

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

6/3/2011

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	16415	--	--	--	6/03/11	--	16415	16359	16481
Points											-56	66
EURO	BUY	High	LONG	14622	14573	14673	14581	6/03/11	+41	14514	14453	14575
Points					-49	51					-61	61
A\$	BUY	Low	SQUARE	10721	--	--	--	6/03/11	--	10721	10679	10779
Points											-42	58
YEN	BUY	Med	SQUARE	12460	--	--	--	6/03/11	--	12460	12426	12503
Points											-34	43
SF	BUY	High	LONG	11958	11915	12004	11947	6/03/11	+11	NPR		
Points					-43	46					N/A	N/A
C\$	SELL	Med	SQUARE	10230	--	--	--	6/03/11	--	10230	10261	10192
Points											-31	38

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 16371 AND HIT THE STOP AT 16309 FOR A LOSS OF 62 POINTS. WE WENT LONG AT 16371 OF FOOTNOTE RULE 3 AND TOOK PROFIT AT 16421 FOR A GAIN OF 50 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14486 AND HIT THE TARGET AT 14531 FOR A GAIN OF 45 POINTS. WE WENT LONG AT 14581 ON FOOTNOTE RULE 2.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10659 AND HIT THE STOP AT 10623 FOR A LOSS OF 36 POINTS. WE WENT LONG AT 10659 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10718 FOR A GAIN OF 59 POINTS..  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12356 AND HIT THE TARGET AT 12411 FOR A GAIN OF 55 POINTS. WE WENT LONG AT 12461 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12411 FOR A LOSS OF 50 POINTS.  
WE HIT THE TARGET IN THE SF AT 11897 FOR A GAIN OF 52 POINTS (MISSING THE STOP BY 1 POINT). WE WENT LONG AT 11947 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10248 AND HIT THE TARGET AT 10199 FOR A GAIN OF 49 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
						\$3,121.25	

**Open Positions**

06/03/11 Euro	<b>14581</b>
06/03/11 SF	11947

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.

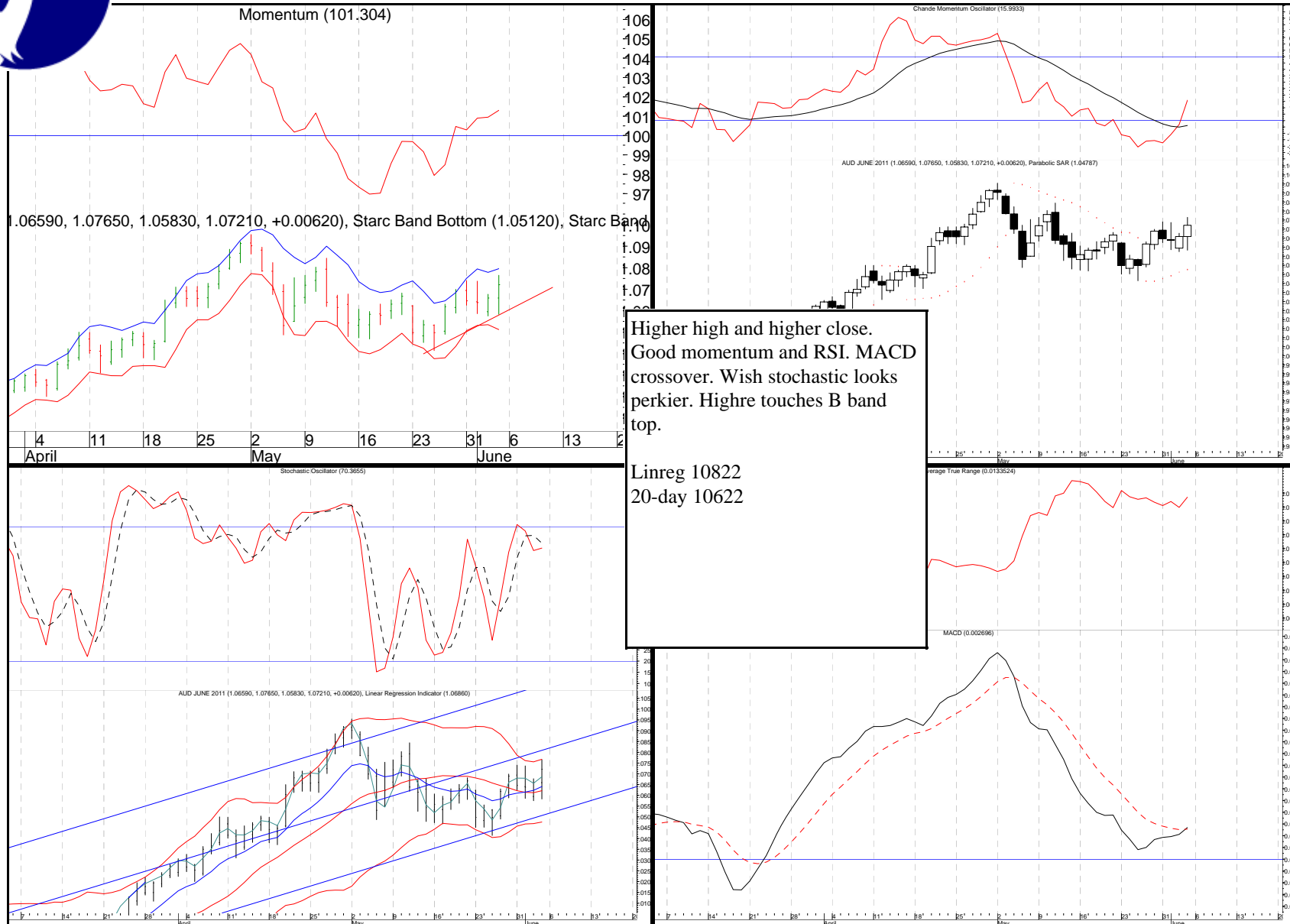
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, June 3, 2011

