

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

5/18/2011

| CURRENCY | SWING DIRECTION | Confidence Level | CURRENT POSITION | JUN Close | STOP | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP | TARGET |
|----------|-----------------|------------------|------------------|-----------|-------|---------------|-------------|------------|-----|-----------|-------|--------|
| UK | SELL | Low | SHORT | 16138 | 16189 | 16083 | 16134 | 5/18/11 | -4 | NPR | | |
| Points | | | | | -51 | 55 | | | | | N/A | N/A |
| EURO | SELL | Low | LONG | 14216 | 14170 | 14266 | 14234 | 5/18/11 | -18 | 14170 | 14221 | 14115 |
| Points | | | | | 46 | 50 | | | | | -51 | 55 |
| A\$ | SELL | Low | LONG | 10578 | 10528 | 10638 | 10585 | 5/18/11 | -7 | 10528 | 10568 | 10470 |
| Points | | | | | 50 | 60 | | | | | -40 | 58 |
| YEN | SELL | High | SQUARE | 12258 | -- | -- | -- | 5/18/11 | -- | 12258 | 12297 | 12214 |
| Points | | | | | | | | | | | -39 | 44 |
| SF | BUY | High | SQUARE | 11348 | -- | -- | -- | 5/18/11 | -- | 11348 | 11298 | 11405 |
| Points | | | | | | | | | | | -50 | 57 |
| C\$ | BUY | Med | LONG | 10275 | 10233 | 10328 | 10283 | 5/18/11 | -8 | NPR | | |
| Points | | | | | 42 | 53 | | | | | 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 SHORT THE POUND AT THE GLOBEX OPEN 16239 AND HIT THE STOP (EXACT HIGH) AT 16282 FOR A LOSS OF 43 POINTS. WE WENT SHORT AT 16239 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 16184 FOR A GAIN OF 55 POINTS. WE WENT SHORT AT 16134 ON FOOTNOTE RULE 2.
WE HIT THE STOP IN THE EURO AT 14234 FOR A LOSS OF 83 POINTS. WE WENT LONG AT 14234 AND MISSED THE TARGET BY 10 POINTS.
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10585.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12285 AND HIT THE STOP AT 12321 FOR A LOSS OF 36 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11362 AND HIT THE STOP AT 11315 FOR A LOSS OF 47 POINTS.
WE WENT LONG THE C\$ AT THE GLOBEX OPEN 10283.

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

MAY 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 |

| Entry Date | Currency | Buy | Sell | Exit Date | Points | P/L | Cumulative |
|-------------------|-----------------|--------------|--------------|------------------|---------------|---------------|-------------------|
| 04/29/11 | SF | 11540 | 11540 | 05/02/11 | 0 | 0.00 | 0.00 |
| 05/02/11 | Pound | 16707 | 16657 | 05/02/11 | 50 | 312.50 | -312.50 |
| 05/02/11 | Euro | 14810 | 14773 | 05/02/11 | 37 | 462.50 | -775.00 |
| 05/02/11 | Euro | 14810 | 14881 | 05/02/11 | 71 | 887.50 | 112.50 |
| 05/02/11 | A\$ | 10915 | 10877 | 05/02/11 | 38 | 380.00 | -267.50 |
| 05/02/11 | Yen | 12333 | 12292 | 05/02/11 | 41 | 512.50 | -780.00 |
| 05/02/11 | C\$ | 10574 | 10519 | 05/02/11 | 55 | 550.00 | -1,330.00 |
| 05/02/11 | Pound | 16707 | 16644 | 05/03/11 | 63 | 393.75 | -1,723.75 |
| 05/02/11 | A\$ | 10915 | 10862 | 05/03/11 | 53 | 530.00 | -2,253.75 |
| 05/02/11 | Yen | 12333 | 12374 | 05/03/11 | 41 | 512.50 | -1,741.25 |
| 05/02/11 | SF | 11540 | 11540 | 05/03/11 | 0 | 0.00 | -1,741.25 |
| 05/03/11 | Pound | 16598 | 16562 | 05/03/11 | 36 | 225.00 | -1,966.25 |
| 05/03/11 | Euro | 14809 | 14778 | 05/03/11 | 31 | 387.50 | -2,353.75 |
| 05/03/11 | A\$ | 10817 | 10862 | 05/03/11 | 45 | 450.00 | -1,903.75 |
| 05/03/11 | SF | 11540 | 11628 | 05/03/11 | 88 | 1,100.00 | -803.75 |
| 05/03/11 | C\$ | 10495 | 10542 | 05/03/11 | 47 | 470.00 | -333.75 |
| 05/03/11 | Euro | 14809 | 14778 | 05/03/11 | 31 | 387.50 | -721.25 |
| 05/03/11 | Euro | 14809 | 14776 | 05/04/11 | 33 | 412.50 | -1,133.75 |
| 05/04/11 | Pound | 16536 | 16477 | 05/04/11 | 59 | 368.75 | -1,502.50 |
| 05/04/11 | Euro | 14810 | 14776 | 05/04/11 | 34 | 425.00 | -1,927.50 |
| 05/04/11 | A\$ | 10741 | 10784 | 05/04/11 | 43 | 430.00 | -1,497.50 |
| 05/04/11 | Yen | 12355 | 12329 | 05/04/11 | 26 | 325.00 | -1,822.50 |
| 05/04/11 | Yen | 12355 | 12404 | 05/04/11 | 49 | 612.50 | -1,210.00 |
| 05/04/11 | SF | 11613 | 11568 | 05/04/11 | 45 | 562.50 | -1,772.50 |
| 05/04/11 | SF | 11613 | 11662 | 05/04/11 | 49 | 612.50 | -1,160.00 |
| 05/04/11 | C\$ | 10504 | 10483 | 05/04/11 | 21 | 210.00 | -1,370.00 |
| 05/04/11 | C\$ | 10443 | 10483 | 05/04/11 | 40 | 400.00 | -970.00 |
| 05/05/11 | Pound | 16440 | 16486 | 05/05/11 | 46 | 287.50 | -682.50 |
| 05/05/11 | Euro | 14813 | 14784 | 05/05/11 | 29 | 362.50 | -1,045.00 |
| 05/05/11 | A\$ | 10645 | 10689 | 05/05/11 | 44 | 440.00 | -605.00 |
| 05/05/11 | Yen | 12405 | 12455 | 05/05/11 | 50 | 625.00 | 20.00 |

