

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

5/31/2011

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	16450	--	--	--	5/31/11	--	16450	16406	16499
Points											-44	49
EURO	BUY	High	LONG	14379	14327	14441	14384	5/27/11	-5	14265	14214	14331
Points					-52	62					-51	66
A\$	BUY	Low	SQUARE	10646	--	--	--	5/27/11	--	10646	10588	10709
Points											-58	63
YEN	SELL	Low	SQUARE	12273	--	--	--	5/27/11	--	12273	12323	12218
Points											-50	55
SF	BUY	High	SQUARE	11720	--	--	--	5/27/11	--	11720	11681	11766
Points											-39	46
C\$	BUY	Med	LONG	10318	10289	10346	10321	5/27/11	-3	10283	10251	10330
Points					-29	28					-32	47

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 see signs of impending pullback in sterling and SF but suspect it may come in euro instead.

WE HIT THE TARGET IN THE POUND AT 16543 FOR A GAIN OF 61 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14308 AND HIT THE TARGET AT 14334 FOR A GAIN OF 26 POINTS. WE WENT LONG AT 14384 ON FOOTNOTE RULE 2.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10694, missed the target by 9 points, AND HIT THE STOP AT 10634 FOR A LOSS OF 60 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12370 AND HIT THE STOP AT 12345 FOR A LOSS OF 25 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11749 AND TOOK PROFIT AT 11763 FOR A GAIN OF 14 POINTS.

WE HIT THE TARGET IN THE CAD AT 10271 FOR A GAIN OF 53 POINTS. WE WENT LONG AT 10321 ON FOOTNOTE RULE 2.

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.

<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>
04/29/11	SF	<b>11540</b>	11540	05/02/11	0	0.00	0.00
05/02/11	Pound	<b>16707</b>	16657	05/02/11	<b>50</b>	<b>312.50</b>	-312.50
05/02/11	Euro	<b>14810</b>	14773	05/02/11	<b>37</b>	<b>462.50</b>	-775.00
05/02/11	Euro	<b>14810</b>	14881	05/02/11	71	887.50	112.50
05/02/11	A\$	<b>10915</b>	10877	05/02/11	<b>38</b>	<b>380.00</b>	-267.50
05/02/11	Yen	<b>12333</b>	12292	05/02/11	<b>41</b>	<b>512.50</b>	-780.00
05/02/11	C\$	<b>10574</b>	10519	05/02/11	<b>55</b>	<b>550.00</b>	-1,330.00
05/02/11	Pound	<b>16707</b>	16644	05/03/11	<b>63</b>	<b>393.75</b>	-1,723.75
05/02/11	A\$	<b>10915</b>	10862	05/03/11	<b>53</b>	<b>530.00</b>	-2,253.75
05/02/11	Yen	<b>12333</b>	12374	05/03/11	41	512.50	-1,741.25
05/02/11	SF	<b>11540</b>	11540	05/03/11	0	0.00	-1,741.25
05/03/11	Pound	<b>16598</b>	16562	05/03/11	<b>36</b>	<b>225.00</b>	-1,966.25
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-2,353.75
05/03/11	A\$	10817	<b>10862</b>	05/03/11	45	450.00	-1,903.75
05/03/11	SF	<b>11540</b>	11628	05/03/11	88	1,100.00	-803.75
05/03/11	C\$	<b>10495</b>	10542	05/03/11	47	470.00	-333.75
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-721.25
05/03/11	Euro	<b>14809</b>	14776	05/04/11	<b>33</b>	<b>412.50</b>	-1,133.75
05/04/11	Pound	16536	<b>16477</b>	05/04/11	<b>59</b>	<b>368.75</b>	-1,502.50
05/04/11	Euro	14810	<b>14776</b>	05/04/11	<b>34</b>	<b>425.00</b>	-1,927.50
05/04/11	A\$	10741	<b>10784</b>	05/04/11	43	430.00	-1,497.50
05/04/11	Yen	<b>12355</b>	<b>12329</b>	05/04/11	<b>26</b>	<b>325.00</b>	-1,822.50
05/04/11	Yen	<b>12355</b>	<b>12404</b>	05/04/11	49	612.50	-1,210.00
05/04/11	SF	<b>11613</b>	<b>11568</b>	05/04/11	<b>45</b>	<b>562.50</b>	-1,772.50
05/04/11	SF	<b>11613</b>	<b>11662</b>	05/04/11	49	612.50	-1,160.00
05/04/11	C\$	10504	<b>10483</b>	05/04/11	<b>21</b>	<b>210.00</b>	-1,370.00
05/04/11	C\$	10443	<b>10483</b>	05/04/11	40	400.00	-970.00
05/05/11	Pound	16440	<b>16486</b>	05/05/11	46	287.50	-682.50
05/05/11	Euro	<b>14813</b>	14784	05/05/11	<b>29</b>	<b>362.50</b>	-1,045.00
05/05/11	A\$	10645	<b>10689</b>	05/05/11	44	440.00	-605.00