## Australian Dollar JUN 2011 Contract

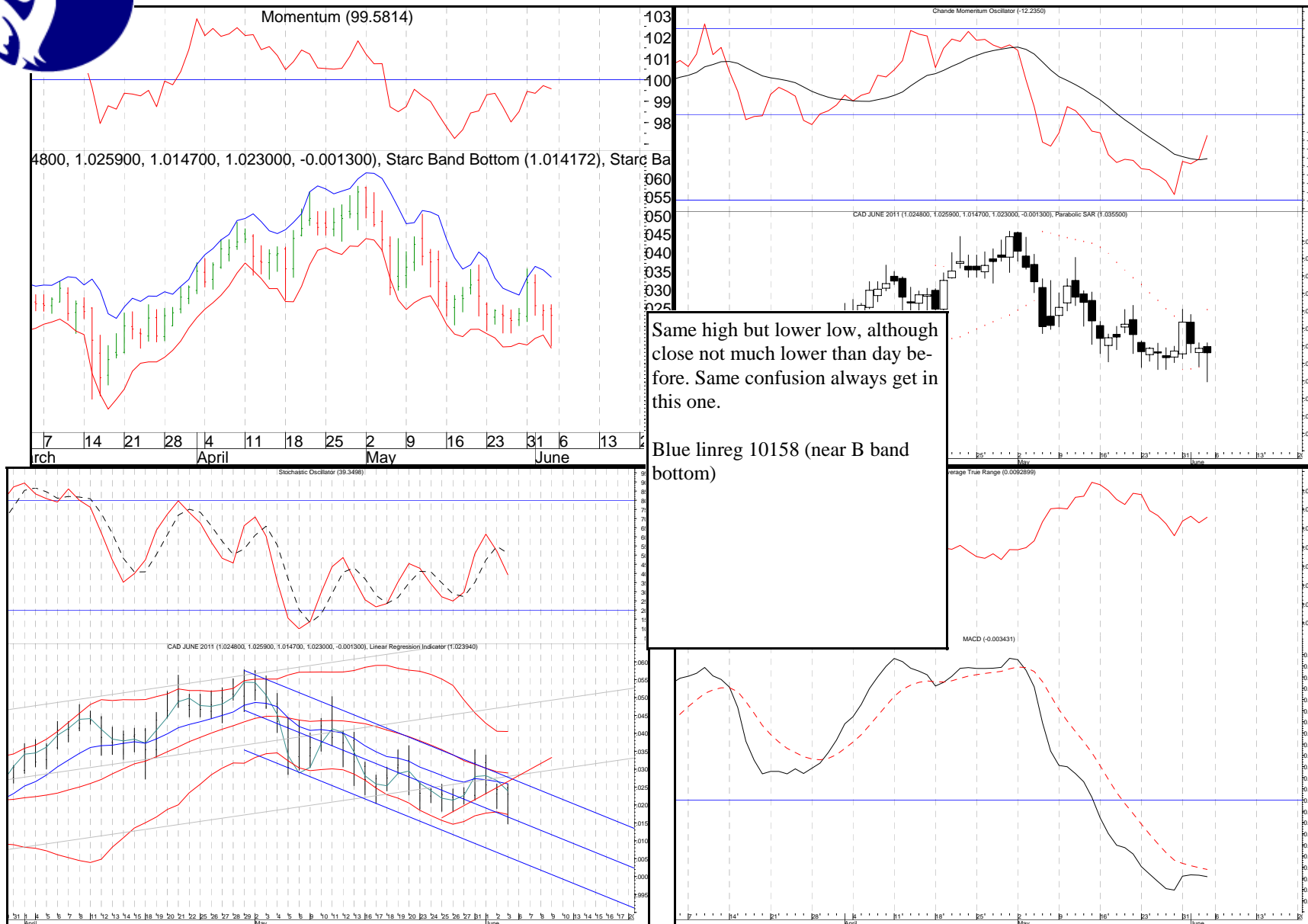




# Rockefeller Treasury Services, Inc.

Friday, June 3, 2011

## Canadian Dollar JUN 2011 