| | | | | | | |
|----------------|--------------|--------------|----------|-----|----------|-----------|
| 05/05/11 Yen | 12505 | 12455 | 05/05/11 | 50 | 625.00 | -605.00 |
| 05/05/11 SF | 11614 | 11684 | 05/05/11 | 70 | 875.00 | 270.00 |
| 05/05/11 C\$ | 10398 | 10417 | 05/05/11 | 19 | 190.00 | 460.00 |
| 05/05/11 Pound | 16422 | 16390 | 05/06/11 | 32 | 200.00 | 260.00 |
| 05/05/11 A\$ | 10567 | 10595 | 05/06/11 | 28 | 280.00 | 540.00 |
| 05/05/11 C\$ | 10348 | 10348 | 05/06/11 | 0 | 0.00 | 540.00 |
| 05/06/11 Euro | 14561 | 14524 | 05/06/11 | 37 | 462.50 | 77.50 |
| 05/06/11 Euro | 14446 | 14524 | 05/06/11 | 78 | 975.00 | 1,052.50 |
| 05/06/11 A\$ | 10640 | 10601 | 05/06/11 | 39 | 390.00 | 662.50 |
| 05/06/11 Yen | 12456 | 12431 | 05/06/11 | 25 | 312.50 | 350.00 |
| 05/06/11 Yen | 12456 | 12431 | 05/06/11 | 25 | 312.50 | 37.50 |
| 05/06/11 SF | 11433 | 11493 | 05/06/11 | 60 | 750.00 | 787.50 |
| 05/06/11 SF | 11433 | 11383 | 05/06/11 | 50 | 625.00 | 162.50 |
| 05/06/11 C\$ | 10309 | 10368 | 05/06/11 | 59 | 590.00 | 752.50 |
| 05/06/11 Pound | 16286 | 16390 | 05/09/11 | 104 | 650.00 | 1,402.50 |
| 05/06/11 SF | 11431 | 11383 | 05/09/11 | 48 | 600.00 | 802.50 |
| 05/09/11 Euro | 14377 | 14351 | 05/09/11 | 26 | 325.00 | 477.50 |
| 05/09/11 Euro | 14255 | 14351 | 05/09/11 | 96 | 1,200.00 | 1,677.50 |
| 05/09/11 A\$ | 10715 | 10672 | 05/09/11 | 43 | 430.00 | 1,247.50 |
| 05/09/11 A\$ | 10715 | 10672 | 05/09/11 | 43 | 430.00 | 817.50 |
| 05/09/11 Yen | 12405 | 12391 | 05/09/11 | 14 | 175.00 | 642.50 |
| 05/09/11 C\$ | 10355 | 10337 | 05/09/11 | 18 | 180.00 | 462.50 |
| 05/09/11 C\$ | 10355 | 10337 | 05/09/11 | 18 | 180.00 | 282.50 |
| 05/09/11 Yen | 12405 | 12391 | 05/09/11 | 14 | 175.00 | 107.50 |
| 05/09/11 Yen | 12405 | 12475 | 05/10/11 | 70 | 875.00 | 982.50 |
| 05/10/11 Pound | 16327 | 16384 | 05/10/11 | 57 | 356.25 | 1,338.75 |
| 05/10/11 Euro | 14383 | 14339 | 05/10/11 | 44 | 550.00 | 788.75 |
| 05/10/11 SF | 11463 | 11420 | 05/10/11 | 43 | 537.50 | 251.25 |
| 05/10/11 C\$ | 10408 | 10373 | 05/10/11 | 35 | 350.00 | -98.75 |
| 05/10/11 Euro | 14383 | 14339 | 05/10/11 | 44 | 550.00 | -648.75 |
| 05/10/11 A\$ | 10741 | 10776 | 05/10/11 | 35 | 350.00 | -298.75 |
| 05/11/11 Pound | 16403 | 16360 | 05/11/11 | 43 | 268.75 | -567.50 |
| 05/11/11 Euro | 14399 | 14343 | 05/11/11 | 56 | 700.00 | -1,267.50 |
| 05/11/11 A\$ | 10793 | 10826 | 05/11/11 | 33 | 330.00 | -937.50 |
| 05/11/11 Yen | 12338 | 12370 | 05/11/11 | 32 | 400.00 | -537.50 |
| 05/11/11 C\$ | 10437 | 10457 | 05/11/11 | 20 | 200.00 | -337.50 |
| 05/11/11 SF | 11297 | 11361 | 05/11/11 | 64 | 800.00 | 462.50 |
| 05/11/11 Pound | 16288 | 16360 | 05/12/11 | 72 | 450.00 | 912.50 |
| 05/12/11 Pound | 16288 | 16238 | 05/12/11 | 50 | 312.50 | 600.00 |
| 05/12/11 Euro | 14243 | 14190 | 05/12/11 | 53 | 662.50 | -62.50 |
| 05/12/11 A\$ | 10578 | 10663 | 05/12/11 | 85 | 850.00 | 787.50 |
| 05/12/11 Yen | 12310 | 12327 | 05/12/11 | 17 | 212.50 | 1,000.00 |
| 05/12/11 Yen | 12310 | 12260 | 05/12/11 | 50 | 625.00 | 375.00 |
| 05/12/11 SF | 11321 | 11281 | 05/12/11 | 40 | 500.00 | -125.00 |
| 05/12/11 C\$ | 10337 | 10399 | 05/12/11 | 62 | 620.00 | 495.00 |
| 05/12/11 A\$ | 10578 | 10528 | 05/12/11 | 50 | 500.00 | -5.00 |
| 05/13/11 Pound | 16231 | 16284 | 05/13/11 | 53 | 331.25 | 326.25 |
| 05/13/11 Euro | 14288 | 14231 | 05/13/11 | 57 | 712.50 | -386.25 |
| 05/13/11 A\$ | 10665 | 10629 | 05/13/11 | 36 | 360.00 | -746.25 |
| 05/13/11 Yen | 12403 | 12350 | 05/13/11 | 53 | 662.50 | -1,408.75 |
| 05/13/11 SF | 11344 | 11308 | 05/13/11 | 36 | 450.00 | -1,858.75 |
| 05/13/11 SF | 11246 | 11308 | 05/13/11 | 62 | 775.00 | -1,083.75 |

