

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

8/17/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	LONG	16562	16511	16608	16538	8/17/11	+24	16485	16440	16550
Points					-51	46					-45	65
EURO	BUY	Med	SQUARE	14446	--	--	--	8/17/11	--	14446	14409	14486
Points											-37	40
A\$	BUY	Med	LONG	10517	10463	10572	10513	8/17/11	+4	10398	10348	10451
Points					-54	55					-50	53
YEN	BUY	LOW	SQUARE	13079	--	--	--	8/17/11	--	13079	13053	13109
Points											-26	30
SF	BUY	LOW	SQUARE	12693	--	--	--	8/17/11	--	12693	12644	12745
Points											-49	52
C\$	BUY	LOW	SQUARE	10191	--	--	--	8/17/11	--	10191	10154	10228
Points											-37	37

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 16446 AND HIT THE STOP AT 16419 FOR A LOSS OF 27 POINTS. WE WENT LONG AT 16446 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 16488 FOR A GAIN OF 42 POINTS. WE WENT LONG AT 16538 ON FOOTNOTE RULE 2.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14394 AND HIT THE STOP AT 14345 FOR A LOSS OF 49 POINTS. WE WENT LONG AT 14394 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 14452 FOR A GAIN OF 58 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10426 AND HIT THE TARGET AT 10463 FOR A GAIN OF 37 POINTS. WE WENT LONG AT 10513 ON FOOTNOTE RULE 2.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 13021 AND HIT THE STOP AT 13060 FOR A LOSS OF 39 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 12561, 54 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES. WE HIT THE TARGET AT 12508 FOR A GAIN OF 53 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10171 AND HIT THE TARGET AT 10209 FOR A GAIN OF 38 POINTS.

In euro, reverse to short at 14393, stop 14434, target 14341.

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
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\$	10396	10346	08/05/11	50	500.00	8,447.50
08/05/11 Euro	14254	14213	08/05/11	41	512.50	7,935.00
08/05/11 Yen	12702	12652	08/05/11	50	625.00	7,310.00
08/05/11 Yen	12702	12652	08/05/11	50	625.00	6,685.00
08/08/11 Pound	16441	16385	08/08/11	56	350.00	6,335.00
08/08/11 Euro	14349	14299	08/08/11	50	625.00	5,710.00
08/08/11 Euro	14171	14219	08/08/11	48	600.00	6,310.00
08/08/11 A\$	10398	10360	08/08/11	38	380.00	5,930.00
08/08/11 A\$	10324	10280	08/08/11	44	440.00	5,490.00
08/08/11 Yen	12798	12811	08/08/11	13	162.50	5,652.50
08/08/11 SF	13185	13241	08/08/11	56	700.00	6,352.50
08/08/11 C\$	10162	10147	08/08/11	15	150.00	6,202.50
08/08/11 C\$	10162	10147	08/08/11	15	150.00	6,052.50
08/08/11 C\$	10162	10147	08/08/11	15	150.00	5,902.50
08/08/11 Pound	16349	16305	08/08/11	44	275.00	5,627.50
08/08/11 A\$	10232	10280	08/08/11	48	480.00	6,107.50
08/08/11 SF	13291	13241	08/08/11	50	625.00	5,482.50
08/08/11 Yen	12861	12937	08/09/11	76	950.00	6,432.50
08/08/11 C\$	10003	10057	08/09/11	54	540.00	6,972.50
08/08/11 A\$	10096	10182	08/09/11	86	860.00	7,832.50
08/09/11 Pound	16277	16306	08/09/11	29	181.25	8,013.75
08/09/11 Euro	14236	14160	08/09/11	76	950.00	7,063.75
08/09/11 A\$	9946	10046	08/09/11	100	1,000.00	8,063.75
08/09/11 A\$	9946	9896	08/09/11	50	500.00	7,563.75
08/09/11 Yen	12987	12937	08/09/11	50	625.00	6,938.75
08/09/11 SF	13251	13324	08/09/11	73	912.50	7,851.25
08/09/11 SF	13374	13474	08/09/11	100	1,250.00	9,101.25
08/09/11 SF	13524	13624	08/09/11	100	1,250.00	10,351.25
08/09/11 SF	13674	13774	08/09/11	100	1,250.00	11,601.25
08/09/11 SF	13824	13924	08/09/11	100	1,250.00	12,851.25
08/09/11 Pound	16281	16227	08/10/11	54	337.50	12,513.75
08/09/11 SF	13974	13954	08/10/11	20	250.00	12,263.75
08/09/11 Yen	12987	12965	08/10/11	22	275.00	11,988.75
08/10/11 Pound	16143	16227	08/10/11	84	525.00	12,513.75