Contract

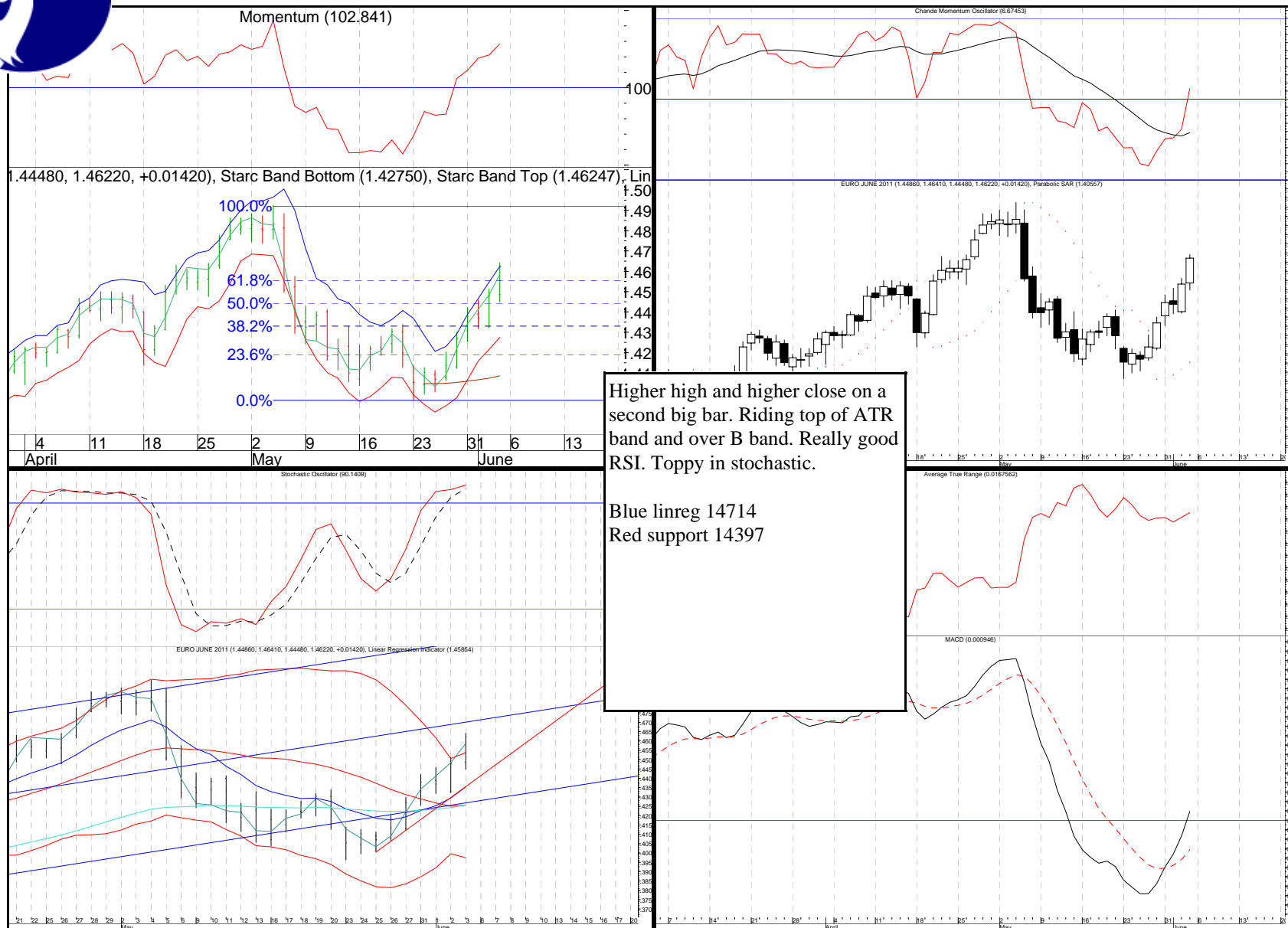




# Rockefeller Treasury Services, Inc.

Friday, June 3, 2011

**Euro**  
**JUN 2011 Contract**

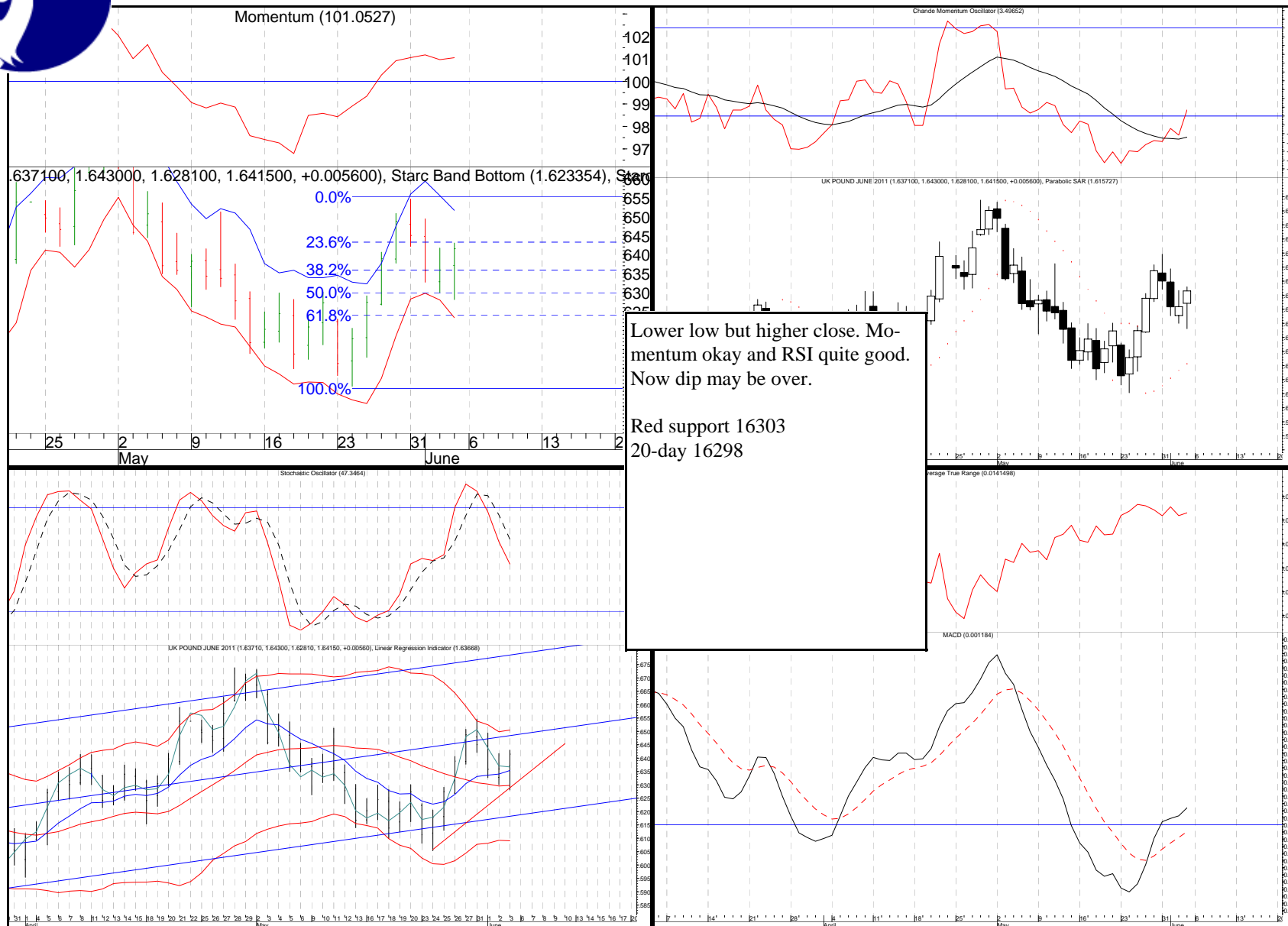




