Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES--SEPT Contract
7/19/2011

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*	16107	--	--	--	7/19/11	--	16107	16164	16045
Points											-57	62
EURO	*SELL*	*Low*	*SQUARE*	14108	--	--	--	7/19/11	--	14108	14162	14057
Points											-54	51
A$	*BUY*	*Low*	*SQUARE*	10642	--	--	--	7/19/11	--	10642	10585	10685
Points											-57	43
YEN	*SELL*	*Low*	*LONG*	12633	12633		12656	7/19/11	-23	12633	12670	12591
Points											-37	42
SF	*SELL*	*Low*	*SQUARE*	12142	--	--	--	7/19/11	--	12142	12185	12101
Points											-43	41
C$	*BUY*	*Low*	*LONG*	10507	10482	10543	10495	7/19/11	+12	10432	10386	10489
Points					-25	36					-46	57

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 HIT THE STOP IN THE POUND AT 16065 FOR NO GAIN OR LOSS.
WE WENT SHORT THE EURO AT THE OPEN 14078 AND HIT THE STOP AT 14099 FOR A LOSS OF 21 POINTS.
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10526 AND HIT THE STOP AT 10548 FOR A LOSS OF 22 POINTS.
WE WENT LONG THE YEN AT THE OPEN 12656 AND MISSED THE TARGET BY 4 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 12233 AND HIT THE STOP AT 12178 FOR A LOSS OF 55 POINTS. WE WENT LONG AT 12233 ON FOOTNOTE RULE 3 and hit the stop again at 12178 for another loss of 55 points.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10406 AND HIT THE TARGET AT 10445 FOR A GAIN OF 39 POINTS. WE WENT LONG AT 10495 ON FOOTNOTE RULE 2.

If see 14195 in euro, go long, stop 14155, target 14256.
If stop is hit in AUD, reverse to short at 10565, stop 10650, target 10511.

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
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	**16029**	16011	07/01/11	18	112.50	-112.50
07/01/11	Pound	16063	**16011**	07/01/11	52	325.00	-437.50
07/01/11	Euro	**14462**	14437	07/01/11	25	312.50	-750.00
07/01/11	A$	**10607**	10585	07/01/11	22	220.00	-970.00
07/01/11	Yen	**12416**	12396	07/01/11	20	250.00	-1,220.00
07/01/11	Yen	12362	**12396**	07/01/11	34	425.00	-795.00
07/01/11	SF	**11892**	11863	07/01/11	29	362.50	-1,157.50
07/01/11	A$	**10607**	10675	07/01/11	68	680.00	-477.50
07/01/11	Euro	**14462**	14524	07/05/11	62	775.00	297.50
07/05/11	Pound	**16050**	16114	07/05/11	64	400.00	697.50
07/05/11	A$	**10669**	10641	07/05/11	28	280.00	417.50
07/05/11	Yen	12420	**12378**	07/05/11	42	525.00	-107.50
07/05/11	SF	11839	**11803**	07/05/11	36	450.00	-557.50
07/05/11	C$	**10408**	10366	07/05/11	42	420.00	-977.50
07/05/11	Yen	12375	**12378**	07/06/11	3	37.50	-940.00
07/06/11	Pound	**16053**	15991	07/06/11	62	387.50	-1,327.50
07/06/11	Euro	14431	**14397**	07/06/11	34	425.00	-1,752.50
07/06/11	Euro	**14431**	14398	07/06/11	33	412.50	-2,165.00
07/06/11	A$	10633	**10590**	07/06/11	43	430.00	-2,595.00
07/06/11	A$	**10633**	10597	07/06/11	36	360.00	-2,955.00
07/06/11	SF	**11899**	11871	07/06/11	28	350.00	-3,305.00
07/06/11	C$	**10365**	10340	07/06/11	25	250.00	-3,555.00
07/06/11	C$	10305	**10340**	07/06/11	35	350.00	-3,205.00
07/06/11	SF	**11899**	11871	07/07/11	28	350.00	-3,555.00
07/07/11	Euro	14310	**14291**	07/07/11	19	237.50	-3,792.50
07/07/11	Euro	14222	**14291**	07/07/11	69	862.50	-2,930.00
07/07/11	A$	10626	**10598**	07/07/11	28	280.00	-3,210.00