08/10/11 Euro	14385	14335	08/10/11	50	625.00	11,888.75
08/10/11 Euro	14207	14255	08/10/11	48	600.00	12,488.75
08/10/11 Euro	14207	14157	08/10/11	50	625.00	11,863.75
08/10/11 A\$	10341	10294	08/10/11	47	470.00	11,393.75
08/10/11 A\$	10166	10214	08/10/11	48	480.00	11,873.75
08/10/11 A\$	10166	10116	08/10/11	50	500.00	11,373.75
08/10/11 Yen	12987	13074	08/10/11	87	1,087.50	12,461.25
08/10/11 SF	13826	13874	08/10/11	48	600.00	13,061.25
08/10/11 C\$	10223	10150	08/10/11	73	730.00	12,331.25
08/10/11 SF	13776	13776	08/11/11	0	0.00	12,331.25
08/11/11 Pound	16210	16126	08/11/11	84	525.00	11,806.25
08/11/11 Euro	14241	14157	08/11/11	84	1,050.00	10,756.25
08/11/11 Euro	14130	14157	08/11/11	27	337.50	11,093.75
08/11/11 A\$	10160	10114	08/11/11	46	460.00	10,633.75
08/11/11 A\$	10153	10207	08/11/11	54	540.00	11,173.75
08/11/11 Yen	13028	12974	08/11/11	54	675.00	10,498.75
08/11/11 Yen	13028	13090	08/11/11	62	775.00	11,273.75
08/11/11 SF	13608	13656	08/11/11	48	600.00	11,873.75
08/11/11 SF	13458	13558	08/11/11	100	1,250.00	13,123.75
08/11/11 SF	13308	13408	08/11/11	100	1,250.00	14,373.75
08/11/11 SF	13158	13258	08/11/11	100	1,250.00	15,623.75
08/11/11 SF	13158	13108	08/11/11	50	625.00	14,998.75
08/11/11 C\$	10092	10041	08/12/11	51	510.00	14,488.75
08/11/11 A\$	10273	10214	08/12/11	59	590.00	13,898.75
08/12/11 Pound	16228	16266	08/12/11	38	237.50	14,136.25
08/12/11 Euro	14231	14153	08/12/11	78	975.00	13,161.25
08/12/11 Euro	14231	14266	08/12/11	35	437.50	13,598.75
08/12/11 Yen	13065	13016	08/12/11	49	612.50	12,986.25
08/12/11 SF	13176	13104	08/12/11	72	900.00	12,086.25
08/12/11 SF	13043	13104	08/12/11	61	762.50	12,848.75
08/12/11 C\$	10145	10076	08/12/11	69	690.00	12,158.75
08/12/11 SF	12895	12995	08/12/11	100	1,250.00	13,408.75
08/12/11 A\$	10273	10333	08/15/11	60	600.00	14,008.75
08/15/11 Pound	16318	16278	08/15/11	40	250.00	13,758.75
08/15/11 Euro	14256	14282	08/15/11	26	325.00	14,083.75
08/15/11 Euro	14332	14432	08/15/11	100	1,250.00	15,333.75
08/15/11 Yen	13013	12986	08/15/11	27	337.50	14,996.25
08/15/11 SF	12741	12805	08/15/11	64	800.00	15,796.25
08/15/11 SF	12591	12691	08/15/11	100	1,250.00	17,046.25
08/15/11 SF	12591	12541	08/15/11	50	625.00	16,421.25
08/15/11 SF	12710	12758	08/15/11	48	600.00	17,021.25
08/15/11 C\$	10131	10107	08/15/11	24	240.00	16,781.25
08/15/11 SF	12808	12758	08/15/11	50	625.00	16,156.25
08/15/11 A\$	10383	10422	08/16/11	39	390.00	16,546.25
08/15/11 Yen	13013	13011	08/16/11	2	25.00	16,521.25
08/16/11 Pound	16377	16325	08/16/11	52	325.00	16,196.25
08/16/11 Euro	14404	14358	08/16/11	46	575.00	15,621.25
08/16/11 SF	12615	12715	08/16/11	100	1,250.00	16,871.25
08/16/11 C\$	10196	10147	08/16/11	49	490.00	16,381.25
08/16/11 Pound	16377	16443	08/16/11	66	412.50	16,793.75
08/16/11 Euro	14404	14358	08/16/11	46	575.00	16,218.75
08/15/11 A\$	10383	10422	08/16/11	39	390.00	16,608.75

