

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

6/13/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Med	SQUARE	16354	--	--	--	6/13/11	--	16354	16408	16288
Points											-54	66
EURO	BUY	High	SQUARE	14372	--	--	--	6/13/11	--	14372	14337	14417
Points											-35	45
A\$	BUY	Med	SHORT	10492	10521	10438	10502	6/13/11	+10	10558	10521	10598
Points					-29	54					-37	40
YEN	BUY	Med	SQUARE	12475	--	--	--	6/13/11	--	12475	12442	12518
Points											-33	43
SF	BUY	High	SQUARE	11941	--	--	--	6/13/11	--	11941	11909	11982
Points											-32	41
C\$	BUY	Med	SQUARE	10216	--	--	--	6/13/11	--	10216	10186	10251
Points											-30	35

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 16228 BUT HIT THE STOP AT 16278 FOR A LOSS OF 50 POINTS.  
WE HIT THE STOP IN THE EURO AT 14360 FOR A GAIN OF 6 POINTS.  
WE HIT THE STOP IN THE AUD AT 10471 FOR A LOSS OF 69 POINTS. WE WENT SHORT AT 10502.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12466 AND HIT THE TARGET AT 12416 FOR A GAIN OF 50 POINTS.  
WE HIT THE TARGET IN THE SF AT 11847 FOR A GAIN OF 42 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10187 AND HIT THE STOP AT 10176 FOR A LOSS OF 11 POINTS.

If stop is hit in euro, go short at 14326, stop 14363, target 14286.

**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
						-\$2,318.75

#### Open Positions

06/10/11 A\$ **10502**

#### 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

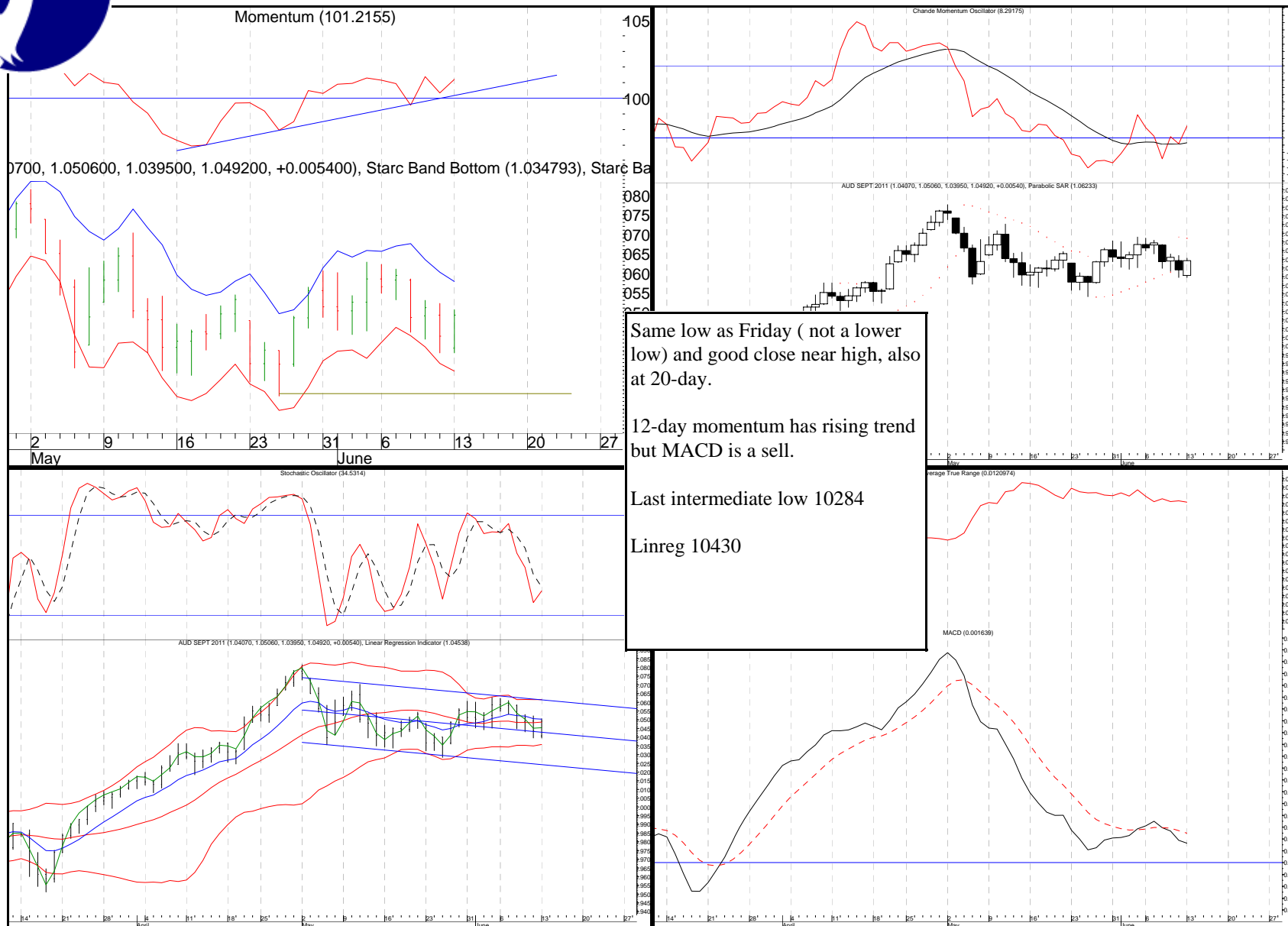
TO ANY PARTICULAR TRADING PROGRAM OR THE SIZE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

