

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

6/30/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Med	SQUARE	16051	--	--	--	6/23/11	--	16051	16011	16094
Points											-40	43
EURO	BUY	Med	SQUARE	14488	--	--		6/23/11	--	14488	14437	14548
Points											-51	60
A\$	BUY	Med	SQUARE	10626	--	--	--	6/23/11	--	10626	10585	10675
Points											-41	49
YEN	BUY	Low	SQUARE	12433	--	--	--	6/23/11	--	12433	12396	12478
Points											-37	45
SF	BUY	High	SQUARE	11907	--	--	--	6/23/11	--	11907	11863	11958
Points											-44	51
C\$	BUY	Low	SQUARE	10358		--	--	6/23/11	--	10337	10294	10389
Points											-43	52

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.

Last actions are from reconstruction a week later. Please report any errors!

WE WENT SHORT THE POUND AT THE GLOBEX OPEN ON 6/22 AT 16057 AND TOOK PROFIT AT 16018 FOR A GAIN OF 39 POINTS. WE WENT SHORT AT 15968 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 16018 ON 6/23 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN ON 6/22 AT 14303 AND HIT THE TARGET AT 14280 FOR A GAIN OF 23 POINTS. WE WENT SHORT AT 14230 AND HIT THE STOP AT 14280 ON 6/23 FOR A LOSS OF 50 POINTS.

WE HIT THE STOP IN THE AUD AT 10457 FOR A LOSS OF 22 POINTS. WE REVERSED TO SHORT AT 10457 AND HIT THE TARGET AT 10427 FOR A GAIN OF 30 POINTS. WE WENT SHORT AT 10377 AND HIT THE STOP AT 10427 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12459 AND HIT THE TARGET AT 12418 FOR A GAIN OF 41 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11920 AND HIT THE STOP AT 11874 FOR A LOSS OF 46 POINTS. WE WENT LONG AT 11920 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 11982 FOR A GAIN OF 62 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10250 AND HIT THE STOP AT 10231 FOR A LOSS OF 19 POINTS. WE REVERSED TO SHORT AT 10231 AND HIT THE TARGET AT 10184 FOR A GAIN OF 47 POINTS.

In pound, if stop is hit, reverse to short at 16011, stop 16063, target 15960.

In Aud, if stop is hit, re-enter at 10568, stop 10509, target 10627.

In yen, if stop is hit, go short at 12396, stop 12424, target 12362.

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>June</b>	-2,533.75	<b>33,367.50</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	47	470.00	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
06/14/11 A\$	<b>10558</b>	10528	06/15/11	30	300.00	-2,240.00
06/14/11 C\$	<b>10301</b>	10276	06/15/11	25	250.00	-2,490.00
06/15/11 Pound	<b>16353</b>	16322	06/15/11	31	193.75	-2,683.75
06/15/11 Euro	<b>14401</b>	14372	06/15/11	29	362.50	-3,046.25
06/15/11 A\$	<b>10492</b>	10454	06/15/11	38	380.00	-3,426.25
06/15/11 Yen	12387	<b>12426</b>	06/15/11	39	487.50	-2,938.75
06/15/11 SF	11814	<b>11837</b>	06/15/11	23	287.50	-2,651.25
06/15/11 C\$	<b>10260</b>	10224	06/15/11	36	360.00	-3,011.25
06/15/11 SF	11767	<b>11764</b>	06/16/11	3	37.50	-3,048.75
06/16/11 Pound	16107	<b>16176</b>	06/16/11	69	431.25	-2,617.50
06/16/11 Euro	14076	<b>14130</b>	06/16/11	54	675.00	-1,942.50
06/16/11 A\$	10465	<b>10440</b>	06/16/11	25	250.00	-2,192.50
06/16/11 A\$	10365	<b>10440</b>	06/16/11	75	750.00	-1,442.50
06/16/11 Yen	12401	<b>12360</b>	06/16/11	41	512.50	-1,955.00