| | | | | | | |
|----------------|--------------|--------------|----------|----|----------|-----------|
| 05/13/11 C\$ | 10334 | 10394 | 05/13/11 | 60 | 600.00 | -483.75 |
| 05/13/11 Euro | 14146 | 14231 | 05/13/11 | 85 | 1,062.50 | 578.75 |
| 05/13/11 A\$ | 10544 | 10629 | 05/13/11 | 85 | 850.00 | 1,428.75 |
| 05/13/11 Pound | 16220 | 16181 | 05/16/11 | 39 | 243.75 | 1,185.00 |
| 05/13/11 SF | 11247 | 11196 | 05/16/11 | 51 | 637.50 | 547.50 |
| 05/13/11 C\$ | 10260 | 10284 | 05/16/11 | 24 | 240.00 | 787.50 |
| 05/16/11 Euro | 14173 | 14124 | 05/16/11 | 49 | 612.50 | 175.00 |
| 05/16/11 A\$ | 10485 | 10532 | 05/16/11 | 47 | 470.00 | 645.00 |
| 05/16/11 Yen | 12370 | 12347 | 05/17/11 | 23 | 287.50 | 357.50 |
| 05/17/11 Pound | 16251 | 16198 | 05/17/11 | 53 | 331.25 | 26.25 |
| 05/17/11 Pound | 16251 | 16202 | 05/17/11 | 49 | 306.25 | -280.00 |
| 05/17/11 A\$ | 10503 | 10534 | 05/17/11 | 31 | 310.00 | 30.00 |
| 05/17/11 SF | 11266 | 11306 | 05/17/11 | 40 | 500.00 | 530.00 |
| 05/17/11 C\$ | 10212 | 10251 | 05/17/11 | 39 | 390.00 | 920.00 |
| 05/17/11 Euro | 14234 | 14151 | 05/18/11 | 83 | 1,037.50 | -117.50 |
| 05/18/11 Pound | 16282 | 16239 | 05/18/11 | 43 | 268.75 | -386.25 |
| 05/18/11 Pound | 16184 | 16239 | 05/18/11 | 55 | 343.75 | -42.50 |
| 05/18/11 Yen | 12321 | 12285 | 05/18/11 | 36 | 450.00 | -492.50 |
| 05/18/11 SF | 11362 | 11315 | 05/18/11 | 47 | 587.50 | -1,080.00 |
| | | | | | 1,080.00 | |

