

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

6/14/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SQUARE	16364	--	--	--	6/14/11	--	16364	16322	16433
Points											-42	69
EURO	BUY	Med	SQUARE	14426	--	--	--	6/14/11	--	14426	14372	14501
Points											-54	75
A\$	BUY	Med	LONG	10565	10528	10608	10558	6/14/11	+7	10491	10454	10550
Points					-37	43					-37	59
YEN	SELL	Low	SQUARE	12431	--	--	--	6/14/11	--	12431	12456	12387
Points											-25	44
SF	SELL	Low	SQUARE	11849	--	--	--	6/14/11	--	11849	11887	11814
Points											-38	35
C\$	BUY	Med	LONG	10308	10276	10336	10301	6/14/11	+7	10260	10224	10310
Points					-32	28					-36	50

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 16355 AND HIT THE STOP AT 16408 FOR A LOSS OF 53 POINTS. WE MISSED THE RE-ENTRY ON FOOTNOTE RULE 3 BY 1 POINT.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14374 AND HIT THE TARGET AT 14417 FOR A GAIN OF 43 POINTS.  
WE MISSED THE TARGET IN THE A\$ BY 1 LOUSY POINT AND HIT THE STOP AT 10521 FOR A LOSS OF 19 POINTS. WE WENT LONG AT 10558.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12470 AND HIT THE STOP AT 12442 FOR A LOSS OF 28 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 11950 AND HIT THE TARGET AT 11982 FOR A GAIN OF 32 POINTS.  
WE WENT LONG THE C\$ AT THE GLOBEX OPEN 10221 AND HIT THE TARGET AT 10251 FOR A GAIN OF 30 POINTS. WE WENT LONG AT 10301 ON FOOTNOTE RULE 2.

Reverse to lomng in SF at 11897, stop 11857, target 11969.

**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

**JUNE 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.

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

		<b>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>
<b>May</b>	2,115.00	<b>35,901.25</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
05/31/11	Euro	<b>14384</b>	14441	06/01/11	57	712.50	712.50
05/31/11	C\$	<b>10321</b>	10289	06/01/11	<b>32</b>	<b>320.00</b>	392.50
06/01/11	Pound	<b>16447</b>	16406	06/01/11	<b>41</b>	<b>256.25</b>	136.25
06/01/11	A\$	<b>10641</b>	10709	06/01/11	68	680.00	816.25
06/01/11	Yen	12323	<b>12273</b>	06/01/11	<b>50</b>	<b>625.00</b>	191.25
06/01/11	SF	<b>11715</b>	11766	06/01/11	51	637.50	828.75
06/01/11	SF	<b>11816</b>	11916	06/01/11	100	1,250.00	2,078.75
06/01/11	C\$	<b>10283</b>	10251	06/01/11	<b>32</b>	<b>320.00</b>	1,758.75
06/02/11	Pound	16306	<b>16328</b>	06/02/11	22	137.50	1,896.25
06/02/11	Euro	14413	<b>14330</b>	06/02/11	<b>83</b>	<b>1,037.50</b>	858.75
06/02/11	A\$	10589	<b>10595</b>	06/02/11	6	60.00	918.75
06/02/11	Yen	<b>12360</b>	<b>12329</b>	06/02/11	<b>31</b>	<b>387.50</b>	531.25
06/02/11	Yen	<b>12360</b>	12408	06/02/11	48	600.00	1,131.25
06/02/11	C\$	10224	<b>10231</b>	06/02/11	7	70.00	1,201.25
06/02/11	SF	<b>11845</b>	11897	06/03/11	52	650.00	1,851.25
06/03/11	Pound	<b>16371</b>	16309	06/03/11	<b>62</b>	<b>387.50</b>	1,463.75
06/03/11	Euro	<b>14486</b>	14531	06/03/11	45	562.50	2,026.25
06/03/11	A\$	<b>10659</b>	10623	06/03/11	<b>36</b>	<b>360.00</b>	1,666.25
06/03/11	Yen	<b>12356</b>	12411	06/03/11	55	687.50	2,353.75
06/03/11	Yen	<b>12461</b>	12411	06/03/11	<b>50</b>	<b>625.00</b>	1,728.75
06/03/11	C\$	10199	<b>10248</b>	06/03/11	49	490.00	2,218.75
06/03/11	Pound	<b>16371</b>	16421	06/03/11	50	312.50	2,531.25
06/03/11	A\$	<b>10659</b>	10718	06/03/11	59	590.00	3,121.25
06/03/11	Euro	<b>14581</b>	14573	06/06/11	<b>8</b>	<b>100.00</b>	3,021.25
06/03/11	SF	<b>11947</b>	12004	06/06/11	57	712.50	3,733.75
06/06/11	Pound	<b>16418</b>	16359	06/06/11	<b>59</b>	<b>368.75</b>	3,365.00
06/06/11	Euro	<b>14622</b>	14573	06/06/11	<b>49</b>	<b>612.50</b>	2,752.50
06/06/11	Yen	<b>12460</b>	12503	06/06/11	43	537.50	3,290.00
06/06/11	C\$	10192	<b>10225</b>	06/06/11	33	330.00	3,620.00
06/06/11	A\$	<b>10717</b>	10670	06/07/11	<b>47</b>	<b>470.00</b>	3,150.00