07/07/11	Yen	12321	**12362**	07/07/11	41	512.50	-2,697.50
07/07/11	C$	10365	**10344**	07/07/11	21	210.00	-2,907.50
07/07/11	C$	**10340**	10365	07/07/11	25	250.00	-2,657.50
07/07/11	Pound	15992	**15992**	07/08/11	0	0.00	-2,657.50
07/08/11	Euro	**14330**	14276	07/08/11	54	675.00	-3,332.50
07/08/11	Euro	14224	**14276**	07/08/11	52	650.00	-2,682.50
07/08/11	A$	**10677**	10641	07/08/11	36	360.00	-3,042.50
07/08/11	Yen	12275	**12321**	07/08/11	46	575.00	-2,467.50
07/08/11	SF	11807	**11844**	07/08/11	37	462.50	-2,005.00
07/08/11	SF	11807	**11757**	07/08/11	50	625.00	-2,630.00
07/08/11	SF	**11870**	**11917**	07/08/11	47	587.50	-2,042.50
07/08/11	C$	**10408**	10376	07/08/11	32	320.00	-2,362.50
07/11/11	Pound	**16017**	15971	07/11/11	46	287.50	-2,650.00
07/11/11	Euro	14160	**14192**	07/11/11	32	400.00	-2,250.00
07/11/11	Euro	14010	**14110**	07/11/11	100	1,250.00	-1,000.00
07/11/11	Euro	14010	**13960**	07/11/11	50	625.00	-1,625.00
07/11/11	A$	**10634**	10608	07/11/11	26	260.00	-1,885.00
07/11/11	Yen	12441	**12424**	07/11/11	17	212.50	-2,097.50
07/11/11	C$	10333	**10382**	07/11/11	49	490.00	-1,607.50
07/08/11	SF	**11967**	**12034**	07/12/11	67	837.50	-770.00
07/12/11	Pound	15834	**15901**	07/12/11	67	418.75	-351.25
07/12/11	Pound	15834	**15784**	07/12/11	50	312.50	-663.75
07/12/11	Euro	13945	**14019**	07/12/11	74	925.00	261.25
07/12/11	Euro	13845	**13895**	07/12/11	50	625.00	886.25
07/12/11	A$	10503	**10568**	07/12/11	65	650.00	1,536.25
07/12/11	A$	10503	**10453**	07/12/11	50	500.00	1,036.25
07/12/11	Yen	**12468**	12532	07/12/11	64	800.00	1,836.25
07/12/11	C$	10266	**10307**	07/12/11	41	410.00	2,246.25
07/12/11	C$	10266	**10216**	07/12/11	50	500.00	1,746.25
07/12/11	Yen	**12582**	**12628**	07/13/11	46	575.00	2,321.25
07/13/11	Pound	15972	**15920**	07/13/11	52	325.00	1,996.25
07/13/11	Euro	13989	**13942**	07/13/11	47	587.50	1,408.75
07/13/11	Euro	14135	**14095**	07/13/11	40	500.00	908.75
07/13/11	A$	10577	**10504**	07/13/11	73	730.00	178.75
07/13/11	SF	**12057**	12014	07/13/11	43	537.50	-358.75
07/13/11	SF	**12057**	12095	07/13/11	38	475.00	116.25
07/13/11	C$	10402	**10339**	07/13/11	63	630.00	-513.75
07/13/11	Yen	**12678**	12713	07/14/11	35	437.50	-76.25
07/13/11	SF	**12145**	12248	07/14/11	103	1,287.50	1,211.25
07/14/11	Pound	**16151**	16089	07/14/11	62	387.50	823.75
07/14/11	Euro	**14189**	14236	07/14/11	47	587.50	1,411.25
07/14/11	SF	**12298**	12248	07/14/11	50	625.00	786.25
07/14/11	A$	**10679**	10606	07/15/11	73	730.00	56.25
07/14/11	C$	**10425**	10380	07/15/11	45	450.00	-393.75
07/15/11	Pound	**16130**	16069	07/15/11	61	381.25	-775.00
07/15/11	Euro	**14121**	14067	07/15/11	54	675.00	-1,450.00
07/15/11	A$	10560	**10606**	07/15/11	46	460.00	-990.00
07/15/11	SF	**12267**	12284	07/15/11	17	212.50	-777.50
07/15/11	SF	**12334**	12284	07/15/11	50	625.00	-1,402.50
07/15/11	Pound	**16130**	16065	07/18/11	65	406.25	-1,808.75
07/15/11	Euro	**14121**	14080	07/18/11	41	512.50	-2,321.25
07/15/11	Yen	**12624**	12650	07/18/11	26	325.00	-1,996.25