Open Positions

| | | |
|----------------|--------------|--------------|
| 05/18/11 Pound | | 16134 |
| 05/18/11 Euro | 14234 | |
| 05/18/11 A\$ | 10585 | |
| 05/18/11 C\$ | 10283 | |

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.

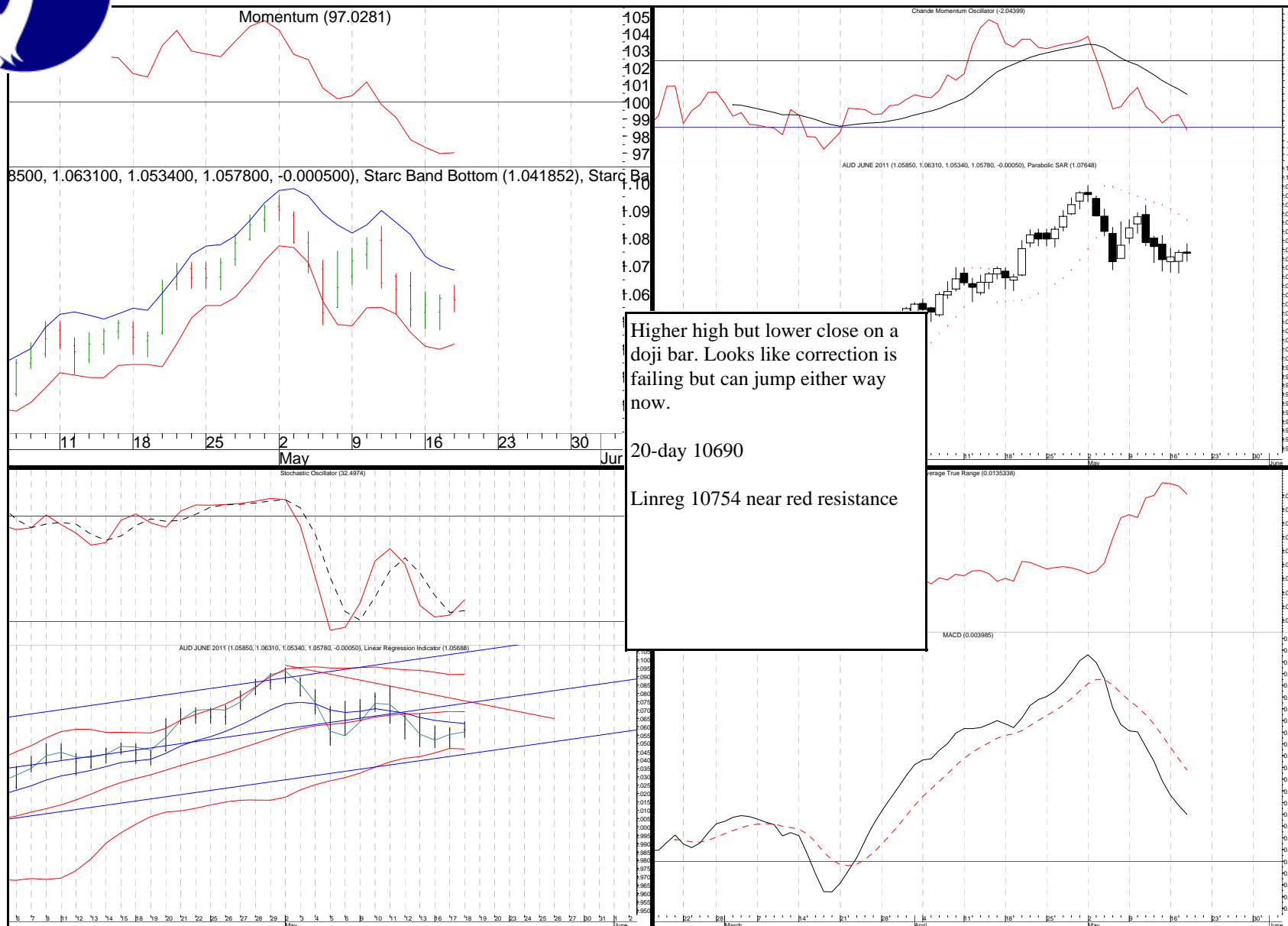
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, May 18, 2011