08/17/11 Pound	16446	16419	08/17/11	27	168.75	16,440.00
08/17/11 Pound	16446	16488	08/17/11	42	262.50	16,702.50
08/17/11 Euro	14394	14345	08/17/11	49	612.50	16,090.00
08/17/11 Euro	14394	14452	08/17/11	58	725.00	16,815.00
08/17/11 A\$	10426	10463	08/17/11	37	370.00	17,185.00
08/17/11 Yen	13060	13021	08/17/11	39	487.50	16,697.50
08/17/11 SF	12508	12561	08/17/11	53	662.50	17,360.00
08/17/11 C\$	10171	10209	08/17/11	38	380.00	17,740.00
					17,740.00	

Open Positions

08/17/11 A\$	10513
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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.

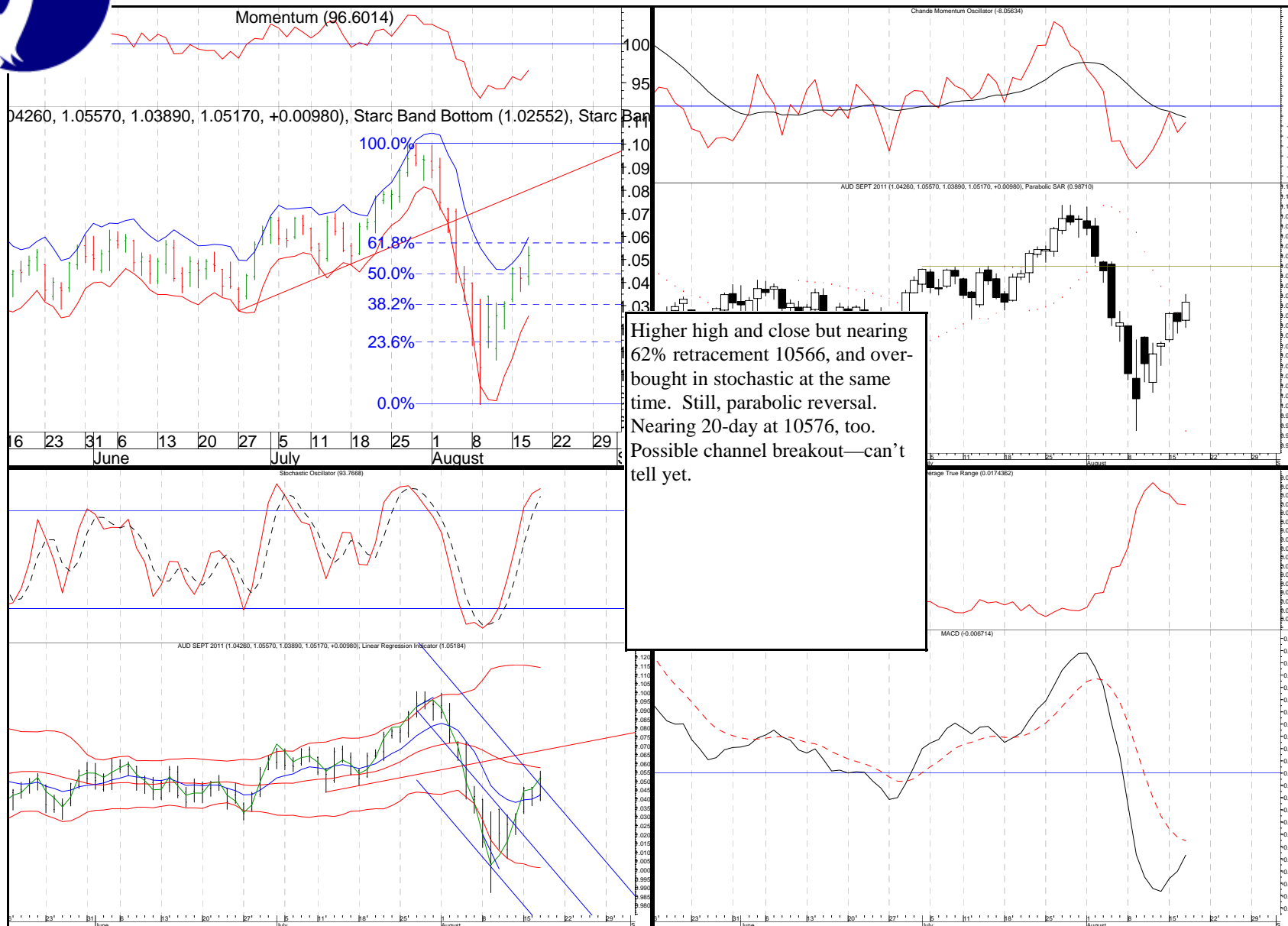
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, August 17, 2011

