

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

6/9/2011

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	16344	--	--	--	6/09/11	--	16344	16298	16406
Points											-46	62
EURO	SELL	High	SQUARE	14467	--	--	--	6/02/11	--	14467	14535	14416
Points											-68	51
A\$	BUY	Low	SHORT	10511	10562	10458	10490	6/02/11	-21	10562	10521	10625
Points					-51	53					-41	63
YEN	SELL	Med	SQUARE	12458	--	--	--	6/02/11	--	12458	12497	12417
Points											-39	41
SF	SELL	High	SQUARE	11881	--	--	--	6/02/11	--	11881	11935	11825
Points											-54	56
C\$	BUY	Med	SQUARE	10245	--	--	--	6/02/11	--	10245	10203	10288
Points											-42	43

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 LONG THE POUND AT THE GLOBEX OPEN 16344 AND HIT THE TARGET AT 16414 FOR A GAIN OF 77 POINTS.  
WE WENT LONG THE EURO AT 14562 AND HIT THE STOP AT 14520 FOR A LOSS OF 42 POINTS.  
WE WENT SHORT THE A\$ AT THE GLOBEX OPEN 10490 AND SINCE THERE WAS NO STOP GIVEN IN ERROR AND WE MISSED THE TARGET, STILL SHORT.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12518 AND HIT THE STOP AT 12475 FOR A LOSS OF 42 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 11971 AND HIT THE STOP AT 11914 FOR A LOSS OF 57 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10184 AND HIT THE STOP AT 10229 FOR A LOSS OF 45 POINTS.

**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.

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

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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
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
					-\$2,087.50	

#### Open Positions

06/09/11 A\$

**10490**

#### 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.

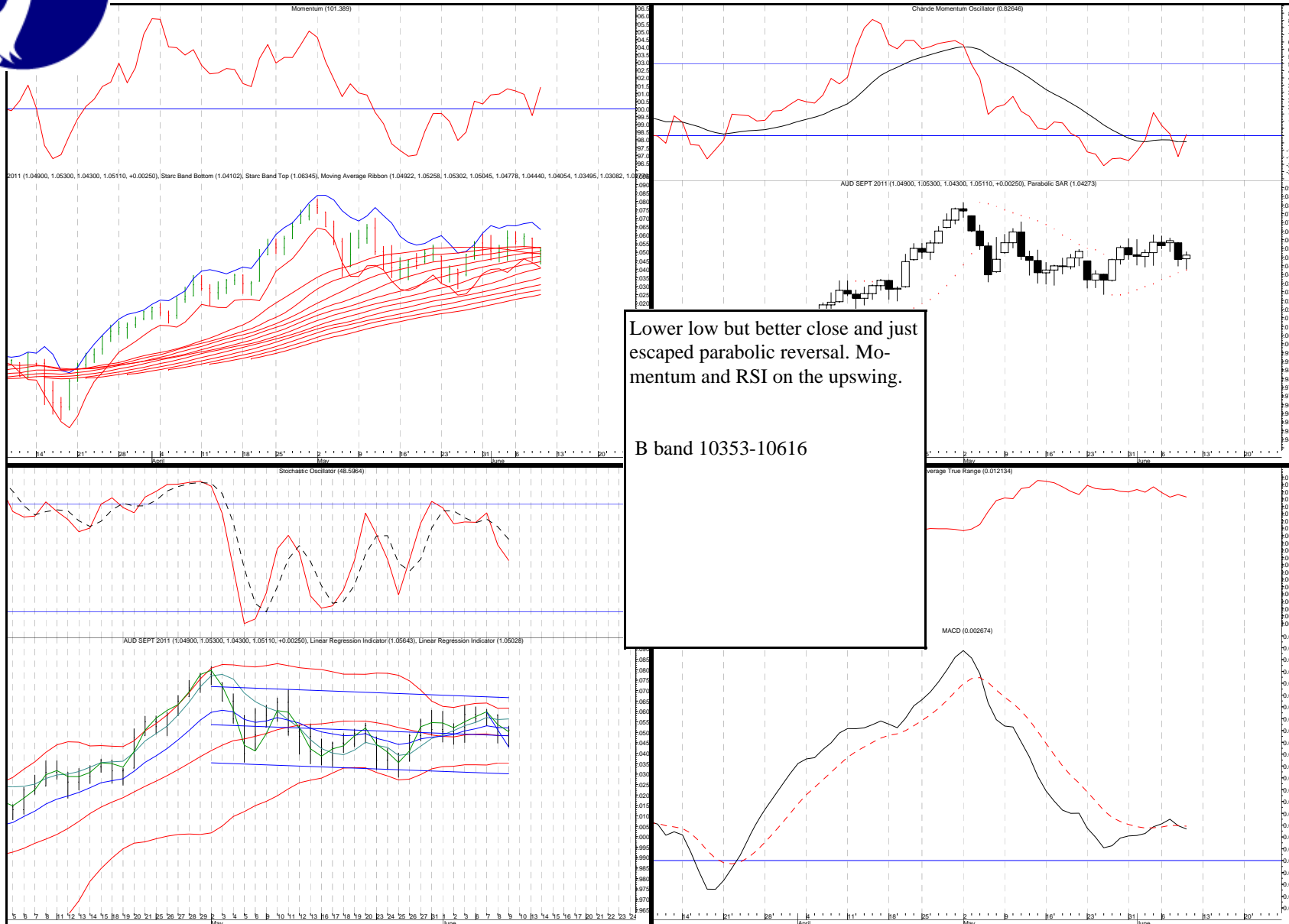
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, June 9, 2011