Australian Dollar JUN 2011 Contract

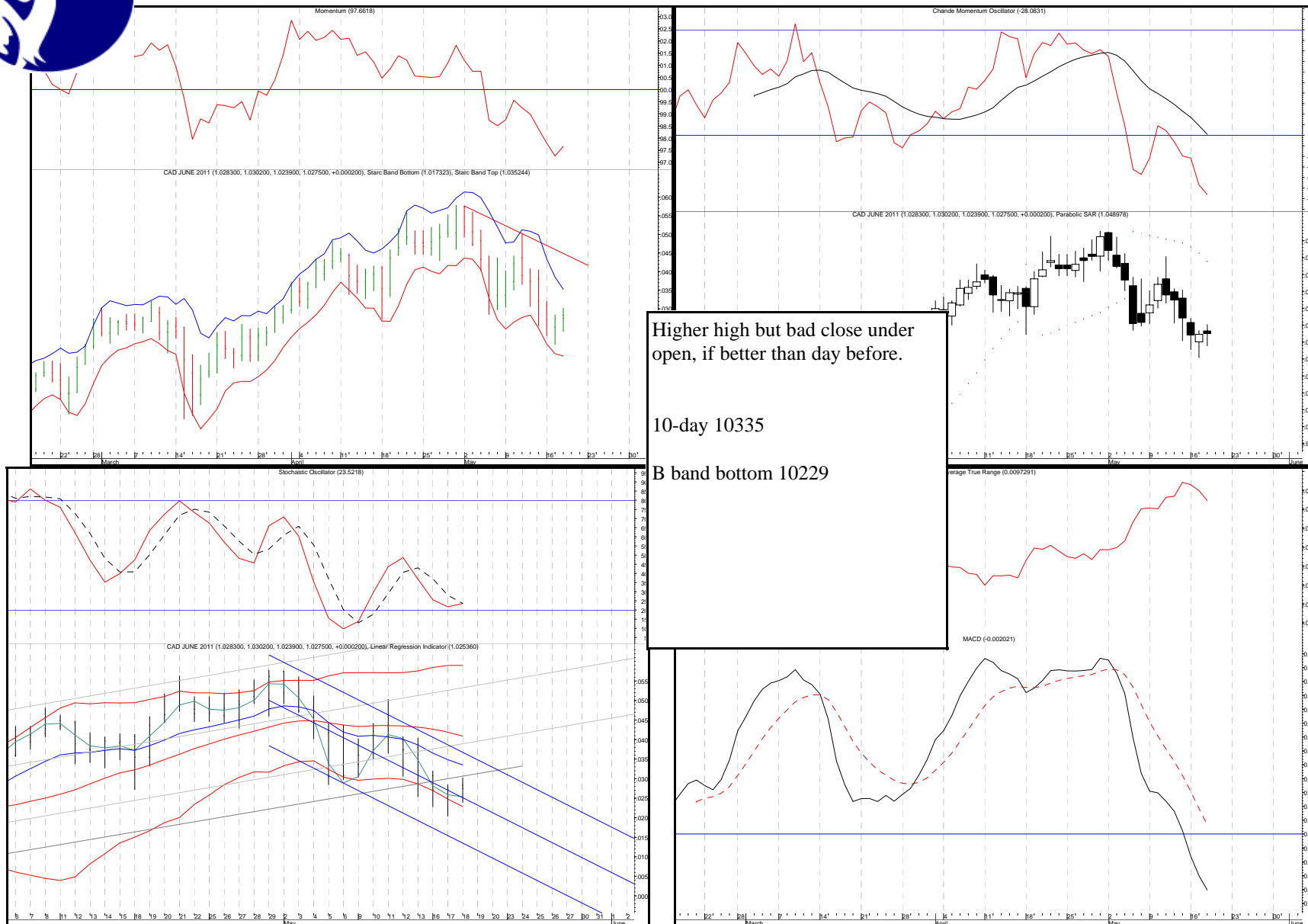




Rockefeller Treasury Services, Inc.

