

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

5/27/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	High	LONG	16487	16439	16543	16482	5/27/11	+5	16404	16347	16468
Points					-48	56					-57	64
EURO	BUY	High	SQUARE	14268	--	--	--	5/27/11	--	14268	14225	14334
Points											-43	66
A\$	BUY	Low	SQUARE	10689	--	--	--	5/27/11	--	10689	10634	10749
Points											-55	60
YEN	BUY	High	SQUARE	12375	--	--	--	5/27/11	--	12385	12345	12431
Points											-40	46
SF	BUY	High	SQUARE	11721	--	--	--	5/27/11	--	11721	11680	11763
Points											-41	42
C\$	BUY	Med	LONG	10235	10195	10271	10218	5/27/11	+17	NPR		
Points					-40	36					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.

Runaway moves are nice but offer risk of profit-taking pullbacks.

WE HIT THE TARGET IN THE POUND AT 16432 FOR A GAIN OF 66 POINTS. WE WENT LONG AT 16482 ON FOOTNOTE RULE 2.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14131 AND HIT THE STOP AT 14181 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10615 AND HIT THE TARGET AT 10658 FOR A GAIN OF 43 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12293 AND TOOK PROFIT AT 12344 FOR A GAIN OF 51 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11557 AND HIT THE TARGET AT 11596 FOR A GAIN OF 39 POINTS. WE WENT LONG AT 11646 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 11746 FOR A GAIN OF 100 POINTS.

WE EXITED THE CAD AT THE GLOBEX OPEN 10218 FOR A GAIN OF 4 POINTS AND REVERSED TO LONG AT 10218.

If stop is hit in USD/CHF, go long at 11632, stop 11589, target 11710.

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
05/18/11 Pound	16189	16134	05/19/11	55	343.75	-1,423.75
05/18/11 Euro	14234	14266	05/19/11	32	400.00	-1,023.75
05/18/11 A\$	10585	10638	05/19/11	53	530.00	-493.75
05/18/11 C\$	10283	10328	05/19/11	45	450.00	-43.75
05/19/11 Yen	12214	12246	05/19/11	32	400.00	356.25
05/19/11 SF	11346	11405	05/19/11	59	737.50	1,093.75
05/20/11 Pound	16255	16220	05/20/11	35	218.75	875.00
05/20/11 Euro	14303	14238	05/20/11	65	812.50	62.50
05/20/11 A\$	10634	10584	05/20/11	50	500.00	-437.50
05/20/11 SF	11383	11348	05/20/11	35	437.50	-875.00
05/20/11 C\$	10325	10351	05/20/11	26	260.00	-615.00
05/20/11 A\$	10634	10676	05/20/11	42	420.00	-195.00
05/20/11 Pound	16255	16220	05/20/11	35	218.75	-413.75
05/20/11 SF	11383	11348	05/20/11	35	437.50	-851.25
05/20/11 Yen	12212	12244	05/23/11	32	400.00	-451.25
05/23/11 Pound	16158	16223	05/23/11	65	406.25	-45.00
05/23/11 Euro	14088	14130	05/23/11	42	525.00	480.00
05/23/11 A\$	10623	10609	05/23/11	14	140.00	340.00
05/23/11 SF	11384	11361	05/23/11	23	287.50	52.50
05/23/11 Pound	16161	16108	05/24/11	53	331.25	-278.75
05/23/11 Euro	13997	14038	05/24/11	41	512.50	233.75
05/24/11 A\$	10549	10483	05/24/11	66	660.00	-426.25
05/24/11 Yen	12174	12207	05/24/11	33	412.50	-13.75
05/24/11 SF	11278	11317	05/24/11	39	487.50	473.75
05/25/11 Pound	16222	16181	05/25/11	41	256.25	217.50
05/25/11 Euro	14041	14092	05/25/11	51	637.50	855.00
05/25/11 A\$	10486	10532	05/25/11	46	460.00	1,315.00
05/25/11 A\$	10486	10436	05/25/11	50	500.00	815.00
05/25/11 Yen	12171	12199	05/25/11	28	350.00	1,165.00
05/25/11 SF	11421	11366	05/25/11	55	687.50	477.50
05/25/11 C\$	10199	10233	05/25/11	34	340.00	817.50
05/26/11 Pound	16269	16316	05/26/11	47	293.75	1,111.25
05/26/11 Euro	14127	14078	05/26/11	49	612.50	498.75