## Australian Dollar SEPT 2011 Contract

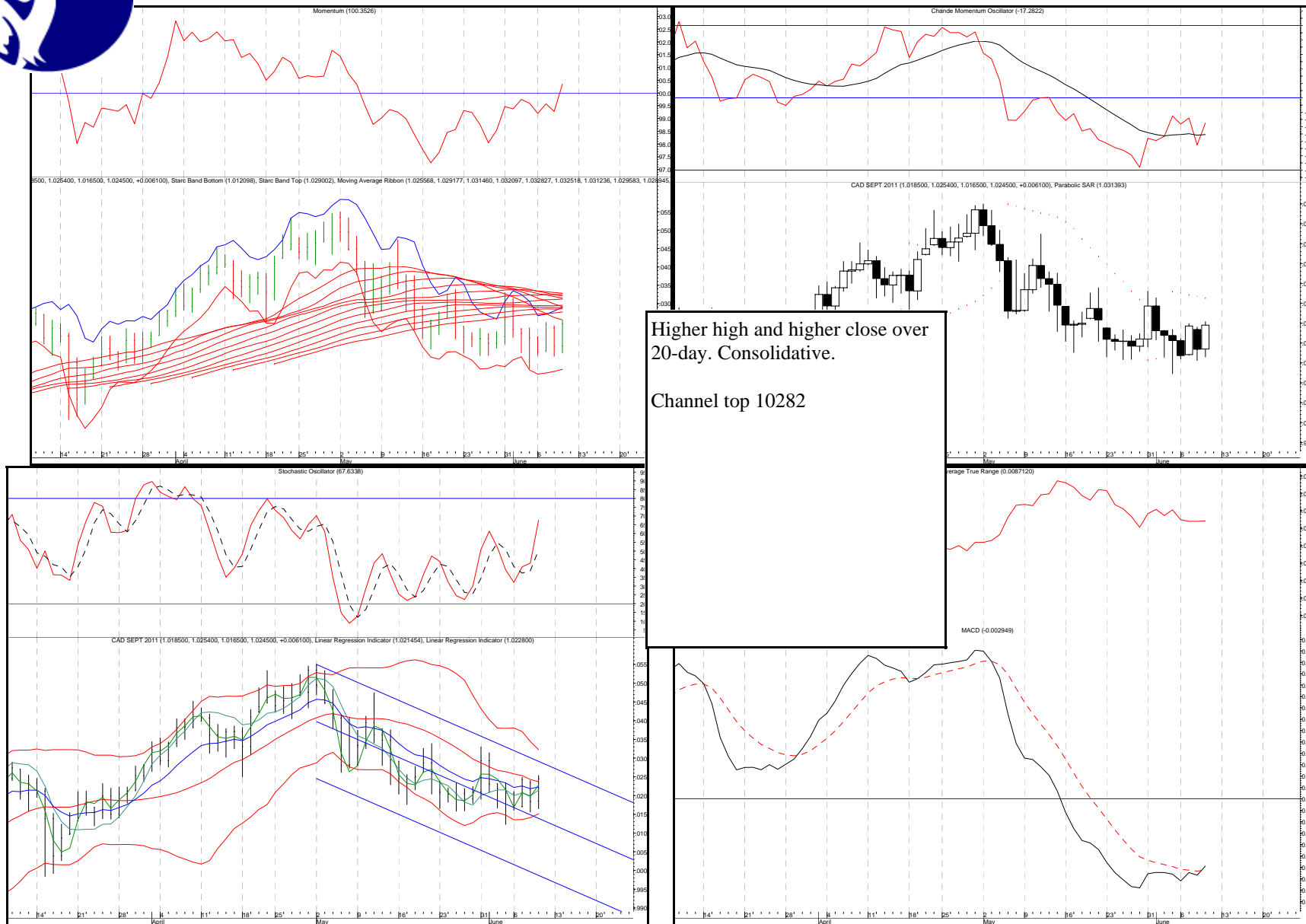




# Rockefeller Treasury Services, Inc.

Thursday, June 9, 2011

## Canadian Dollar SEPT 2011 