06/07/11 Pound	16395	<b>16351</b>	06/07/11	44	275.00	2,875.00
06/07/11 Euro	14622	<b>14579</b>	06/07/11	43	537.50	2,337.50
06/07/11 Yen	<b>12486</b>	12456	06/07/11	30	375.00	1,962.50
06/07/11 SF	11996	<b>11976</b>	06/07/11	20	250.00	1,712.50
06/07/11 C\$	10223	<b>10197</b>	06/07/11	26	260.00	1,452.50
06/07/11 Euro	<b>14622</b>	<b>14669</b>	06/08/11	47	587.50	2,040.00
06/07/11 A\$	<b>10700</b>	10683	06/08/11	17	170.00	1,870.00
06/07/11 Yen	<b>12486</b>	12459	06/08/11	27	337.50	1,532.50
06/08/11 Pound	<b>16440</b>	16406	06/08/11	34	212.50	1,320.00
06/08/11 Euro	<b>14688</b>	14646	06/08/11	42	525.00	795.00
06/08/11 Yen	12503	<b>12459</b>	06/08/11	44	550.00	245.00
06/08/11 C\$	<b>10243</b>	10221	06/08/11	22	220.00	25.00
06/08/11 SF	11978	<b>11953</b>	06/08/11	25	312.50	-287.50
06/09/11 Pound	<b>16344</b>	16412	06/09/11	68	425.00	137.50
06/09/11 Euro	<b>14562</b>	14520	06/09/11	42	525.00	-387.50
06/09/11 Yen	12518	<b>12475</b>	06/09/11	43	537.50	-925.00
06/09/11 SF	<b>11971</b>	11914	06/09/11	57	712.50	-1,637.50
06/09/11 C\$	10229	<b>10184</b>	06/09/11	45	450.00	-2,087.50
06/09/11 A\$	10458	<b>10490</b>	06/10/11	32	320.00	-1,767.50
06/10/11 Pound	<b>16343</b>	16298	06/10/11	45	281.25	-2,048.75
06/10/11 Euro	14416	<b>14470</b>	06/10/11	54	675.00	-1,373.75
06/10/11 Yen	12497	<b>12446</b>	06/10/11	51	637.50	-2,011.25
06/10/11 C\$	<b>10245</b>	<b>10203</b>	06/10/11	42	420.00	-2,431.25
06/10/11 Euro	14360	<b>14366</b>	06/13/11	6	75.00	-2,356.25
06/10/11 SF	11847	<b>11889</b>	06/13/11	42	525.00	-1,831.25
06/13/11 Pound	16278	<b>16228</b>	06/13/11	50	312.50	-2,143.75
06/13/11 Yen	12416	<b>12466</b>	06/13/11	50	625.00	-1,518.75
06/13/11 C\$	<b>10187</b>	10176	06/13/11	11	110.00	-1,628.75
06/10/11 A\$	10471	<b>10402</b>	06/13/11	69	690.00	-2,318.75
06/10/11 A\$	10521	<b>10502</b>	06/14/11	19	190.00	-2,508.75
06/14/11 Pound	16408	<b>16355</b>	06/14/11	53	331.25	-2,840.00
06/14/11 Euro	<b>14373</b>	14417	06/14/11	44	550.00	-2,290.00
06/14/11 Yen	<b>12470</b>	12442	06/14/11	28	350.00	-2,640.00
06/14/11 SF	<b>11950</b>	11982	06/14/11	32	400.00	-2,240.00
06/14/11 C\$	<b>10221</b>	10251	06/14/11	30	300.00	-1,940.00
					-	-\$1,940.00

#### Open Positions

06/14/11 A\$	<b>10558</b>
06/14/11 C\$	<b>10301</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.