05/26/11 A\$	10549	10505	05/26/11	44	440.00	58.75
05/26/11 Yen	12229	12192	05/26/11	37	462.50	-403.75
05/26/11 SF	11460	11510	05/26/11	50	625.00	221.25
05/26/11 SF	11560	11510	05/26/11	50	625.00	-403.75
05/26/11 Euro	14127	14078	05/26/11	49	612.50	-1,016.25
05/26/11 Pound	16366	16432	05/27/11	66	412.50	-603.75
05/26/11 C\$	10218	10222	05/27/11	4	40.00	-563.75
05/27/11 Euro	14181	14131	05/27/11	50	625.00	-1,188.75
05/27/11 A\$	10615	10658	05/27/11	43	430.00	-758.75
05/27/11 Yen	12293	12344	05/27/11	51	637.50	-121.25
05/27/11 SF	11557	11596	05/27/11	39	487.50	366.25
05/27/11 SF	11646	11746	05/27/11	100	1,250.00	1,616.25
					1,616.25	

Open Positions

27-May Pound	16482
05/27/11 C\$	10218

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.

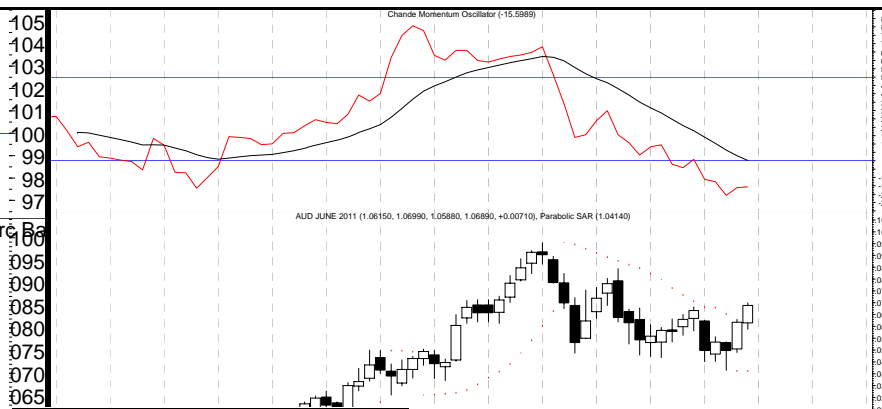
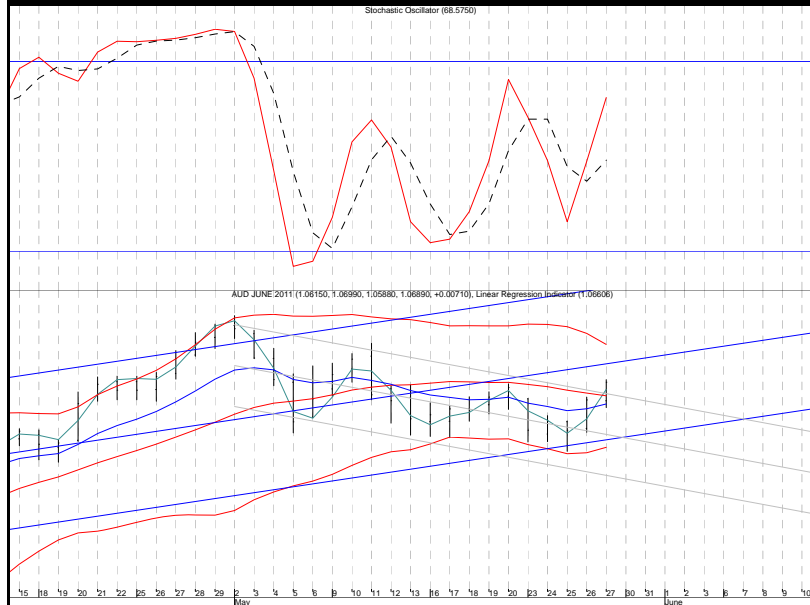
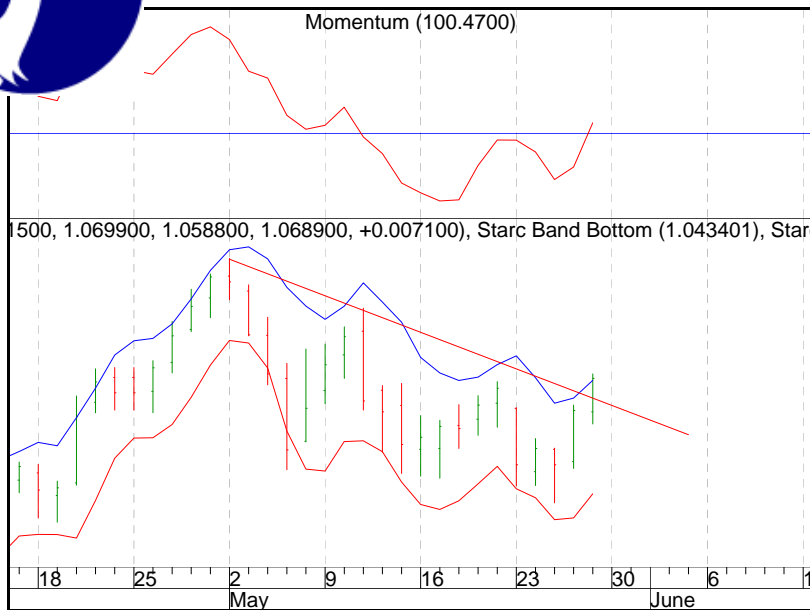
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