Contract

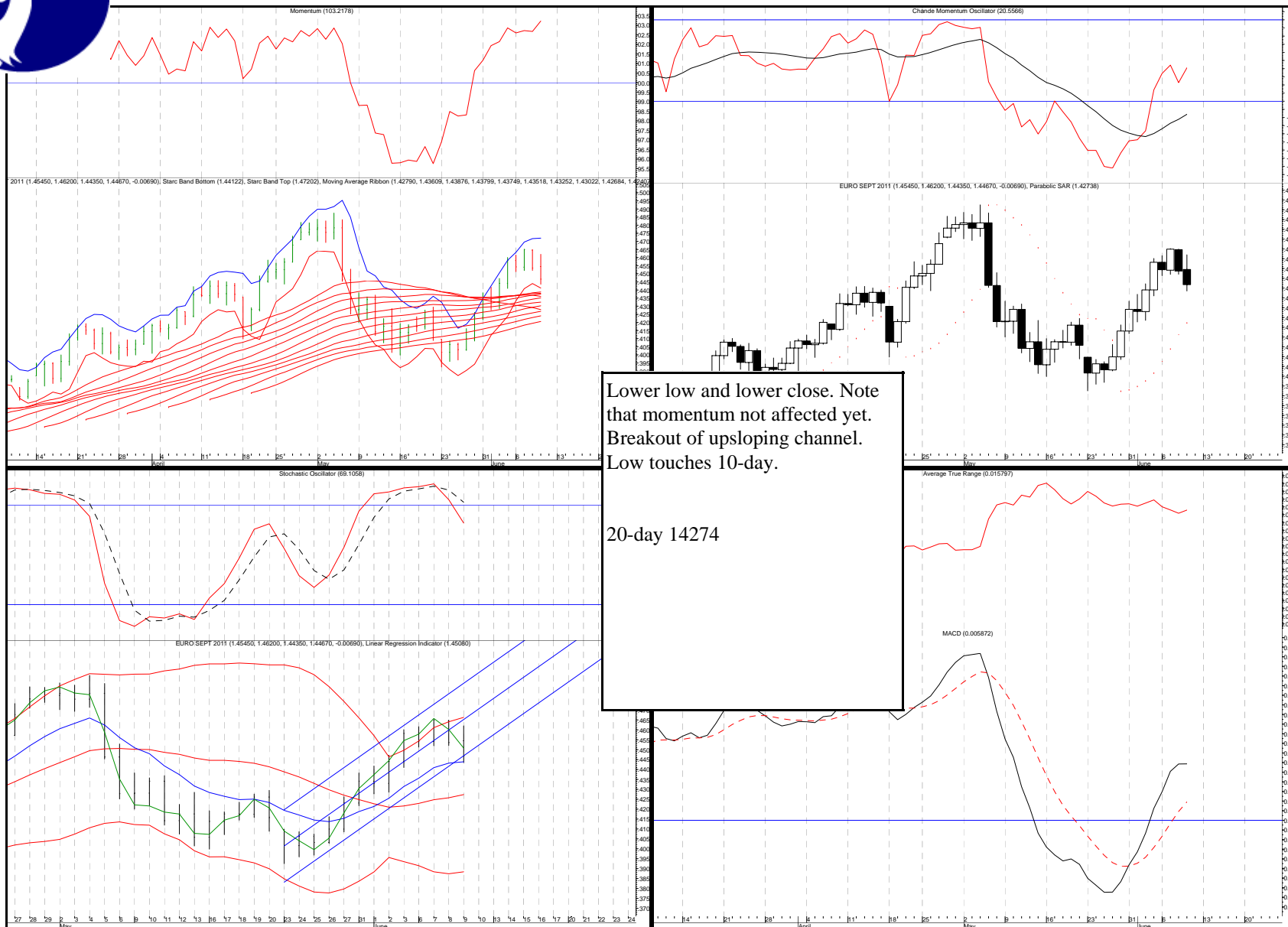




# Rockefeller Treasury Services, Inc.

Thursday, June 9, 2011

## Euro SEPT 2011 Contract

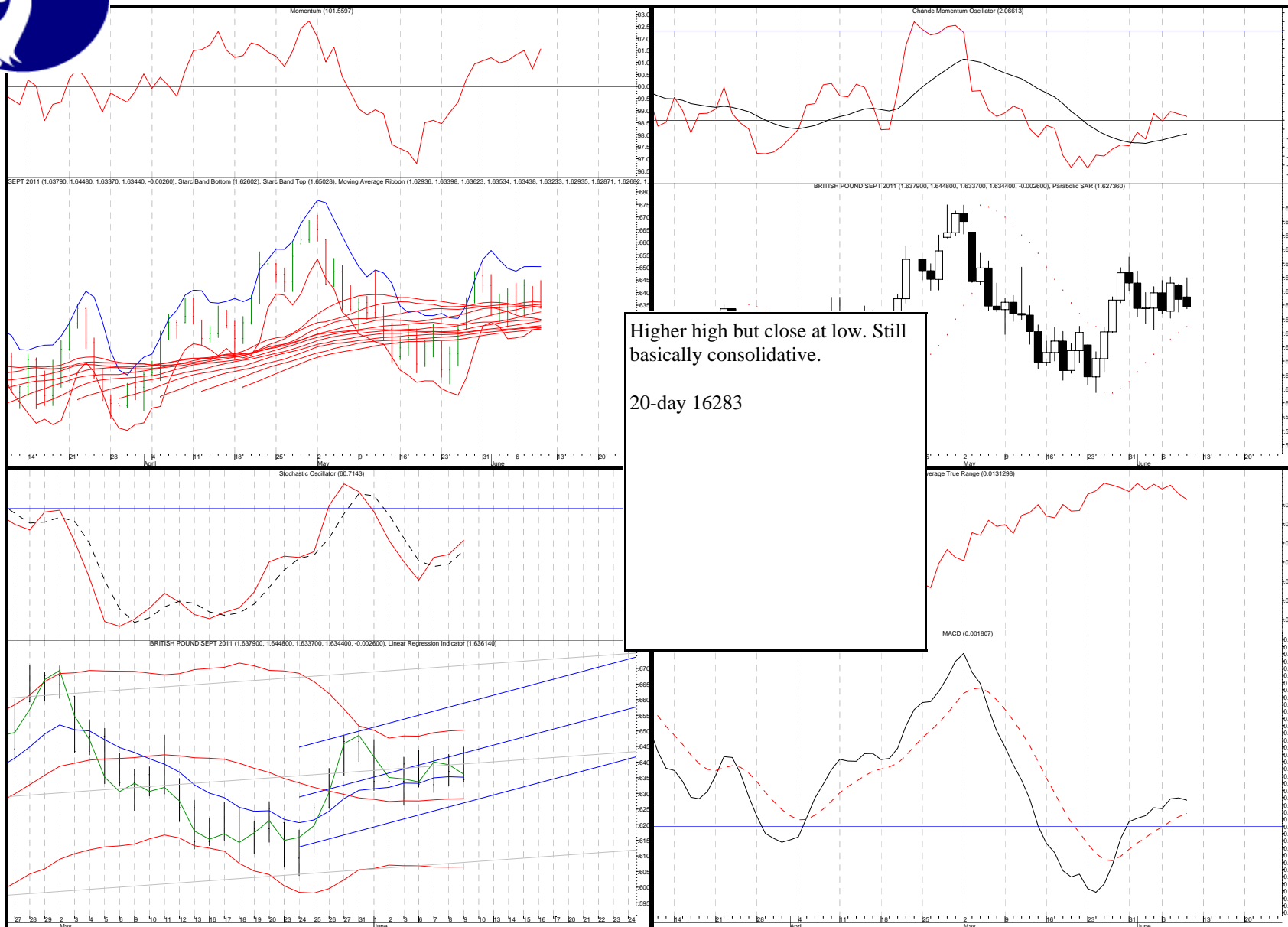