06/16/11 C\$	<b>10190</b>	10144	06/16/11	<b>46</b>	<b>460.00</b>	-2,415.00
06/16/11 Yen	12435	<b>12360</b>	06/17/11	<b>75</b>	<b>937.50</b>	-3,352.50
06/17/11 Euro	14117	<b>14176</b>	06/17/11	59	737.50	-2,615.00
06/17/11 Euro	14272	<b>14226</b>	06/17/11	<b>46</b>	<b>575.00</b>	-3,190.00
06/17/11 A\$	<b>10444</b>	10485	06/17/11	41	410.00	-2,780.00
06/17/11 SF	11817	<b>11805</b>	06/17/11	<b>12</b>	<b>150.00</b>	-2,930.00
06/17/11 C\$	10130	<b>10165</b>	06/17/11	35	350.00	-2,580.00
06/17/11 Pound	16204	<b>16144</b>	06/20/11	<b>60</b>	<b>375.00</b>	-2,955.00
06/20/11 Euro	14165	<b>14232</b>	06/20/11	67	837.50	-2,117.50
06/20/11 A\$	<b>10483</b>	10458	06/20/11	<b>25</b>	<b>250.00</b>	-2,367.50
06/20/11 Yen	<b>12485</b>	12455	06/20/11	<b>30</b>	<b>375.00</b>	-2,742.50
06/20/11 SF	<b>11786</b>	11748	06/20/11	<b>38</b>	<b>475.00</b>	-3,217.50
06/20/11 SF	11789	<b>11758</b>	06/20/11	<b>31</b>	<b>387.50</b>	-3,605.00
06/20/11 C\$	10133	<b>10176</b>	06/20/11	43	430.00	-3,175.00
06/21/11 Pound	16182	16228	06/21/11	46	287.50	-2,887.50
06/21/11 Euro	<b>14270</b>	14309	06/21/11	39	487.50	-2,400.00
06/21/11 A\$	10484	<b>10460</b>	06/21/11	<b>24</b>	<b>240.00</b>	-2,640.00
06/21/11 SF	<b>11825</b>	11880	06/21/11	55	687.50	-1,952.50
06/21/11 C\$	<b>10184</b>	10221	06/21/11	37	370.00	-1,582.50
06/21/11 C\$	<b>10271</b>	10238	06/22/11	<b>33</b>	<b>330.00</b>	-1,912.50
06/21/11 Euro	<b>14359</b>	14321	06/22/11	<b>38</b>	<b>475.00</b>	-2,387.50
06/21/11 Yen	<b>12466</b>	12466	06/22/11	0	0.00	-2,387.50
06/22/11 Pound	<b>16223</b>	16181	06/22/11	<b>42</b>	<b>262.50</b>	-2,650.00
06/22/11 SF	<b>11903</b>	11949	06/22/11	46	575.00	-2,075.00
06/22/11 Euro	<b>14389</b>	14339	06/22/11	<b>50</b>	<b>625.00</b>	-2,700.00
06/22/11 A\$	<b>10479</b>	10457	06/23/11	<b>22</b>	<b>220.00</b>	-2,920.00
06/23/11 Pound	16018	<b>16057</b>	06/23/11	39	243.75	-2,676.25
06/23/11 Pound	16018	<b>15968</b>	06/23/11	<b>50</b>	<b>312.50</b>	-2,988.75
06/23/11 Euro	14280	<b>14303</b>	06/23/11	23	287.50	-2,701.25
06/23/11 Euro	14280	<b>14230</b>	06/23/11	<b>50</b>	<b>625.00</b>	-3,326.25
06/23/11 A\$	10427	<b>10457</b>	06/23/11	30	300.00	-3,026.25
06/23/11 Yen	12418	<b>12459</b>	06/23/11	41	512.50	-2,513.75
06/23/11 SF	<b>11920</b>	11874	06/23/11	<b>46</b>	<b>575.00</b>	-3,088.75
06/23/11 SF	<b>11920</b>	11982	06/23/11	62	775.00	-2,313.75
06/23/11 C\$	<b>10250</b>	10231	06/23/11	<b>19</b>	<b>190.00</b>	-2,503.75
06/23/11 C\$	10184	<b>10231</b>	06/23/11	47	470.00	-2,033.75
06/23/11 A\$	10427	<b>10377</b>	06/23/11	<b>50</b>	<b>500.00</b>	-2,533.75
						-\$2,533.75