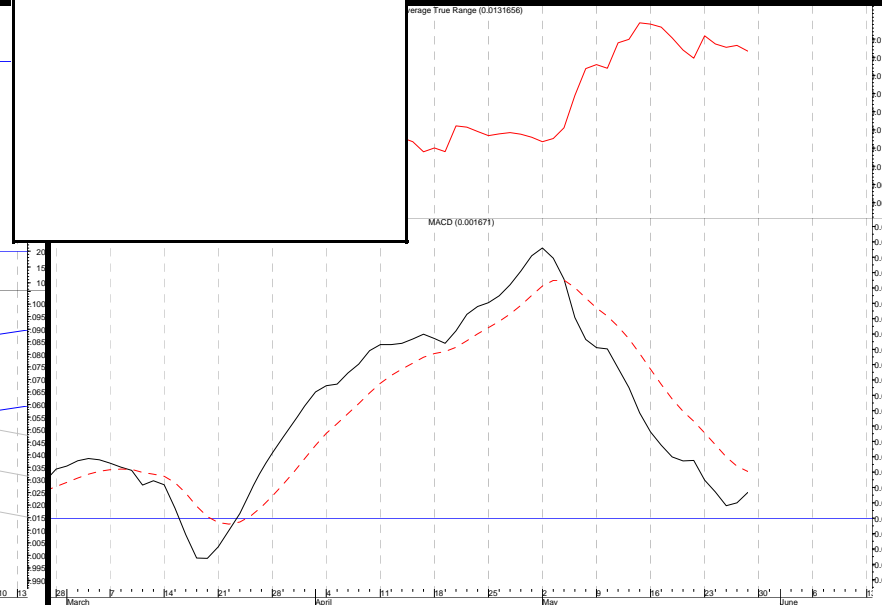
Friday, May 27, 2011

Australian Dollar JUN 2011 Contract



Higher high and close over red resistance, ATR band top and linreg channel top.