07/15/11	C$	**10430**	10414	07/18/11	16	160.00	-2,156.25
07/18/11	Euro	13992	**14060**	07/18/11	68	850.00	-1,306.25
07/18/11	A$	10490	**10559**	07/18/11	69	690.00	-616.25
07/18/11	SF	**12352**	12306	07/18/11	46	575.00	-1,191.25
07/18/11	Pound	16065	**16065**	07/19/11	0	0.00	-1,191.25
07/19/11	Euro	14099	**14078**	07/19/11	21	262.50	-1,453.75
07/19/11	A$	10548	**10526**	07/19/11	22	220.00	-1,673.75
07/19/11	SF	**12233**	12178	07/19/11	55	687.50	-2,361.25
07/19/11	C$	**10406**	10445	07/19/11	39	390.00	-1,971.25
07/19/11	SF	**12233**	12178	07/19/11	55	687.50	-2,658.75
						2,658.75	

Open Positions

07/19/11	Yen	**12656**
07/19/11	C$	**10495**

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

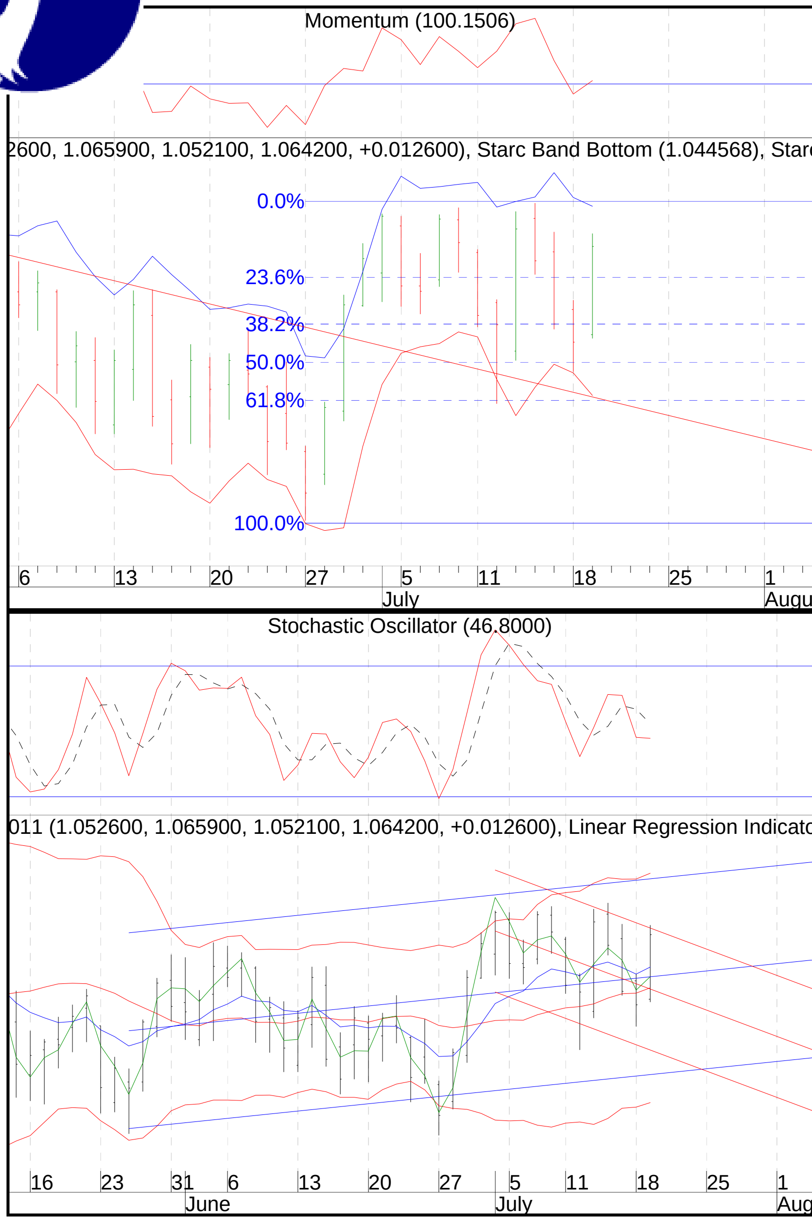
NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