Australian Dollar SEPT 2011 Contract

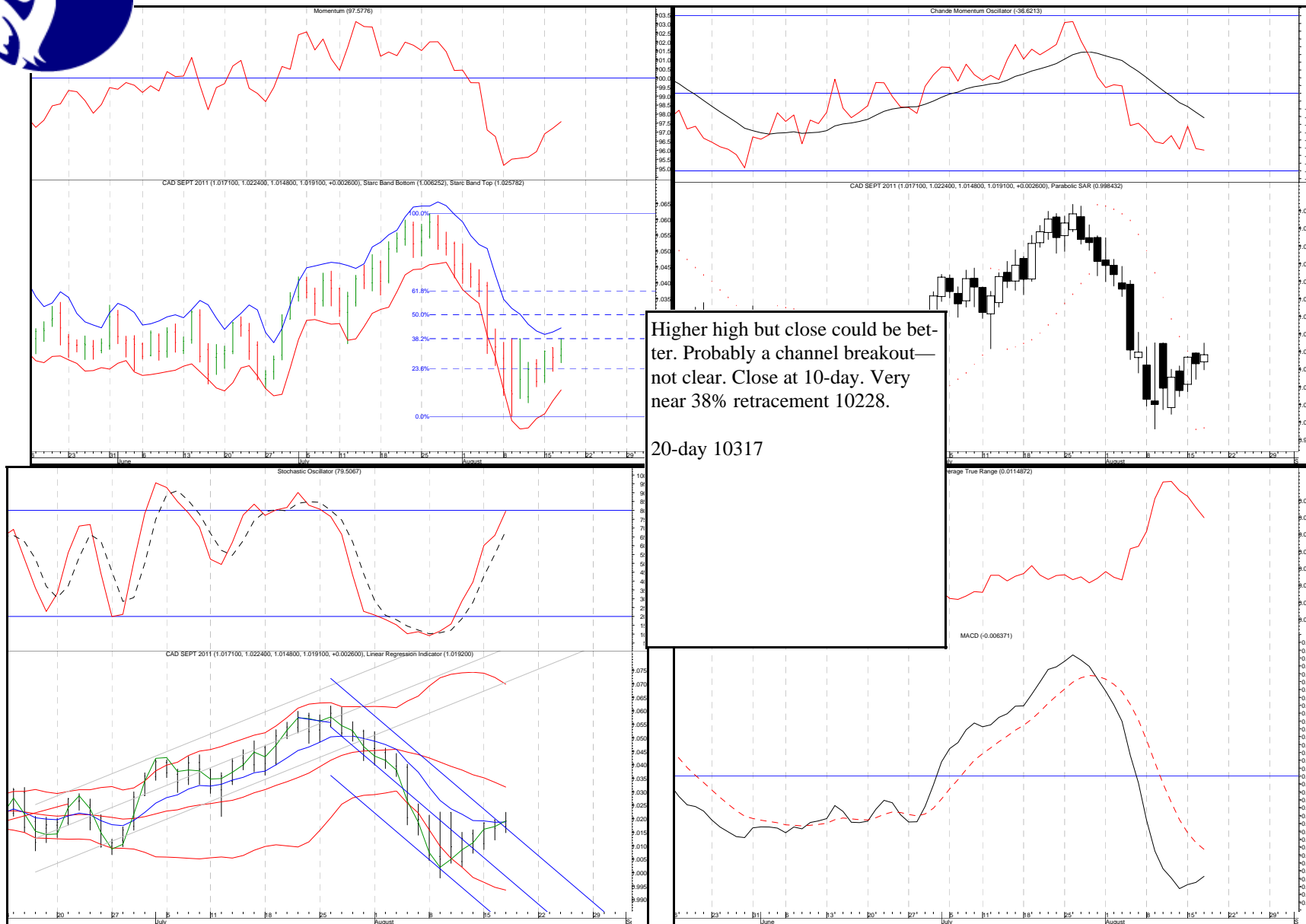




Rockefeller Treasury Services, Inc.