## 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.

ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

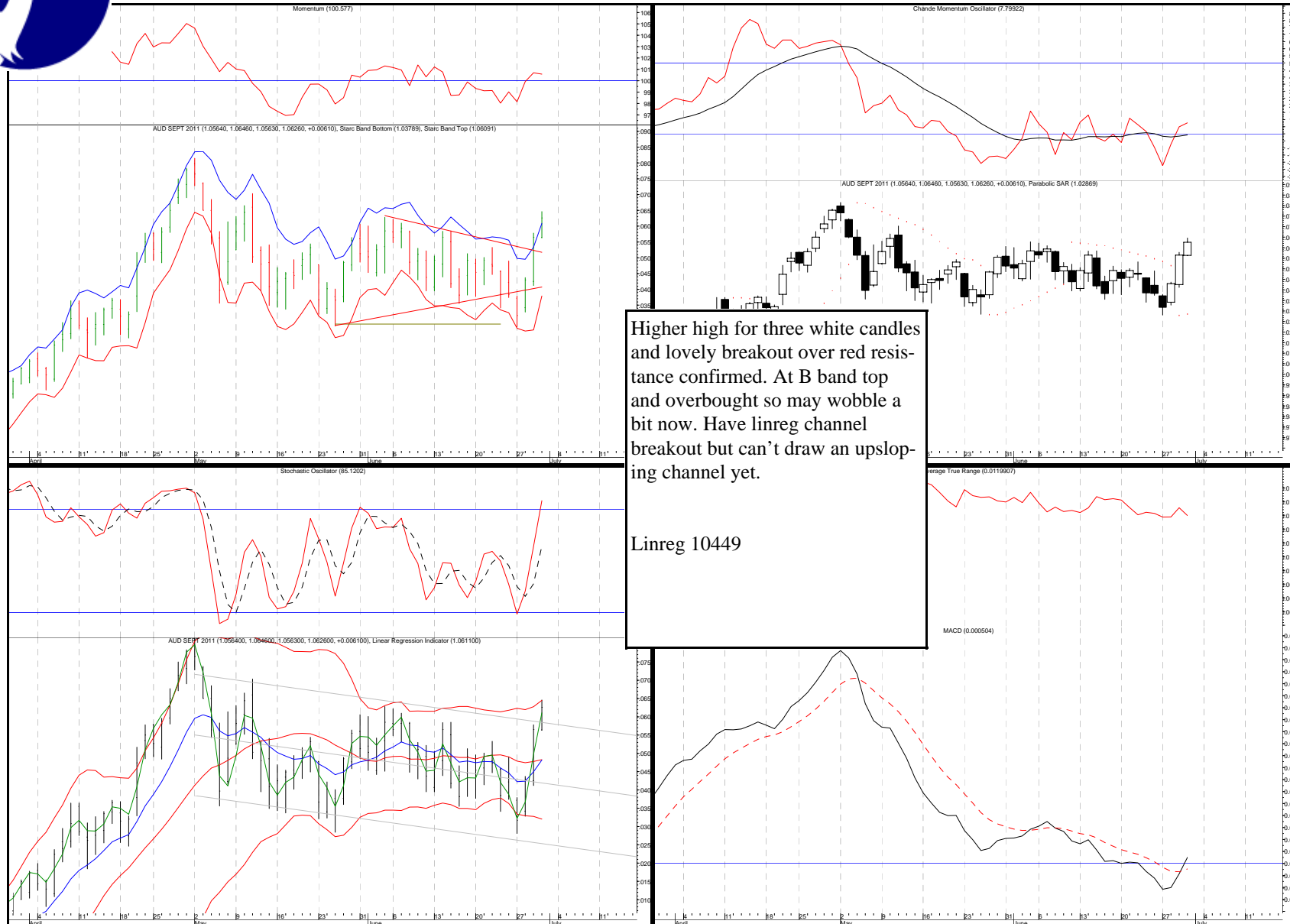
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, June 30, 2011