Upsloping linreg 10774

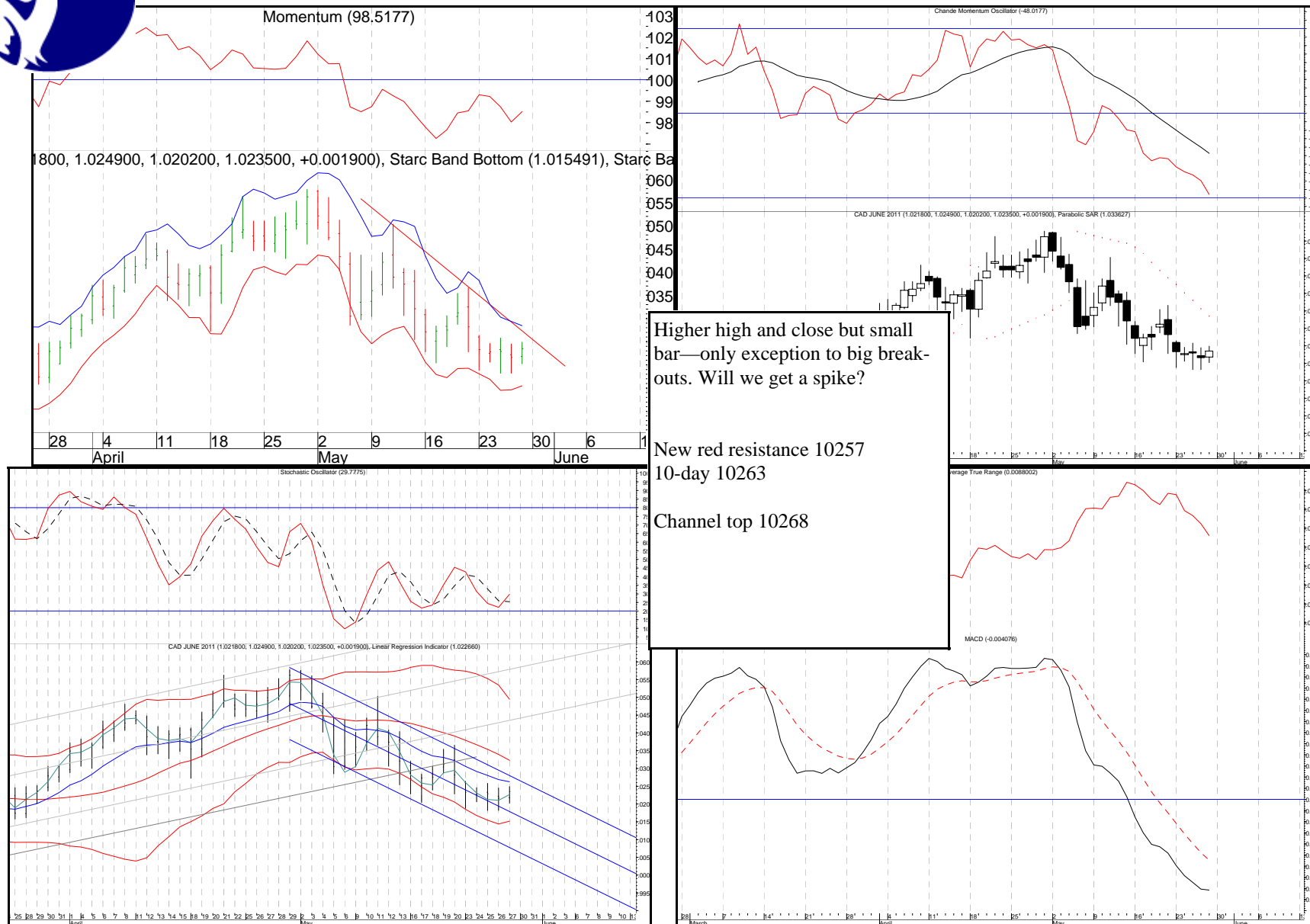




Rockefeller Treasury Services, Inc.