Wednesday, May 18, 2011

Canadian Dollar JUN 2011 Contract

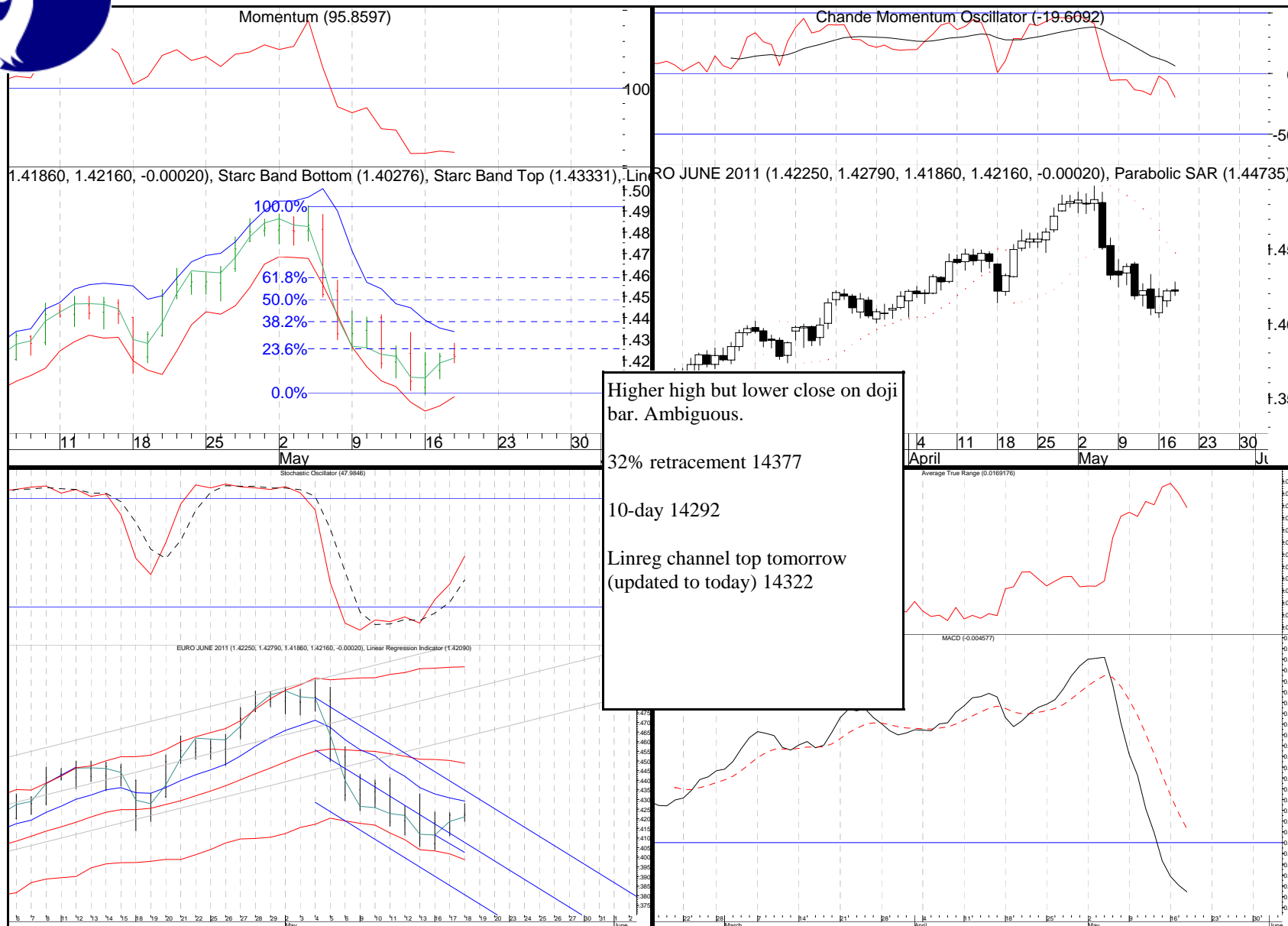




Rockefeller Treasury Services, Inc.