## Australian Dollar SEPT 2011 Contract



Higher high for three white candles and lovely breakout over red resistance confirmed. At B band top and overbought so may wobble a bit now. Have linreg channel breakout but can't draw an upsloping channel yet.

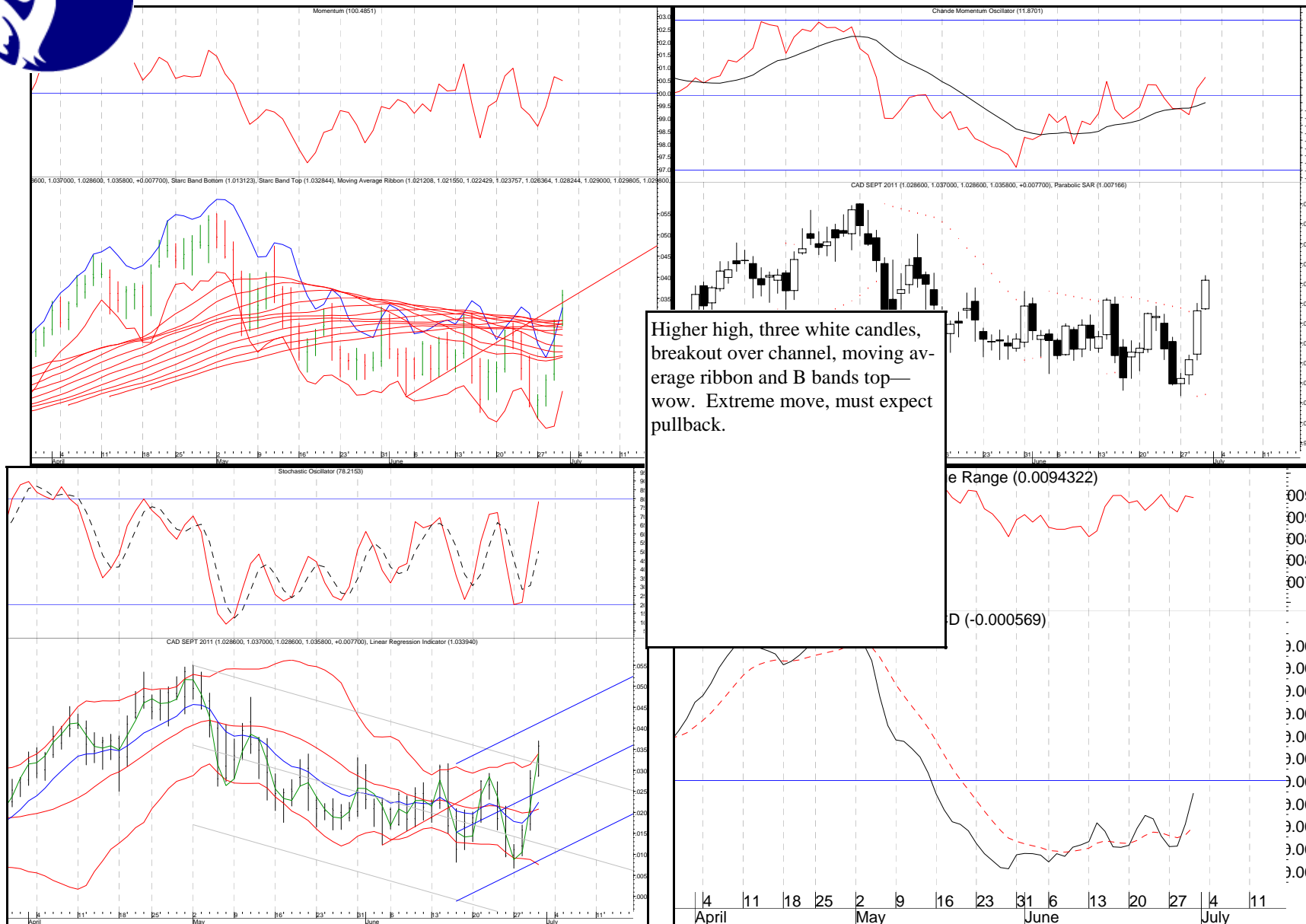
Linreg 10449



# Rockefeller Treasury Services, Inc.

Thursday, June 30, 2011

## Canadian Dollar SEPT 2011 Contract