# Rockefeller Treasury Services, Inc.

Thursday, June 9, 2011

## British Pound SEPT 2011 Contract

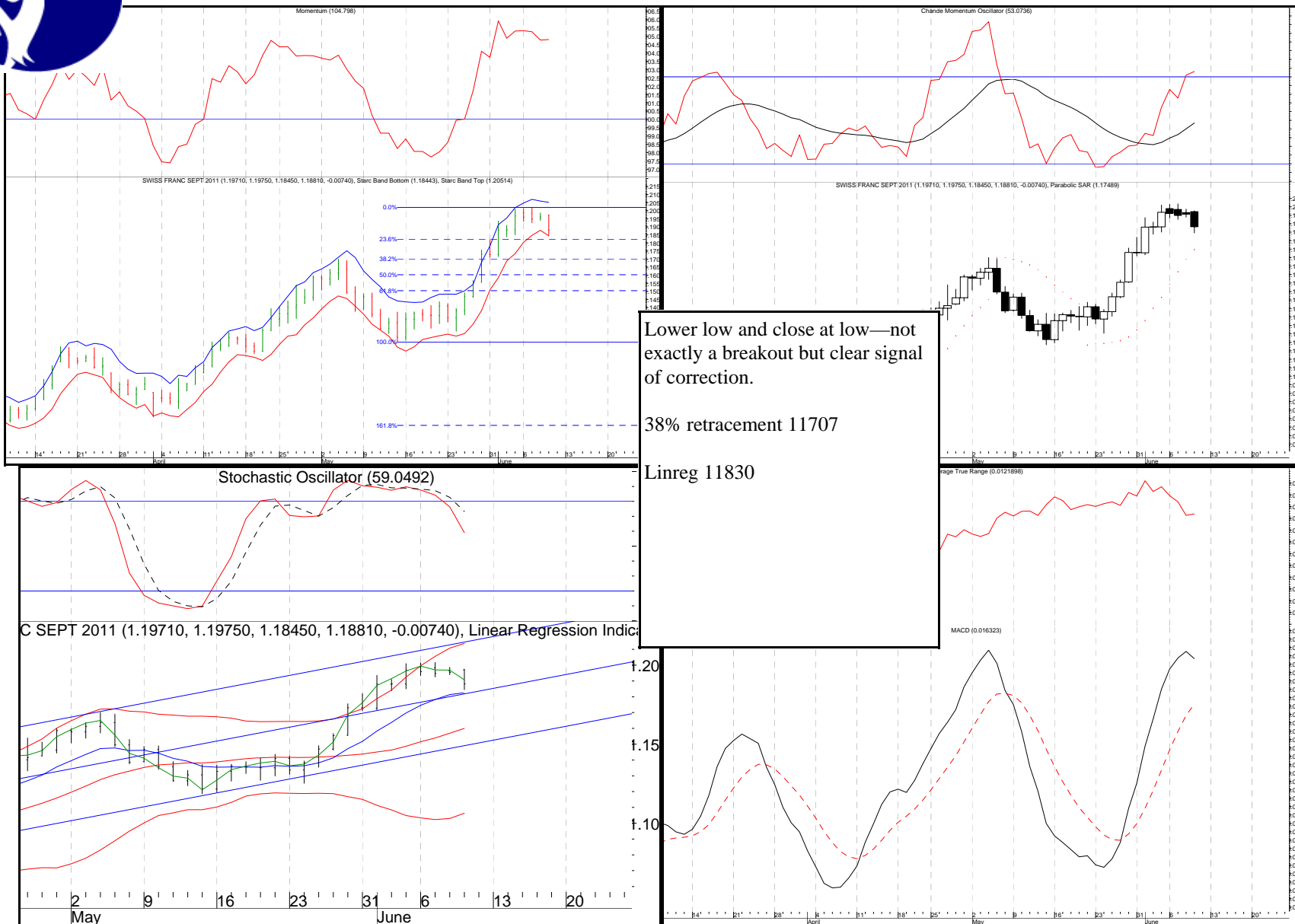




# Rockefeller Treasury Services, Inc.

Thursday, June 9, 2011

## Swiss Franc SEPT 2011 Contract







# Rockefeller Treasury Services, Inc.

Thursday, June 9, 2011

## Japanese Yen SEPT 2011 Contract