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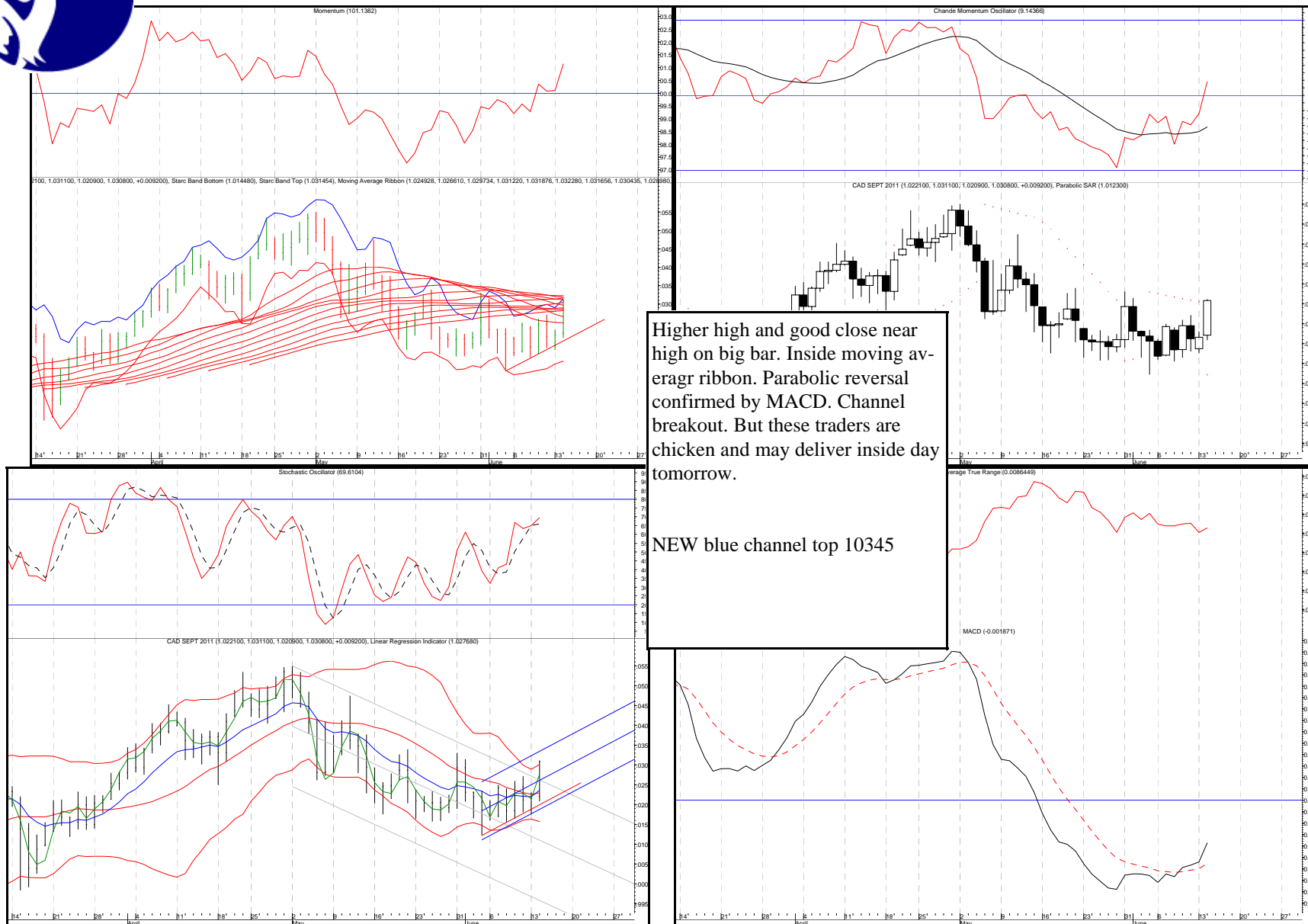