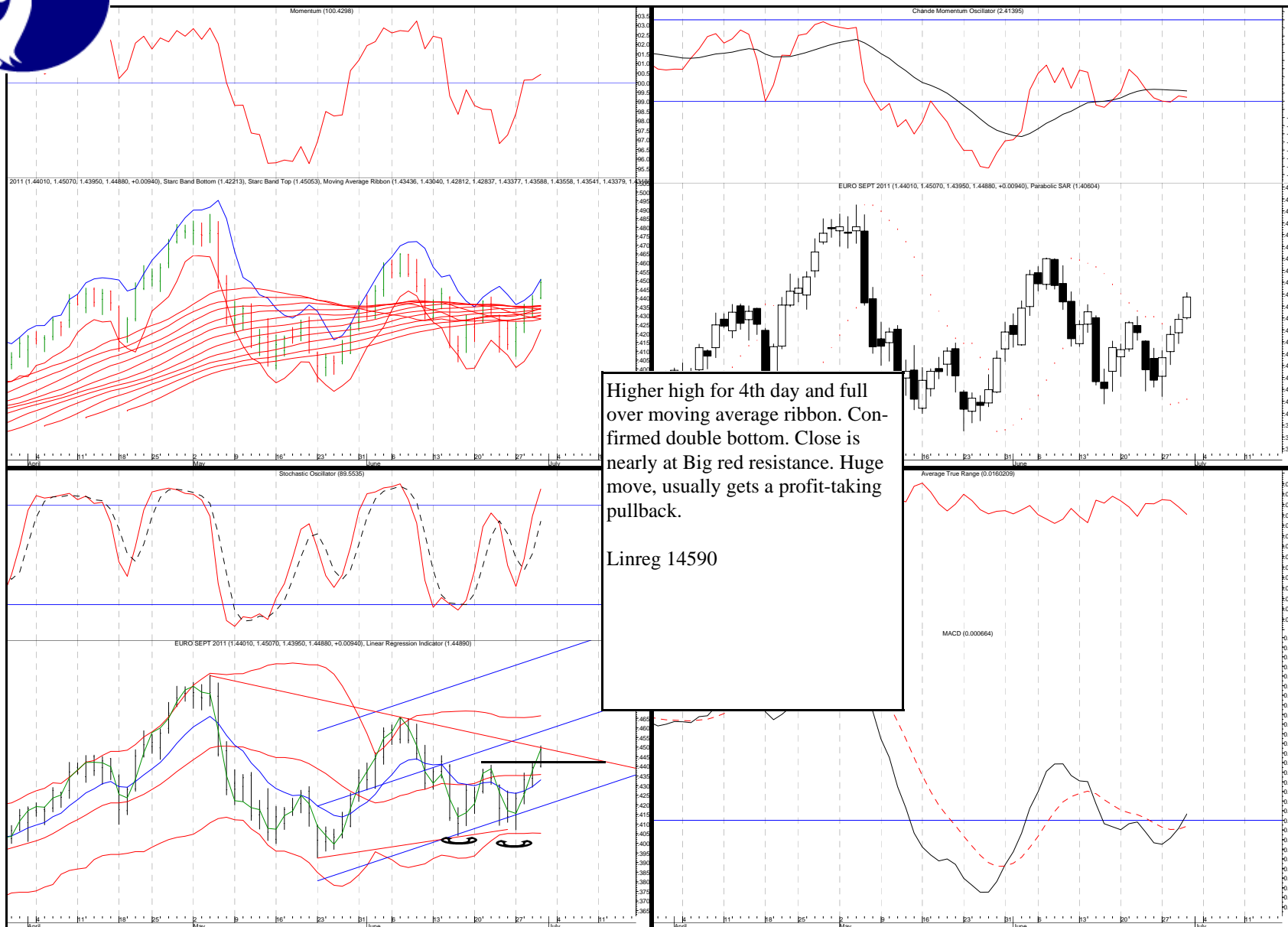




# Rockefeller Treasury Services, Inc.

Thursday, June 30, 2011

## Euro SEPT 2011 Contract



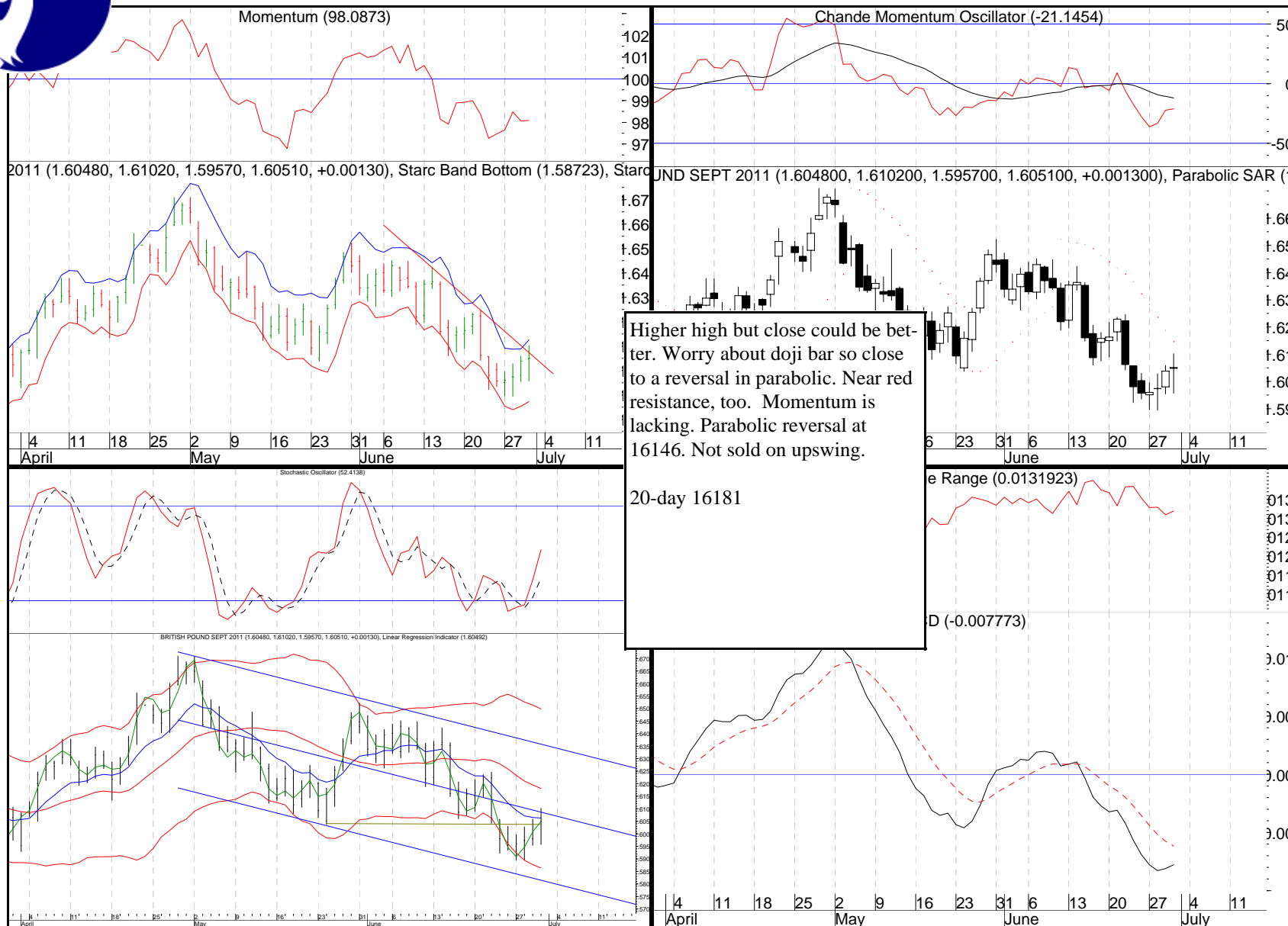