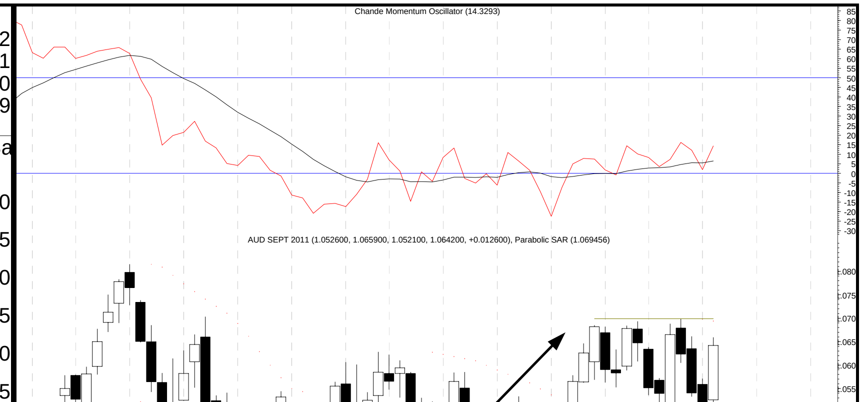
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

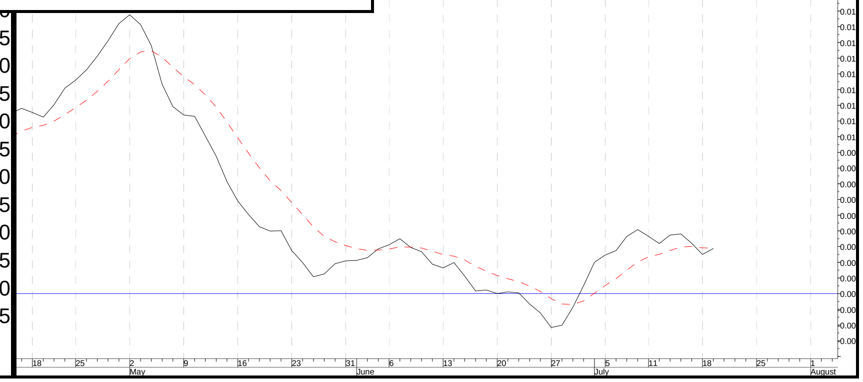
Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

Australian Dollar
SEPT 2011 Contract







Higher high and good close near high—but at top of red channel. Will it break out to upside or ping-pong? Stochastic not promising.