Wednesday, August 17, 2011

Canadian Dollar SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, August 17, 2011

**Euro
SEPT 2011 Contract**

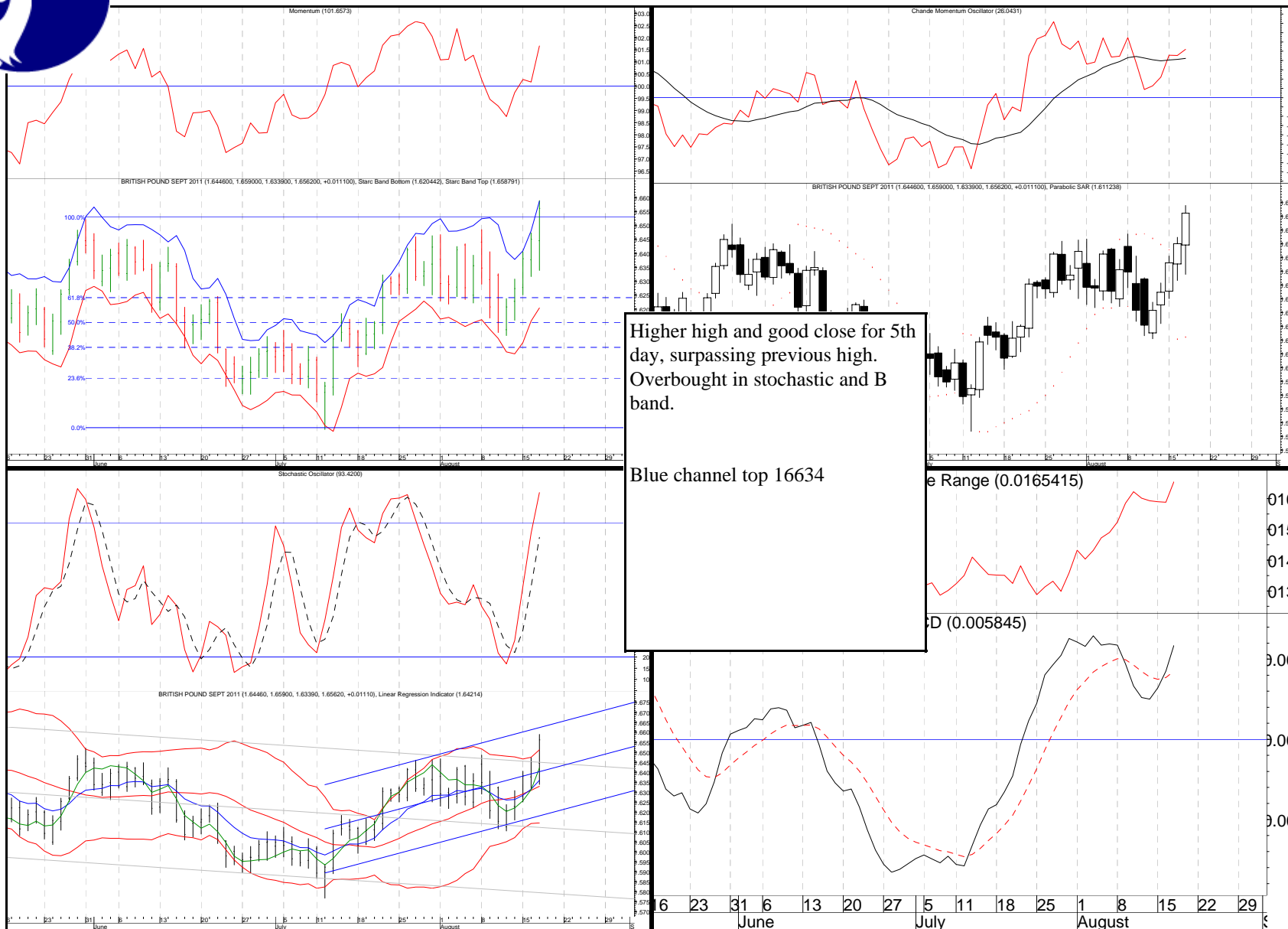




Rockefeller Treasury Services, Inc.

Wednesday, August 17, 2011

British Pound SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, August 17, 2011

Swiss Franc SEPT 2011 Contract