# Rockefeller Treasury Services, Inc.

Thursday, June 30, 2011

## British Pound SEPT 2011 Contract

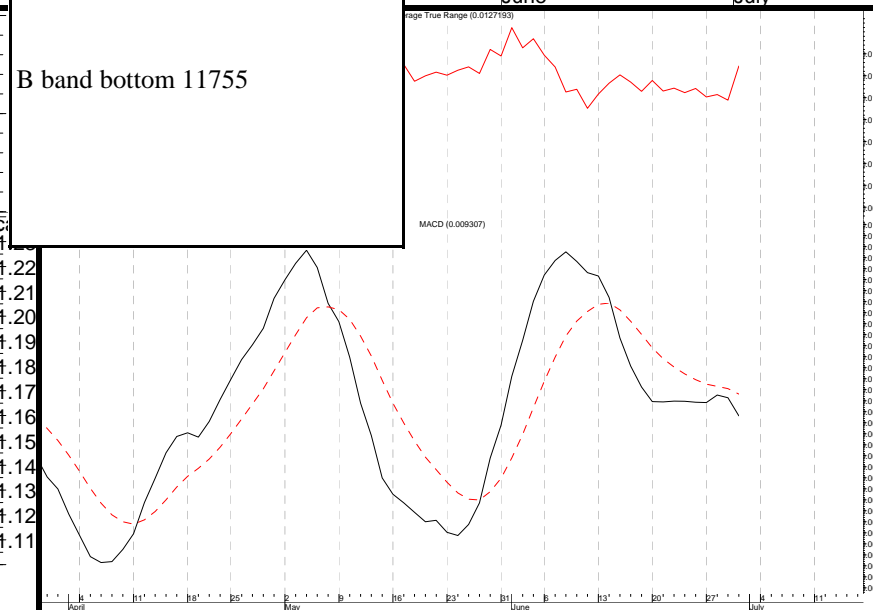
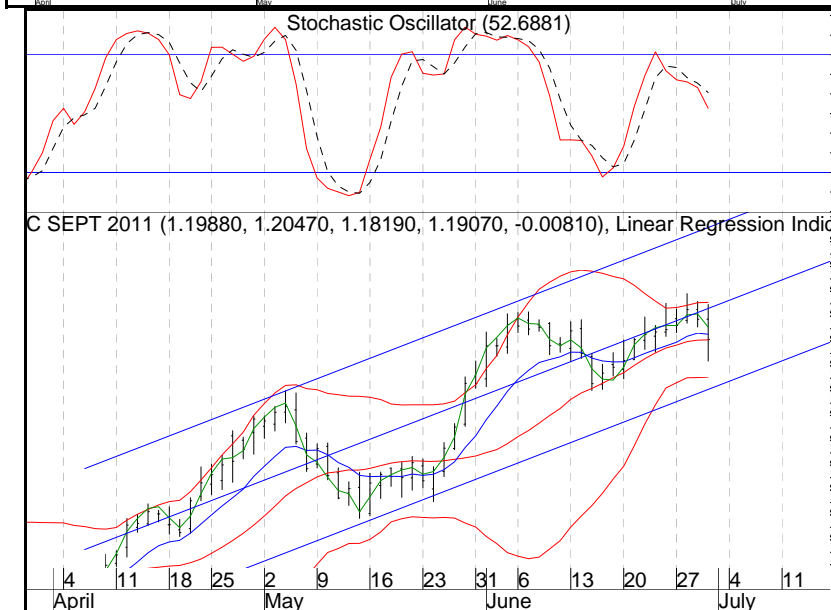
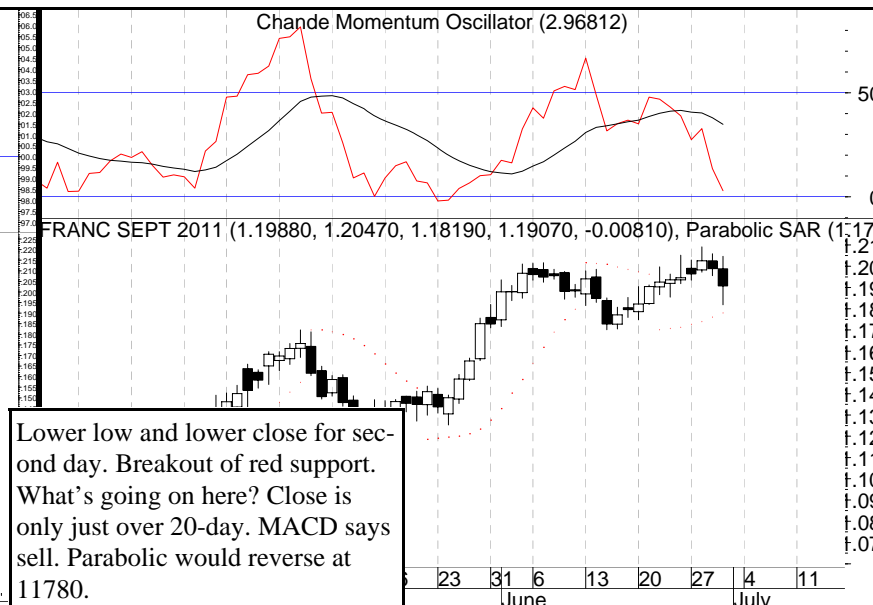