05/05/11 Yen	<b>12405</b>	12455	05/05/11	50	625.00	20.00
05/05/11 Yen	<b>12505</b>	12455	05/05/11	50	625.00	-605.00
05/05/11 SF	<b>11614</b>	11684	05/05/11	70	875.00	270.00
05/05/11 C\$	10398	<b>10417</b>	05/05/11	19	190.00	460.00
05/05/11 Pound	16422	<b>16390</b>	05/06/11	32	200.00	260.00
05/05/11 A\$	10567	<b>10595</b>	05/06/11	28	280.00	540.00
05/05/11 C\$	10348	<b>10348</b>	05/06/11	0	0.00	540.00
05/06/11 Euro	14561	<b>14524</b>	05/06/11	37	462.50	77.50
05/06/11 Euro	14446	<b>14524</b>	05/06/11	78	975.00	1,052.50
05/06/11 A\$	10640	<b>10601</b>	05/06/11	39	390.00	662.50
05/06/11 Yen	<b>12456</b>	12431	05/06/11	25	312.50	350.00
05/06/11 Yen	<b>12456</b>	12431	05/06/11	25	312.50	37.50
05/06/11 SF	11433	<b>11493</b>	05/06/11	60	750.00	787.50
05/06/11 SF	11433	<b>11383</b>	05/06/11	50	625.00	162.50
05/06/11 C\$	10309	<b>10368</b>	05/06/11	59	590.00	752.50
05/06/11 Pound	16286	<b>16390</b>	05/09/11	104	650.00	1,402.50
05/06/11 SF	11431	<b>11383</b>	05/09/11	48	600.00	802.50
05/09/11 Euro	14377	<b>14351</b>	05/09/11	26	325.00	477.50
05/09/11 Euro	14255	<b>14351</b>	05/09/11	96	1,200.00	1,677.50
05/09/11 A\$	10715	<b>10672</b>	05/09/11	43	430.00	1,247.50
05/09/11 A\$	10715	<b>10672</b>	05/09/11	43	430.00	817.50
05/09/11 Yen	<b>12405</b>	12391	05/09/11	14	175.00	642.50
05/09/11 C\$	10355	<b>10337</b>	05/09/11	18	180.00	462.50
05/09/11 C\$	10355	<b>10337</b>	05/09/11	18	180.00	282.50
05/09/11 Yen	<b>12405</b>	12391	05/09/11	14	175.00	107.50
05/09/11 Yen	<b>12405</b>	12475	05/10/11	70	875.00	982.50
05/10/11 Pound	16327	<b>16384</b>	05/10/11	57	356.25	1,338.75
05/10/11 Euro	14383	<b>14339</b>	05/10/11	44	550.00	788.75
05/10/11 SF	11463	<b>11420</b>	05/10/11	43	537.50	251.25
05/10/11 C\$	10408	<b>10373</b>	05/10/11	35	350.00	-98.75
05/10/11 Euro	14383	<b>14339</b>	05/10/11	44	550.00	-648.75
05/10/11 A\$	<b>10741</b>	10776	05/10/11	35	350.00	-298.75
05/11/11 Pound	16403	<b>16360</b>	05/11/11	43	268.75	-567.50
05/11/11 Euro	<b>14399</b>	14343	05/11/11	56	700.00	-1,267.50
05/11/11 A\$	<b>10793</b>	10826	05/11/11	33	330.00	-937.50
05/11/11 Yen	12338	<b>12370</b>	05/11/11	32	400.00	-537.50
05/11/11 C\$	<b>10437</b>	10457	05/11/11	20	200.00	-337.50
05/11/11 SF	11297	<b>11361</b>	05/11/11	64	800.00	462.50
05/11/11 Pound	16288	<b>16360</b>	05/12/11	72	450.00	912.50
05/12/11 Pound	16288	<b>16238</b>	05/12/11	50	312.50	600.00
05/12/11 Euro	14243	<b>14190</b>	05/12/11	53	662.50	-62.50
05/12/11 A\$	10578	<b>10663</b>	05/12/11	85	850.00	787.50
05/12/11 Yen	12310	<b>12327</b>	05/12/11	17	212.50	1,000.00
05/12/11 Yen	12310	<b>12260</b>	05/12/11	50	625.00	375.00
05/12/11 SF	11321	<b>11281</b>	05/12/11	40	500.00	-125.00
05/12/11 C\$	10337	<b>10399</b>	05/12/11	62	620.00	495.00
05/12/11 A\$	10578	<b>10528</b>	05/12/11	50	500.00	-5.00
05/13/11 Pound	16231	<b>16284</b>	05/13/11	53	331.25	326.25
05/13/11 Euro	14288	<b>14231</b>	05/13/11	57	712.50	-386.25
05/13/11 A\$	10665	<b>10629</b>	05/13/11	36	360.00	-746.25
05/13/11 Yen	12403	<b>12350</b>	05/13/11	53	662.50	-1,408.75
05/13/11 SF	11344	<b>11308</b>	05/13/11	36	450.00	-1,858.75