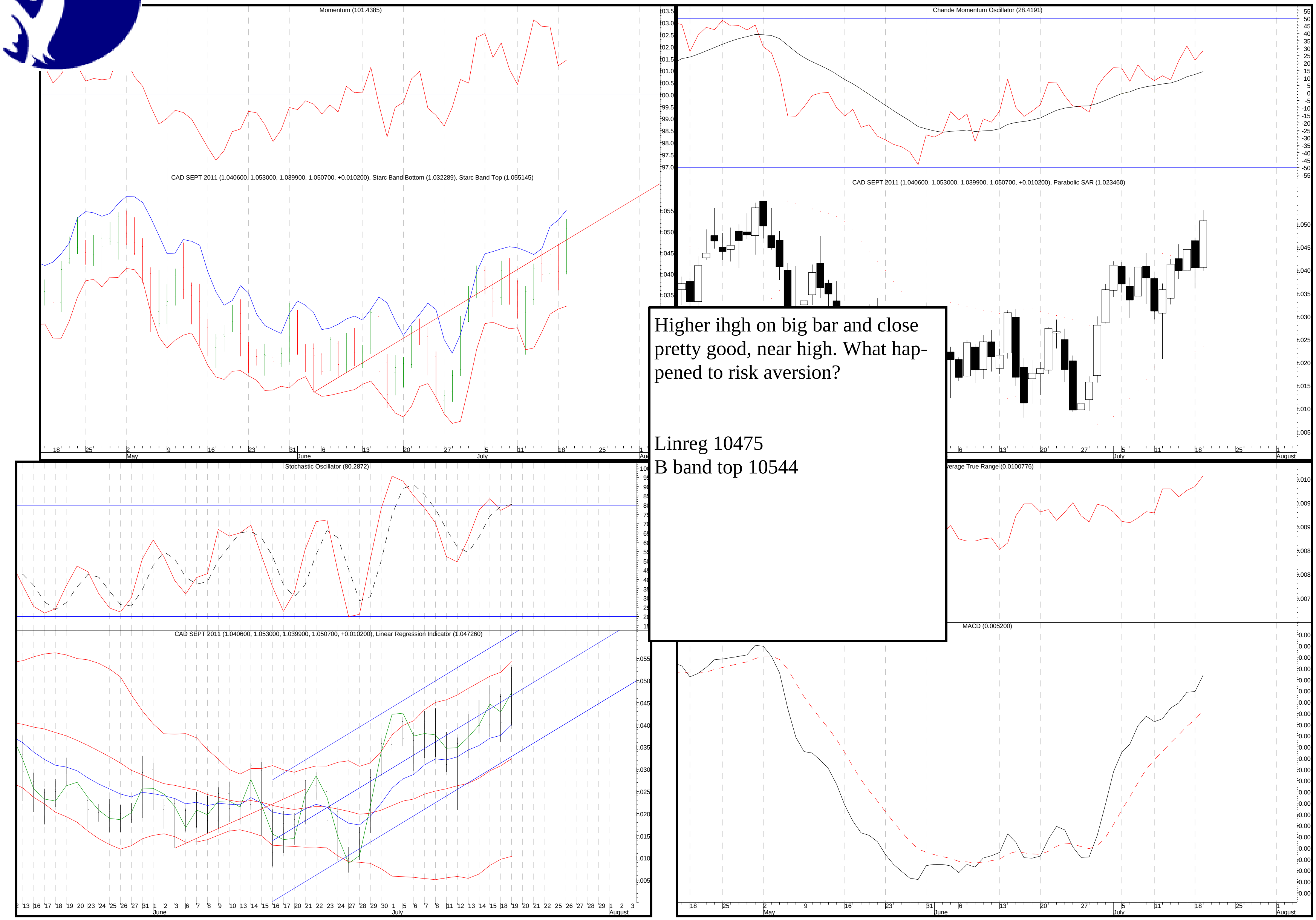
Recent high 10699 = parabolic reversal

Blue linreg 10568

Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

Canadian Dollar
SEPT 2011 Contract



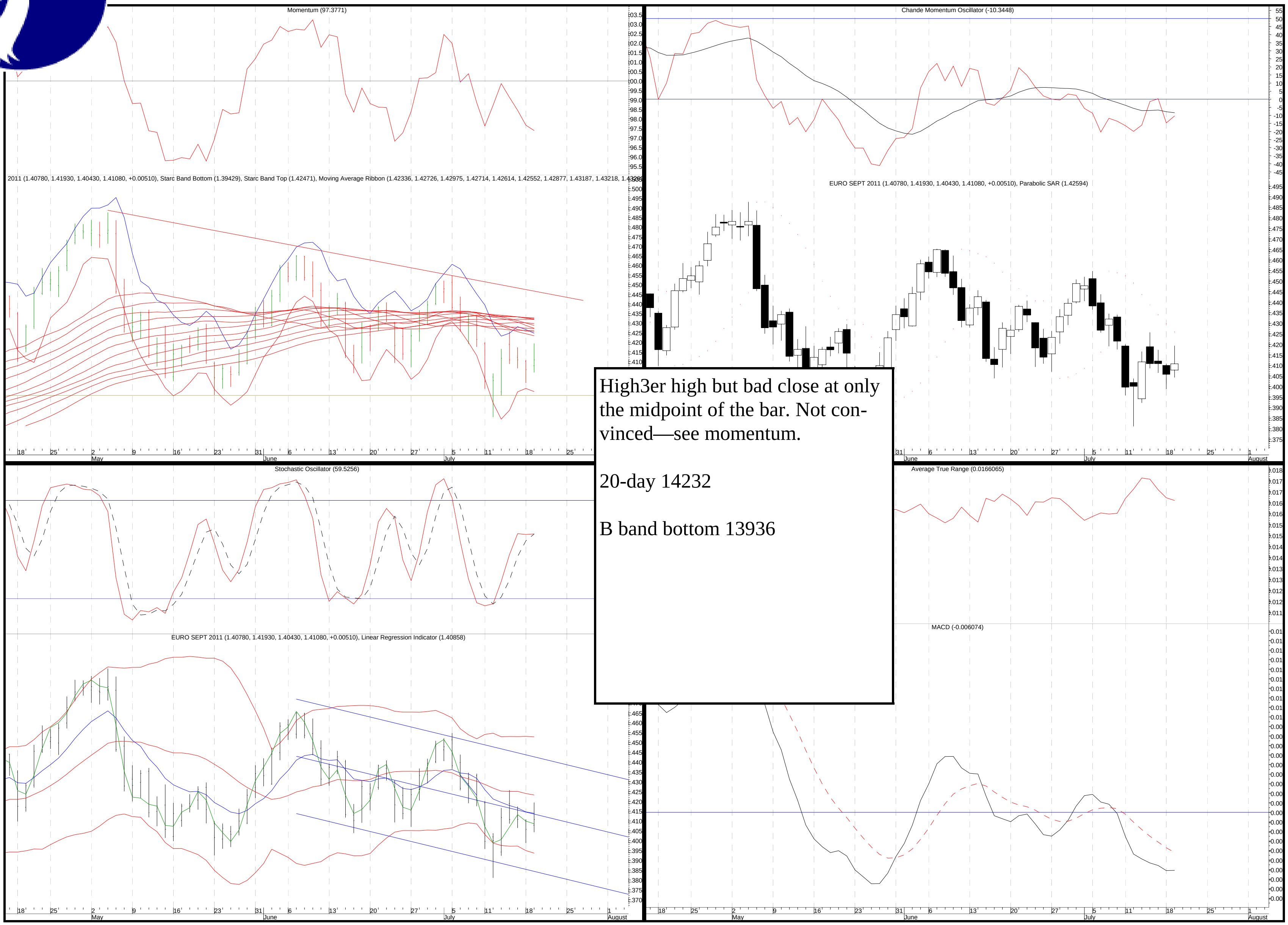
Higher ihgh on big bar and close pretty good, near high. What happened to risk aversion?

Linreg 10475
B band top 10544

Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

Euro
SEPT 2011 Contract



High3er high but bad close at only the midpoint of the bar. Not convinced—see momentum.