Friday, May 27, 2011

Canadian Dollar JUN 2011 Contract

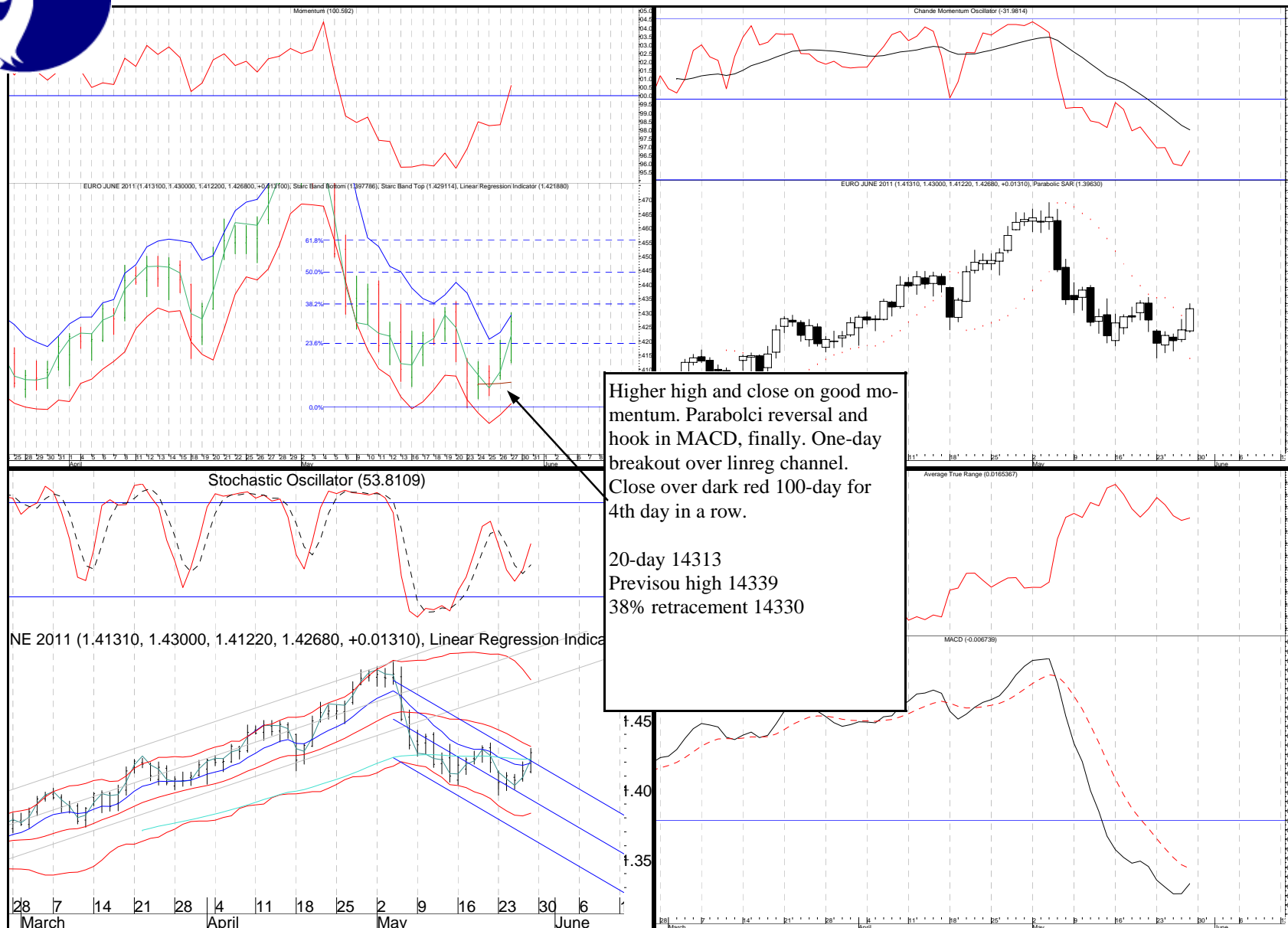




Rockefeller Treasury Services, Inc.