05/13/11 SF	11246	<b>11308</b>	05/13/11	62	775.00	-1,083.75
05/13/11 C\$	10334	<b>10394</b>	05/13/11	60	600.00	-483.75
05/13/11 Euro	14146	<b>14231</b>	05/13/11	85	1,062.50	578.75
05/13/11 A\$	10544	<b>10629</b>	05/13/11	85	850.00	1,428.75
05/13/11 Pound	16220	<b>16181</b>	05/16/11	39	243.75	1,185.00
05/13/11 SF	11247	<b>11196</b>	05/16/11	51	637.50	547.50
05/13/11 C\$	10260	<b>10284</b>	05/16/11	24	240.00	787.50
05/16/11 Euro	14173	<b>14124</b>	05/16/11	49	612.50	175.00
05/16/11 A\$	10485	<b>10532</b>	05/16/11	47	470.00	645.00
05/16/11 Yen	<b>12370</b>	12347	05/17/11	23	287.50	357.50
05/17/11 Pound	16251	<b>16198</b>	05/17/11	53	331.25	26.25
05/17/11 Pound	<b>16251</b>	16202	05/17/11	49	306.25	-280.00
05/17/11 A\$	10503	<b>10534</b>	05/17/11	31	310.00	30.00
05/17/11 SF	11266	<b>11306</b>	05/17/11	40	500.00	530.00
05/17/11 C\$	10212	<b>10251</b>	05/17/11	39	390.00	920.00
05/17/11 Euro	14234	<b>14151</b>	05/18/11	83	1,037.50	-117.50
05/18/11 Pound	16282	<b>16239</b>	05/18/11	43	268.75	-386.25
05/18/11 Pound	16184	<b>16239</b>	05/18/11	55	343.75	-42.50
05/18/11 Yen	12321	<b>12285</b>	05/18/11	36	450.00	-492.50
05/18/11 SF	<b>11362</b>	<b>11315</b>	05/18/11	47	587.50	-1,080.00
05/18/11 Pound	16189	<b>16134</b>	05/19/11	55	343.75	-1,423.75
05/18/11 Euro	<b>14234</b>	14266	05/19/11	32	400.00	-1,023.75
05/18/11 A\$	<b>10585</b>	10638	05/19/11	53	530.00	-493.75
05/18/11 C\$	<b>10283</b>	10328	05/19/11	45	450.00	-43.75
05/19/11 Yen	12214	<b>12246</b>	05/19/11	32	400.00	356.25
05/19/11 SF	<b>11346</b>	11405	05/19/11	59	737.50	1,093.75
05/20/11 Pound	16255	<b>16220</b>	05/20/11	35	218.75	875.00
05/20/11 Euro	<b>14303</b>	14238	05/20/11	65	812.50	62.50
05/20/11 A\$	<b>10634</b>	10584	05/20/11	50	500.00	-437.50
05/20/11 SF	11383	<b>11348</b>	05/20/11	35	437.50	-875.00
05/20/11 C\$	<b>10325</b>	10351	05/20/11	26	260.00	-615.00
05/20/11 A\$	<b>10634</b>	10676	05/20/11	42	420.00	-195.00
05/20/11 Pound	16255	<b>16220</b>	05/20/11	35	218.75	-413.75
05/20/11 SF	11383	<b>11348</b>	05/20/11	35	437.50	-851.25
05/20/11 Yen	12212	<b>12244</b>	05/23/11	32	400.00	-451.25
05/23/11 Pound	16158	<b>16223</b>	05/23/11	65	406.25	-45.00
05/23/11 Euro	14088	<b>14130</b>	05/23/11	42	525.00	480.00
05/23/11 A\$	<b>10623</b>	10609	05/23/11	14	140.00	340.00
05/23/11 SF	<b>11384</b>	11361	05/23/11	23	287.50	52.50
05/23/11 Pound	16161	<b>16108</b>	05/24/11	53	331.25	-278.75
05/23/11 Euro	13997	<b>14038</b>	05/24/11	41	512.50	233.75
05/24/11 A\$	10549	<b>10483</b>	05/24/11	66	660.00	-426.25
05/24/11 Yen	12174	<b>12207</b>	05/24/11	33	412.50	-13.75
05/24/11 SF	11278	<b>11317</b>	05/24/11	39	487.50	473.75
05/25/11 Pound	16222	<b>16181</b>	05/25/11	41	256.25	217.50
05/25/11 Euro	14041	<b>14092</b>	05/25/11	51	637.50	855.00
05/25/11 A\$	10486	<b>10532</b>	05/25/11	46	460.00	1,315.00
05/25/11 A\$	10486	<b>10436</b>	05/25/11	50	500.00	815.00
05/25/11 Yen	12171	<b>12199</b>	05/25/11	28	350.00	1,165.00
05/25/11 SF	11421	<b>11366</b>	05/25/11	55	687.50	477.50
05/25/11 C\$	10199	<b>10233</b>	05/25/11	34	340.00	817.50
05/26/11 Pound	<b>16269</b>	<b>16316</b>	05/26/11	47	293.75	1,111.25