# Rockefeller Treasury Services, Inc.

Tuesday, June 14, 2011

## Canadian Dollar SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, June 14, 2011

**Euro**  
**SEPT 2011 Contract**





# Rockefeller Treasury Services, Inc.

Tuesday, June 14, 2011

## British Pound SEPT 2011 Contract



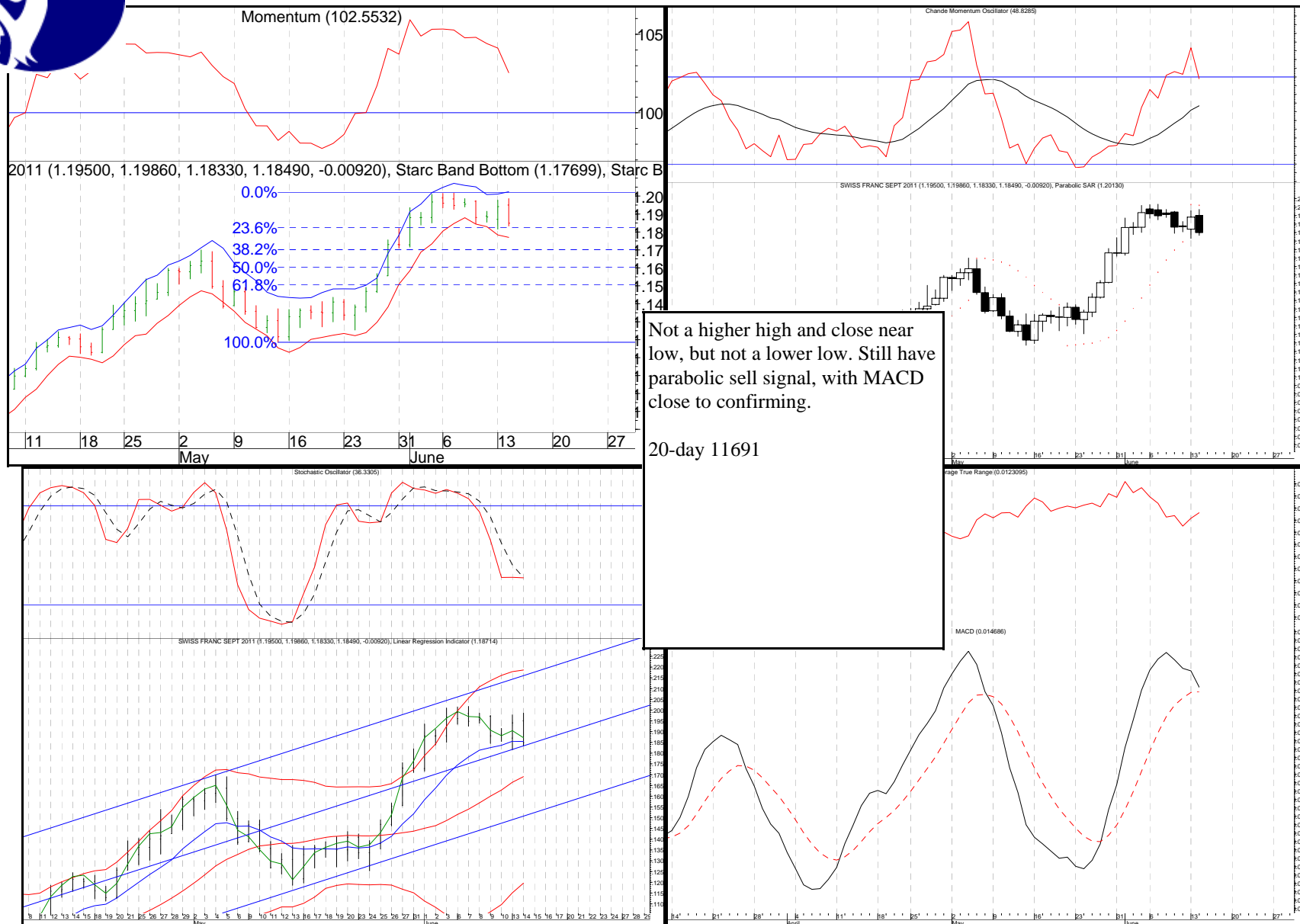




# Rockefeller Treasury Services, Inc.

Tuesday, June 14, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, June 14, 2011

## Japanese Yen SEPT 2011 Contract