20-day 14232

B band bottom 13936

Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

British Pound
SEPT 2011 Contract

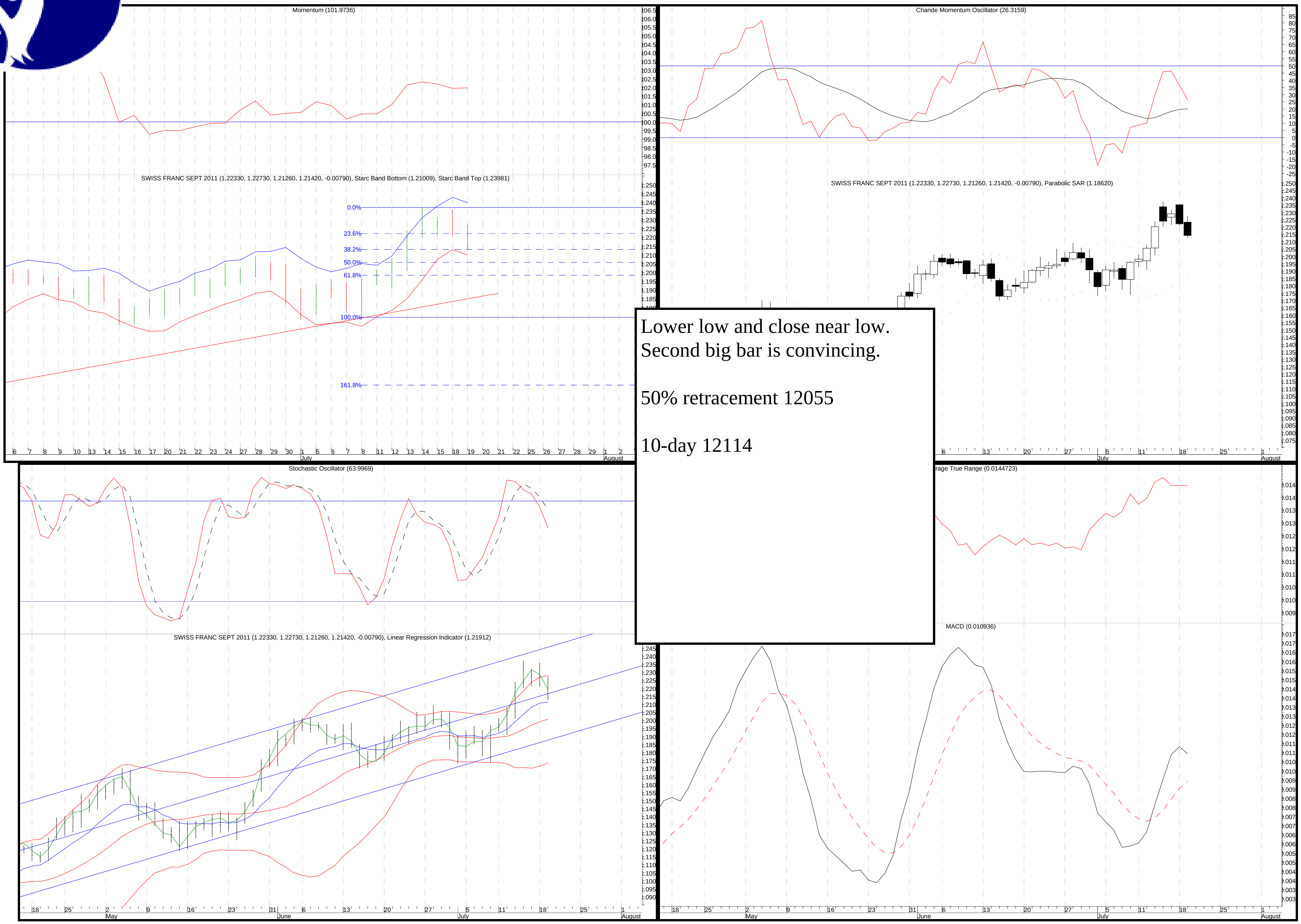
Higher high and up day but bad close at only the midpoint. Messy—tossing a coin better than trying to read these charts.

B band top 16183
Previous high 16184
20-day 16027

Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

Swiss Franc
SEPT 2011 Contract



Lower low and close near low.
Second big bar is convincing.