05/26/11 Euro	14127	<b>14078</b>	05/26/11	49	612.50	498.75
05/26/11 A\$	10549	<b>10505</b>	05/26/11	44	440.00	58.75
05/26/11 Yen	12229	<b>12192</b>	05/26/11	37	462.50	-403.75
05/26/11 SF	<b>11460</b>	11510	05/26/11	50	625.00	221.25
05/26/11 SF	<b>11560</b>	11510	05/26/11	50	625.00	-403.75
05/26/11 Euro	14127	<b>14078</b>	05/26/11	49	612.50	-1,016.25
05/26/11 Pound	<b>16366</b>	16432	05/27/11	66	412.50	-603.75
05/26/11 C\$	10218	<b>10222</b>	05/27/11	4	40.00	-563.75
05/27/11 Euro	14181	<b>14131</b>	05/27/11	50	625.00	-1,188.75
05/27/11 A\$	<b>10615</b>	10658	05/27/11	43	430.00	-758.75
05/27/11 Yen	<b>12293</b>	12344	05/27/11	51	637.50	-121.25
05/27/11 SF	<b>11557</b>	11596	05/27/11	39	487.50	366.25
05/27/11 SF	<b>11646</b>	11746	05/27/11	100	1,250.00	1,616.25
05/27/11 Pound	<b>16482</b>	16543	05/31/11	61	381.25	1,997.50
05/27/11 C\$	<b>10218</b>	10271	05/31/11	53	530.00	2,527.50
05/31/11 Euro	<b>14308</b>	14334	05/31/11	26	325.00	2,852.50
05/31/11 A\$	<b>10694</b>	10634	05/31/11	60	600.00	2,252.50
05/31/11 Yen	<b>12370</b>	12345	05/31/11	25	312.50	1,940.00
05/31/11 SF	<b>11749</b>	11763	05/31/11	14	175.00	2,115.00
					2,115.00	