## Australian Dollar SEPT 2011 Contract

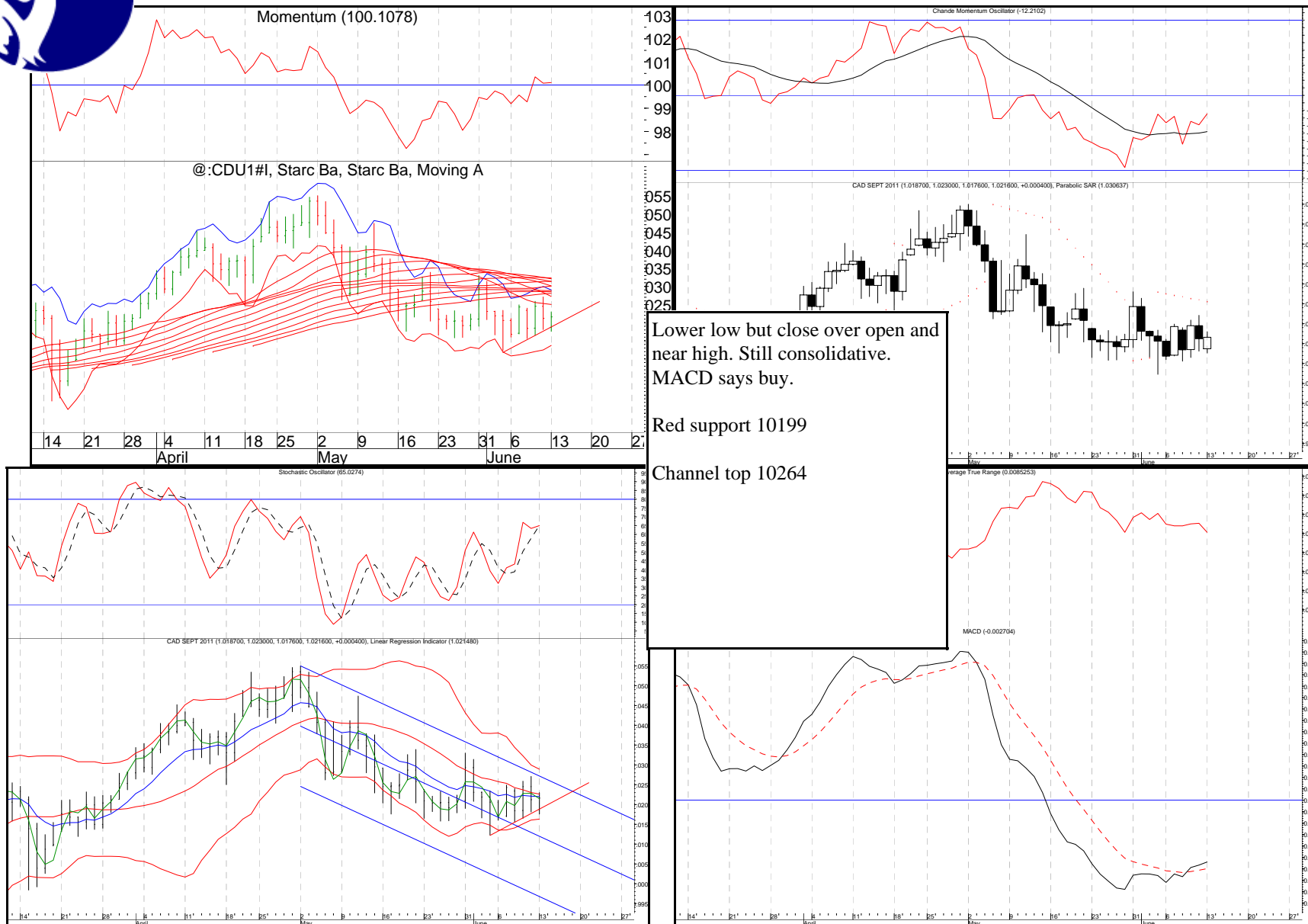




# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

## Canadian Dollar SEPT 2011 