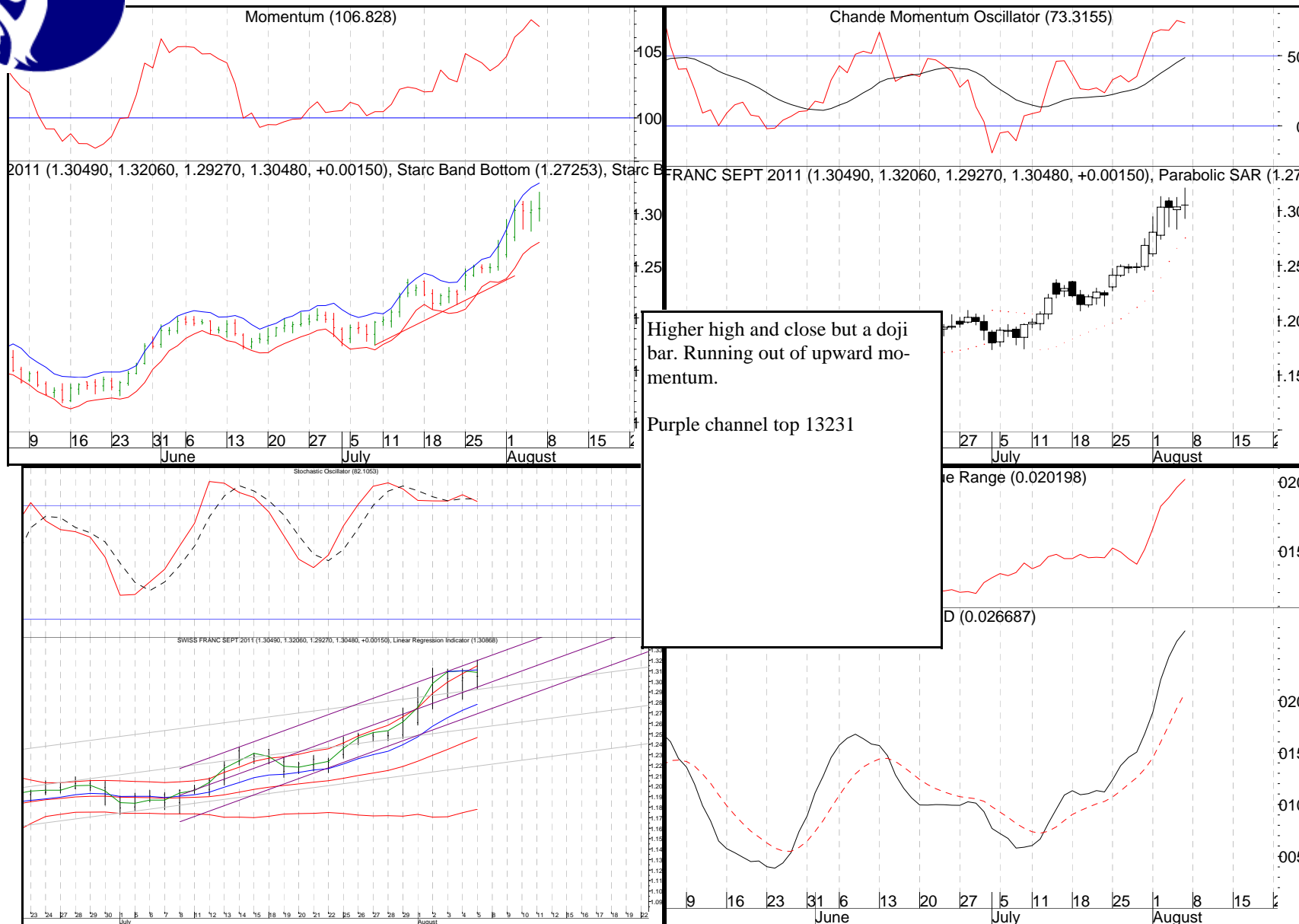




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Swiss Franc SEPT 2011 Contract





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Japanese Yen SEPT 2011 Contract