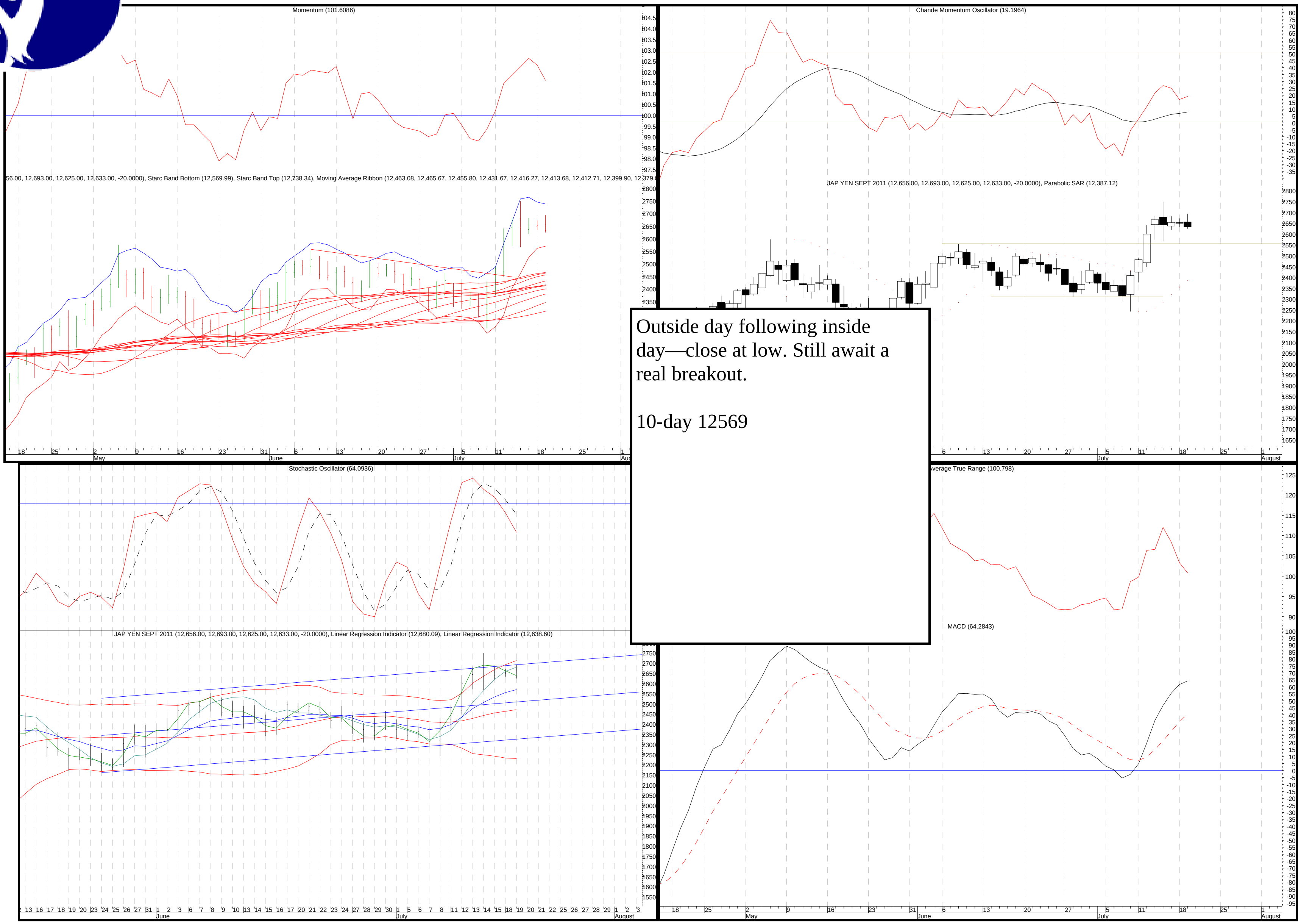
50% retracement 12055

10-day 12114

Rockefeller Treasury Services, Inc.

Tuesday, July 19, 2011

Japanese Yen
SEPT 2011 Contract



Outside day following inside day—close at low. Still await a real breakout.

10-day 12569