Contract

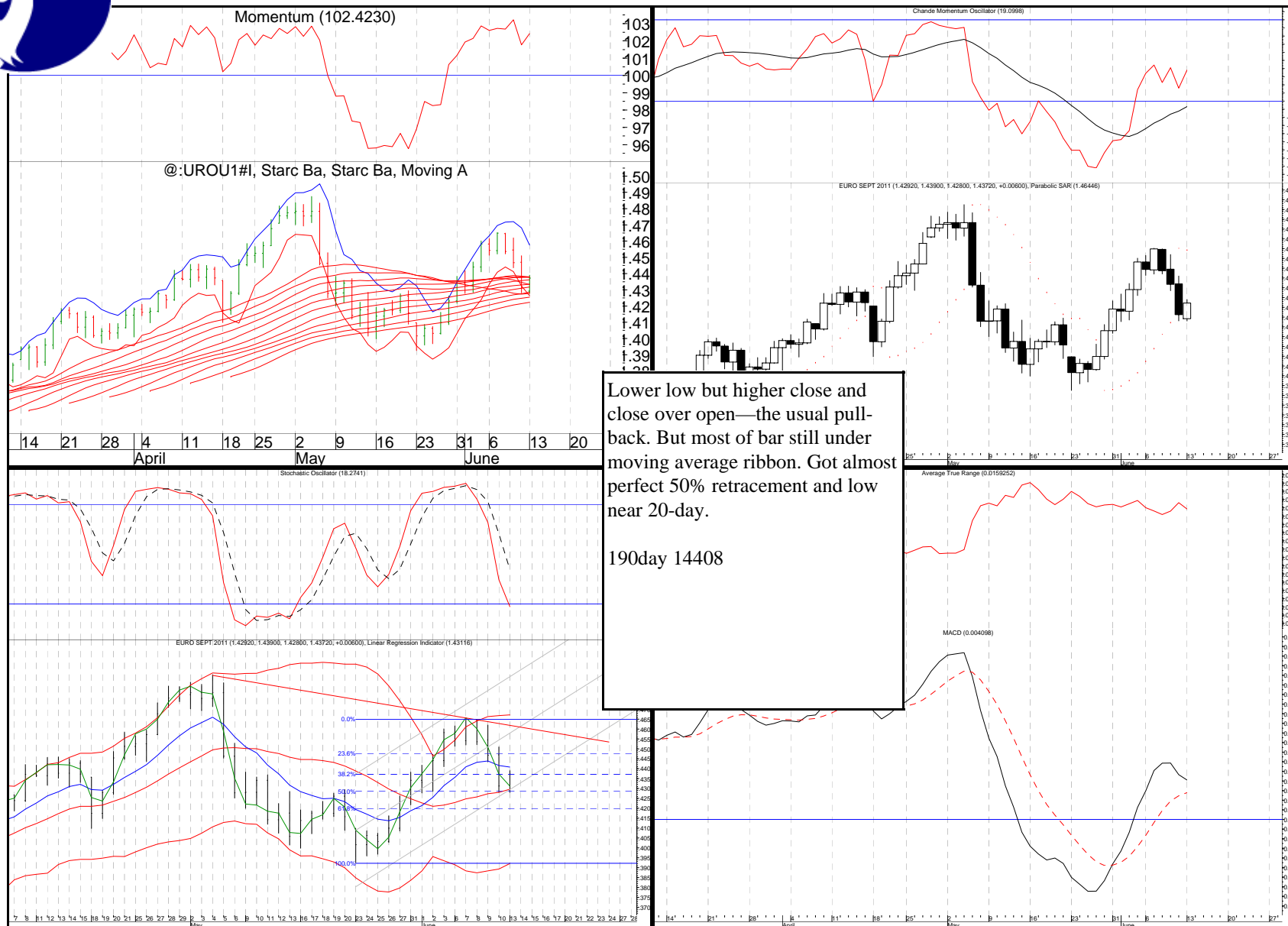




# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

Euro  
SEPT 2011 Contract

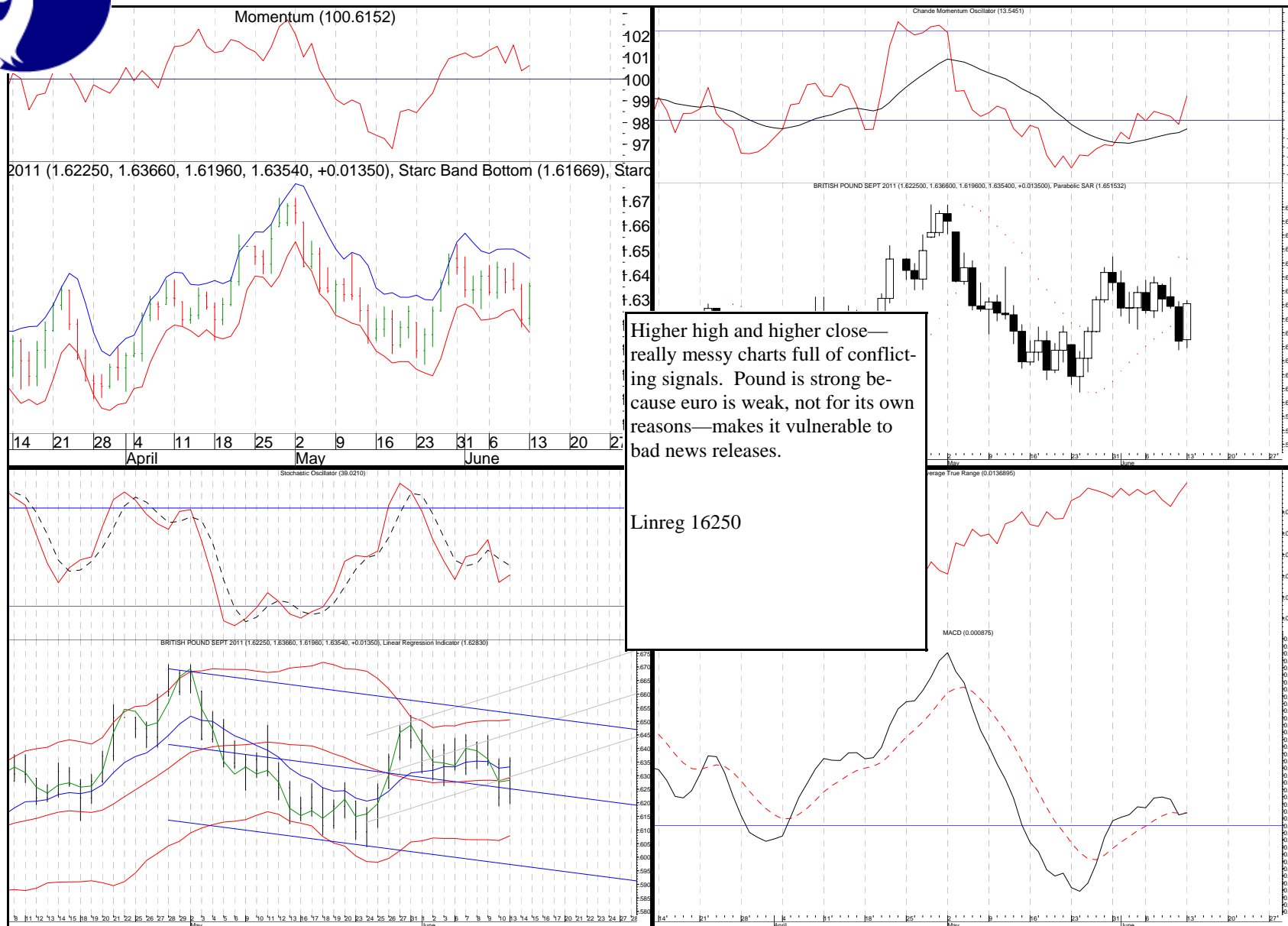




# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

## British Pound SEPT 2011 Contract



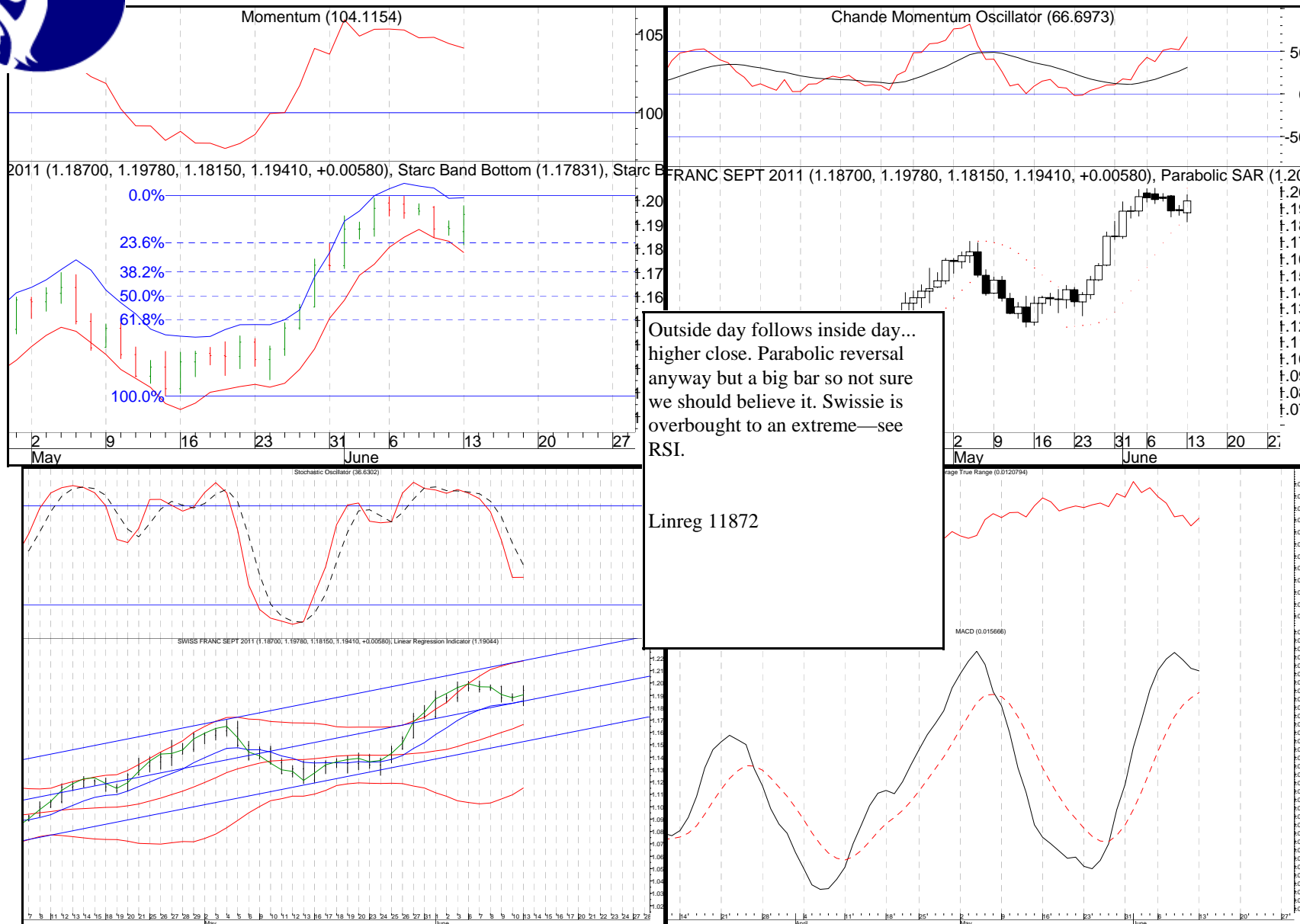




# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

## Swiss Franc SEPT 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, June 13, 2011

## Japanese Yen SEPT 2011 Contract