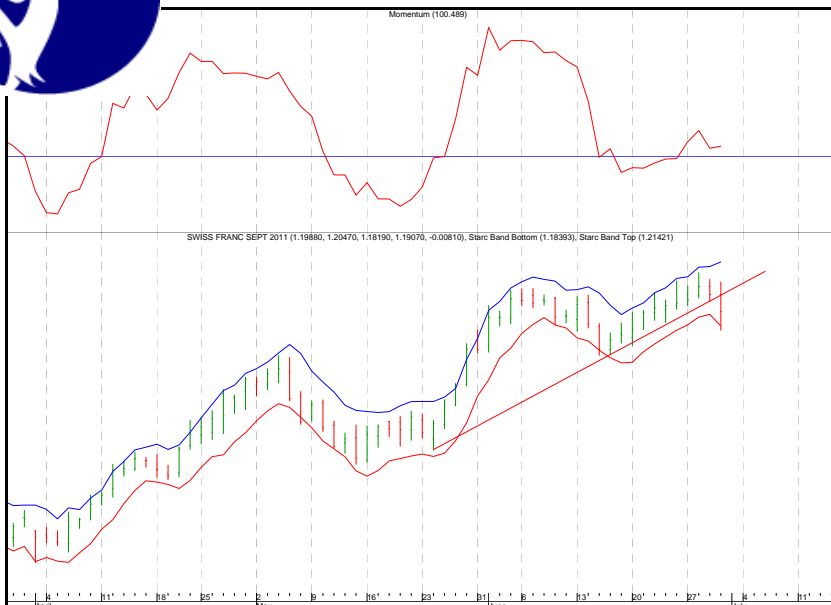




# Rockefeller Treasury Services, Inc.

Thursday, June 30, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Thursday, June 30, 2011

## Japanese Yen SEPT 2011 Contract