Wednesday, May 18, 2011

Euro
JUN 2011 Contract

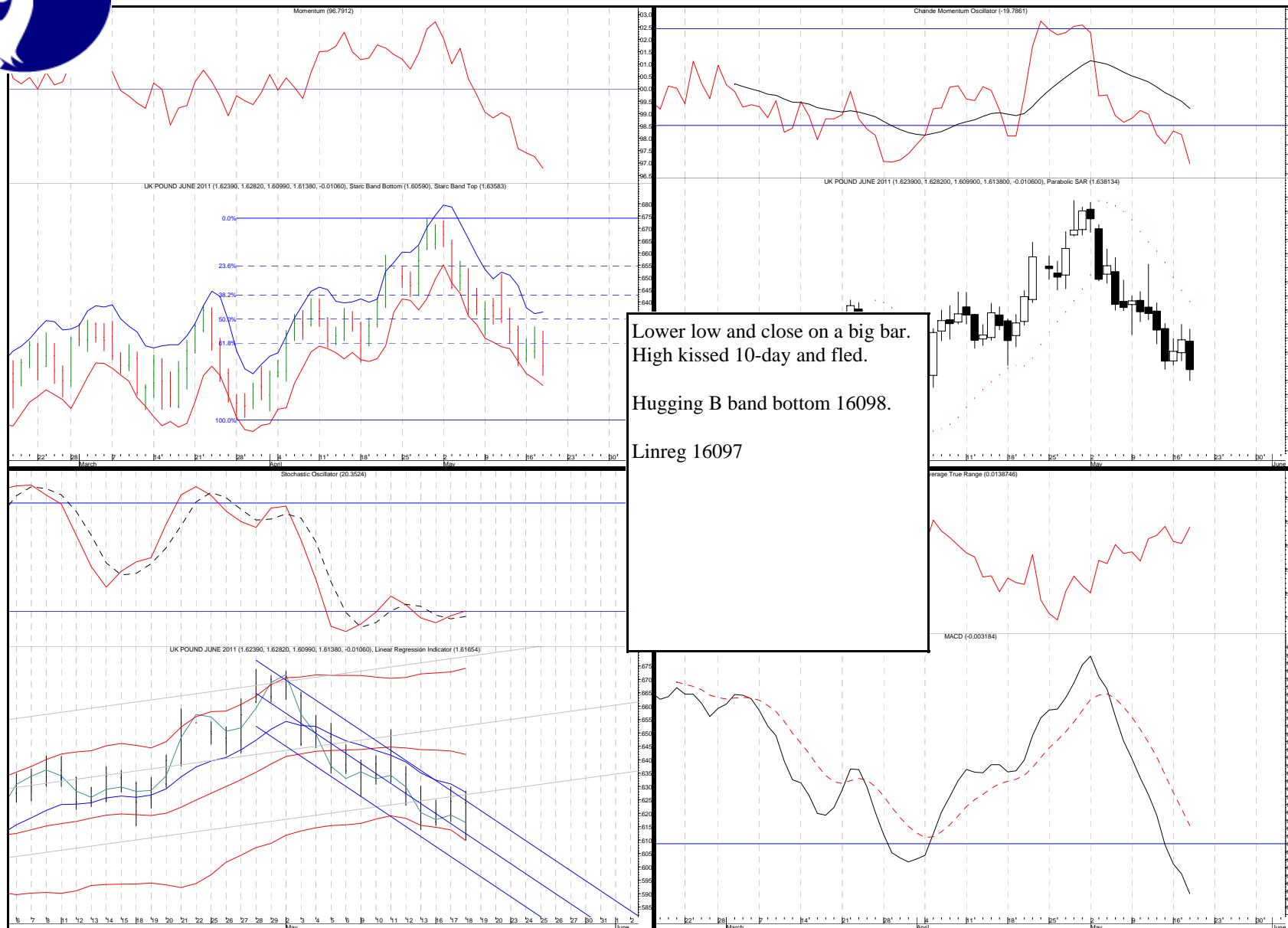




Rockefeller Treasury Services, Inc.

Wednesday, May 18, 2011

British Pound JUN 2011 Contract

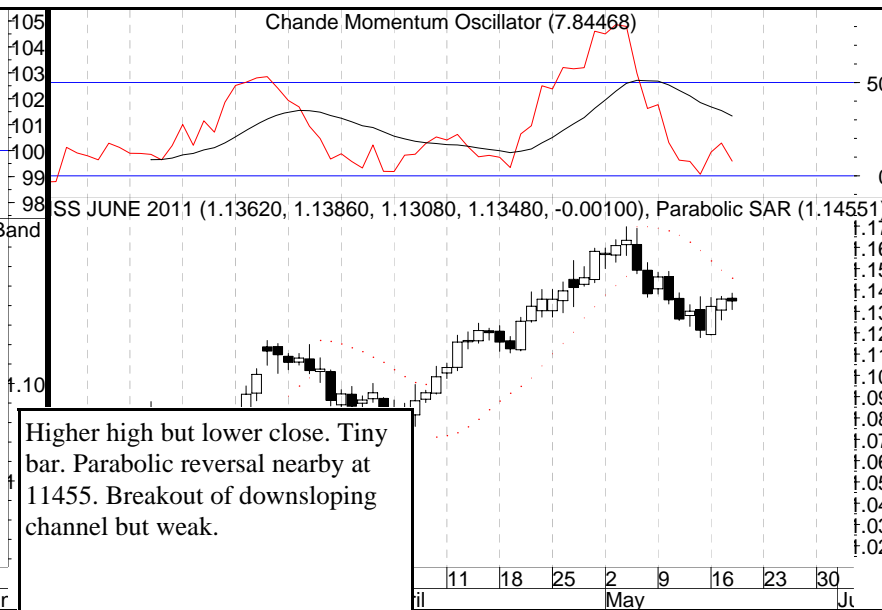
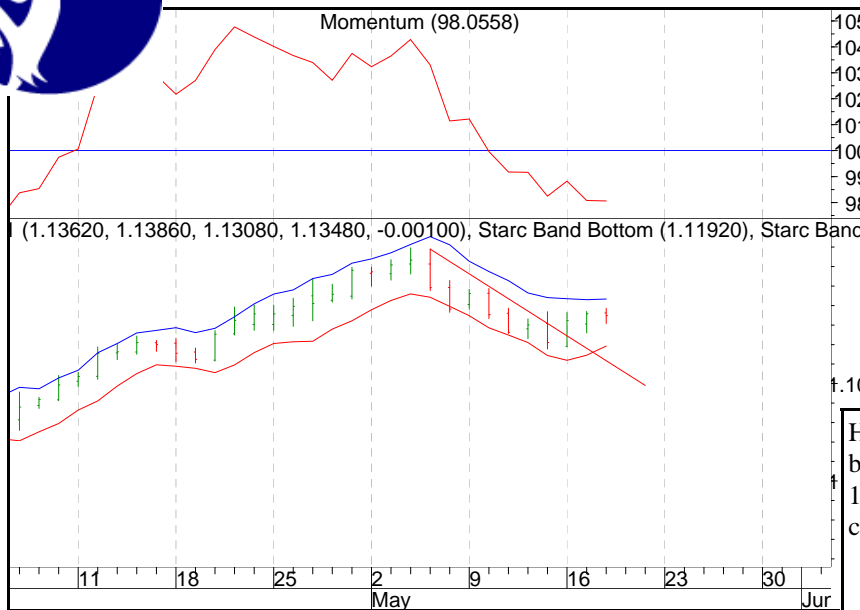