# Rockefeller Treasury Services, Inc.

Friday, June 3, 2011

## British Pound JUN 2011 Contract

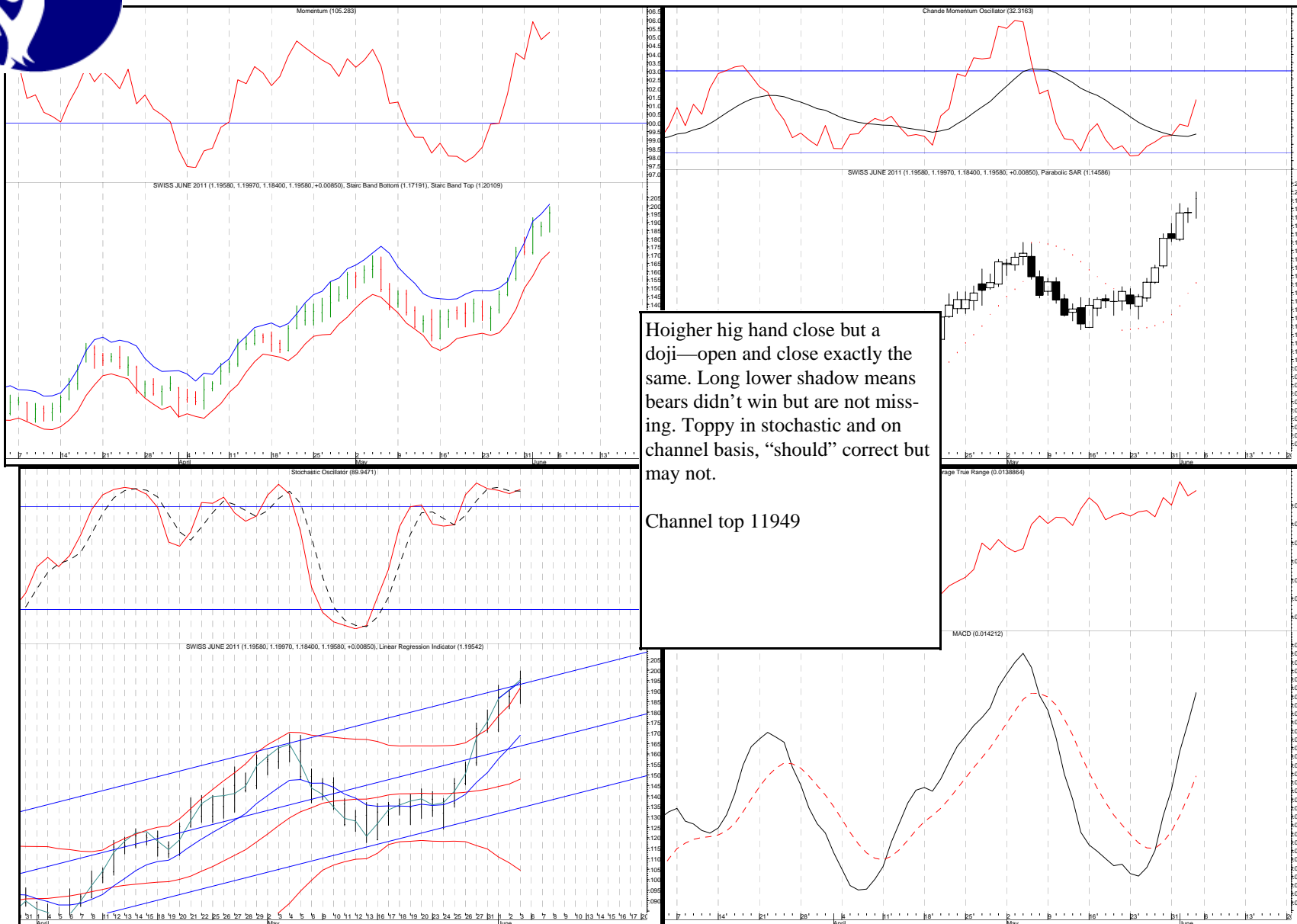




# Rockefeller Treasury Services, Inc.

Friday, June 3, 2011

## Swiss Franc JUN 2011 Contract







# Rockefeller Treasury Services, Inc.

Friday, June 3, 2011

## Japanese Yen JUN 2011 Contract