#### Open Positions

05/31/11 Euro	<b>14384</b>
05/31/11 C\$	<b>10321</b>

#### 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.

Tuesday, May 31, 2011

## Australian Dollar JUN 2011 Contract

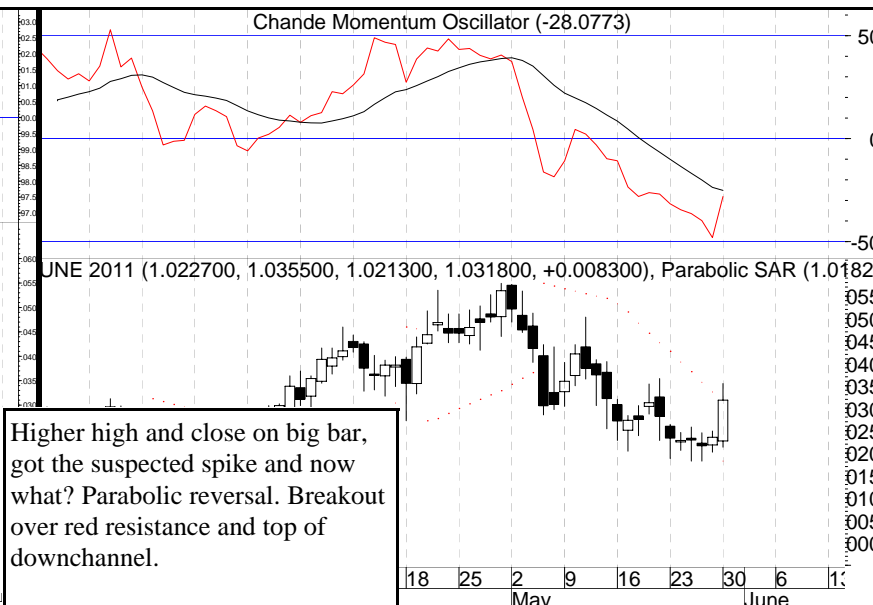
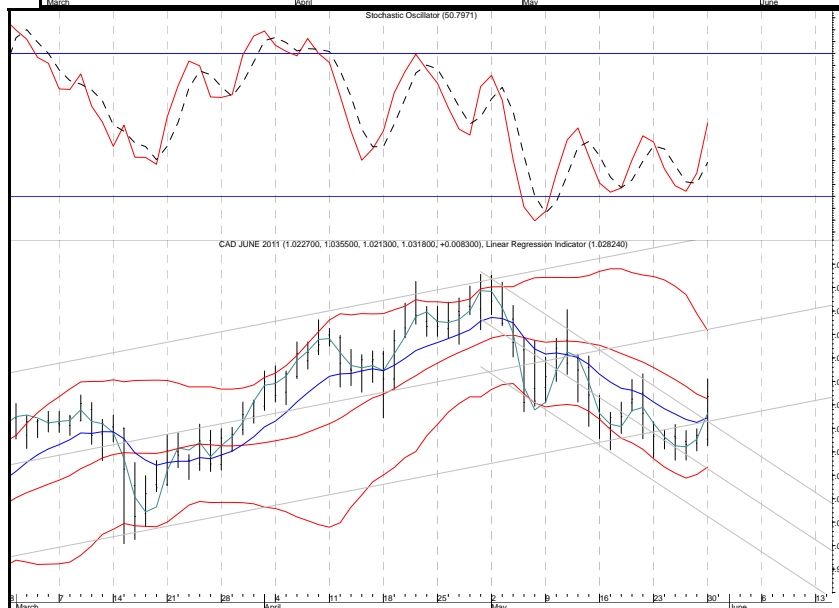




# Rockefeller Treasury Services, Inc.

Tuesday, May 31, 2011

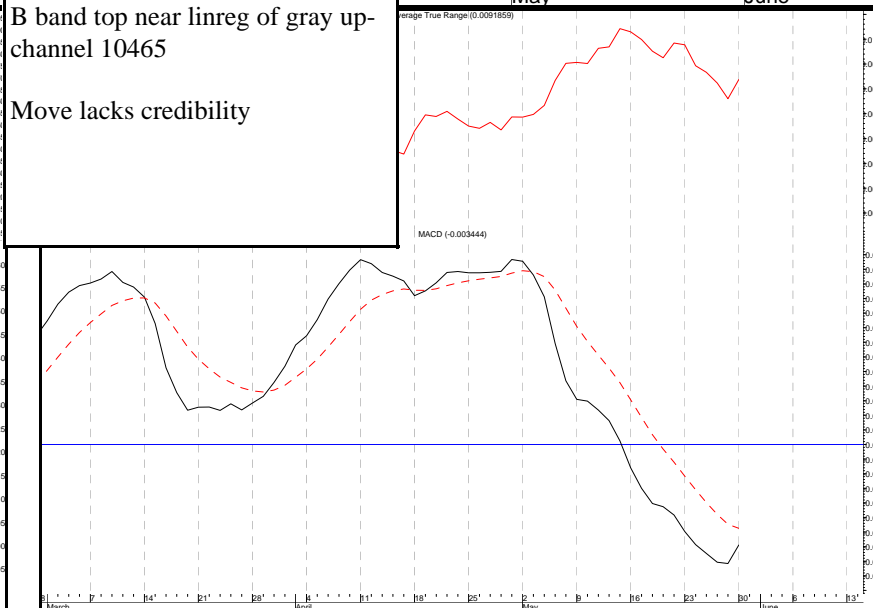
## Canadian Dollar JUN 2011 Contract



Higher high and close on big bar, got the suspected spike and now what? Parabolic reversal. Breakout over red resistance and top of downchannel.