Friday, May 27, 2011

Euro JUN 2011 Contract

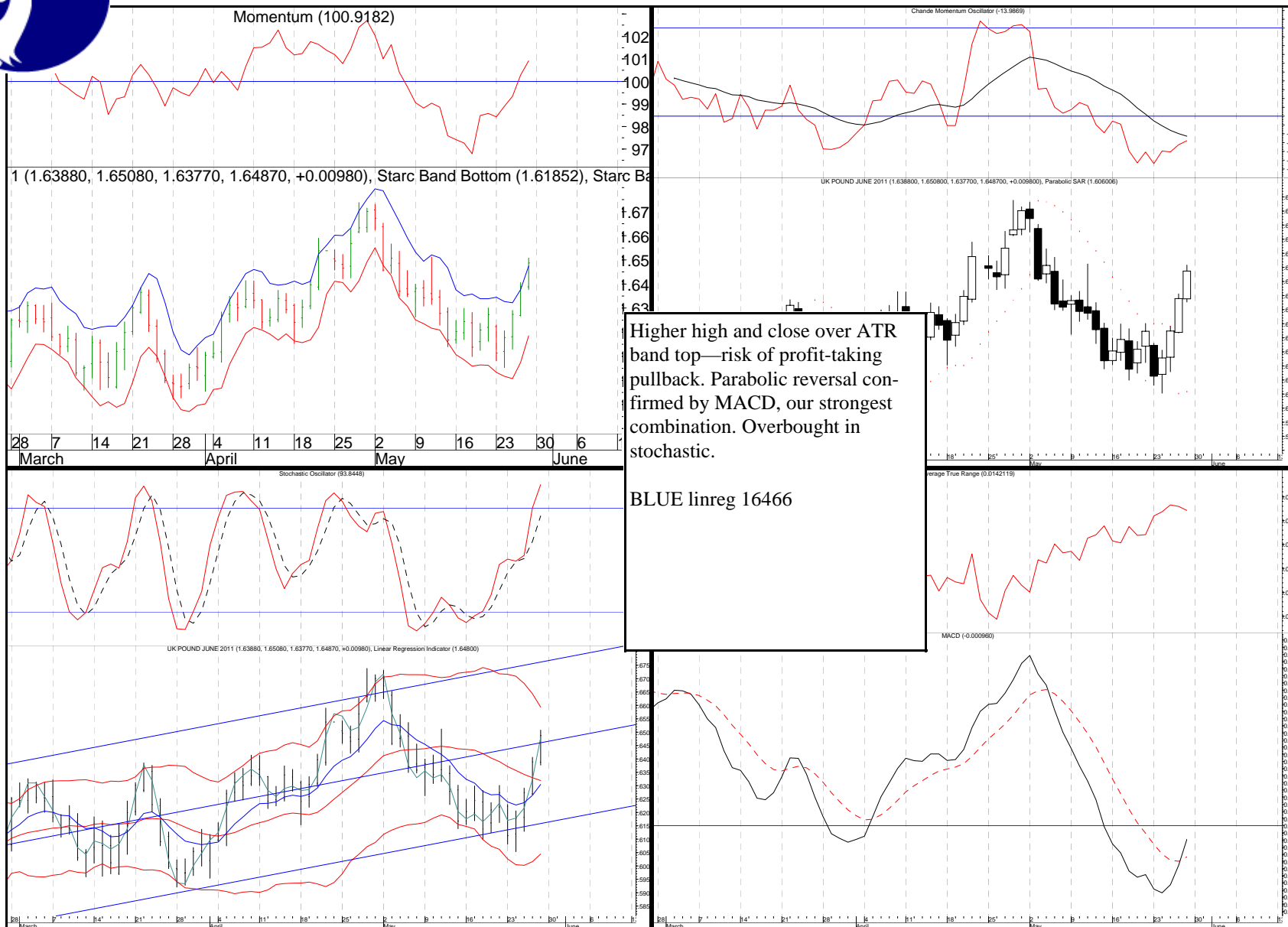




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Friday, May 27, 2011

British Pound JUN 2011 Contract