Rockefeller Treasury Services, Inc.

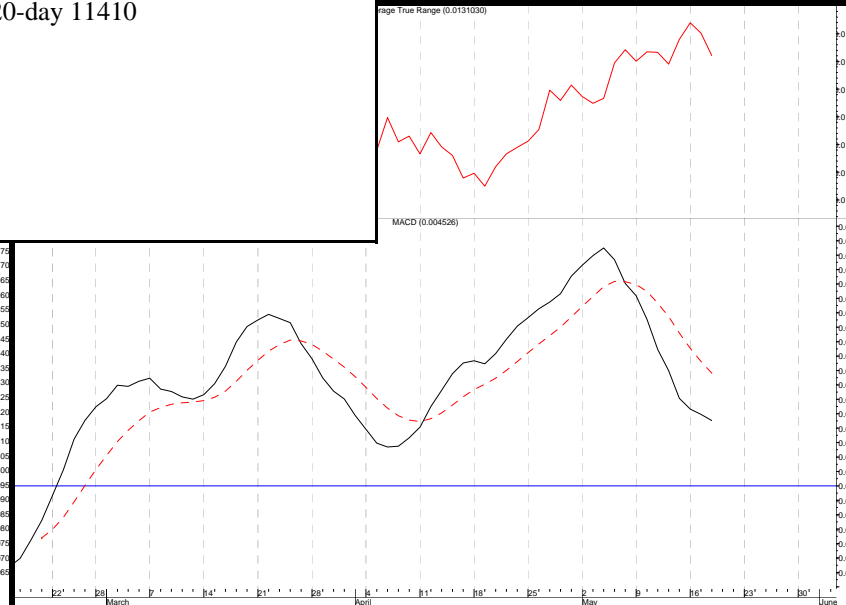
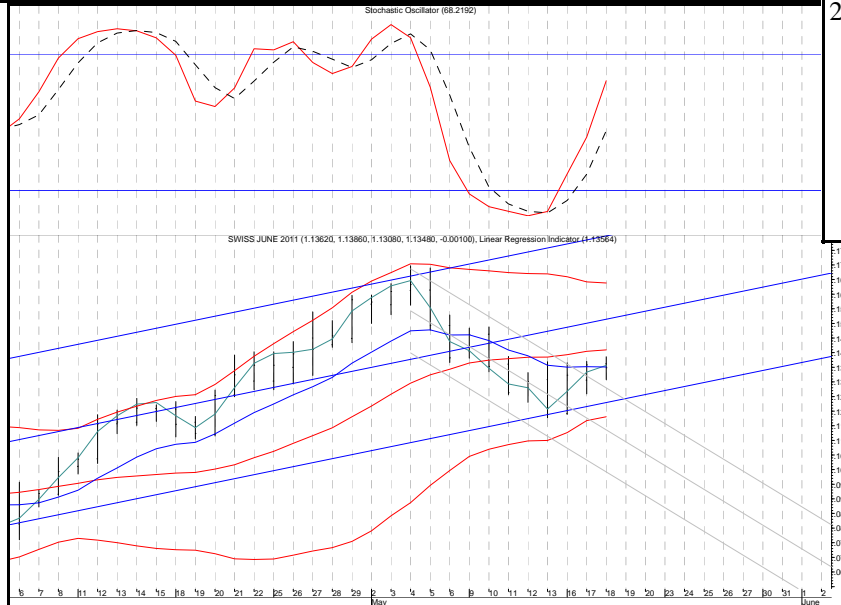
Wednesday, May 18, 2011

Swiss Franc
JUN 2011 Contract



Higher high but lower close. Tiny bar. Parabolic reversal nearby at 11455. Breakout of downsloping channel but weak.

20-day 11410





Rockefeller Treasury Services, Inc.

Wednesday, May 18, 2011

Japanese Yen JUN 2011 Contract