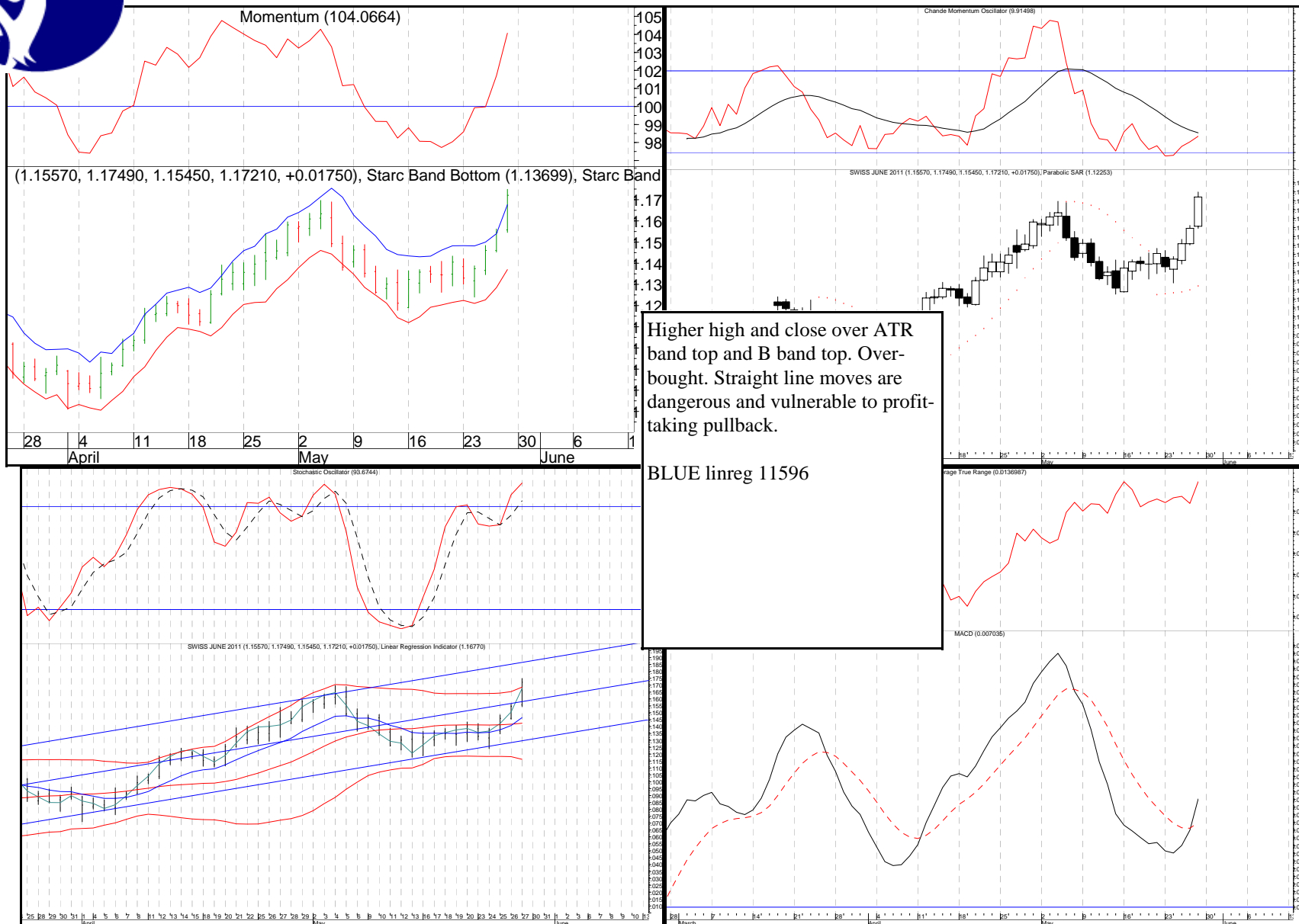




Rockefeller Treasury Services, Inc.

Friday, May 27, 2011

Swiss Franc JUN 2011 Contract





Rockefeller Treasury Services, Inc.
Friday, May 27, 2011

Japanese Yen
JUN 2011 Contract