B band top near linreg of gray up-channel 10465

Move lacks credibility

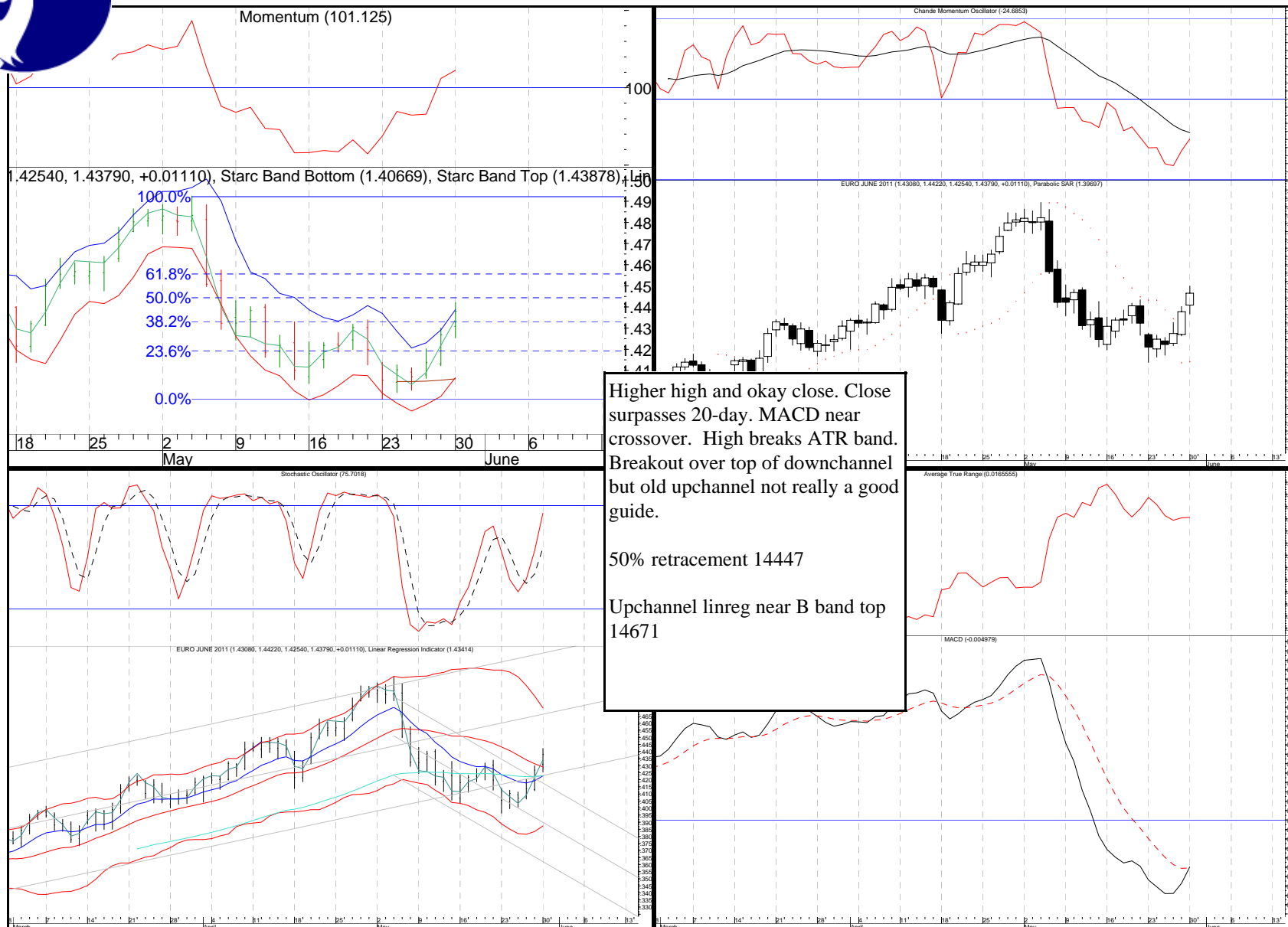




# Rockefeller Treasury Services, Inc.

Tuesday, May 31, 2011

Euro  
JUN 2011 Contract



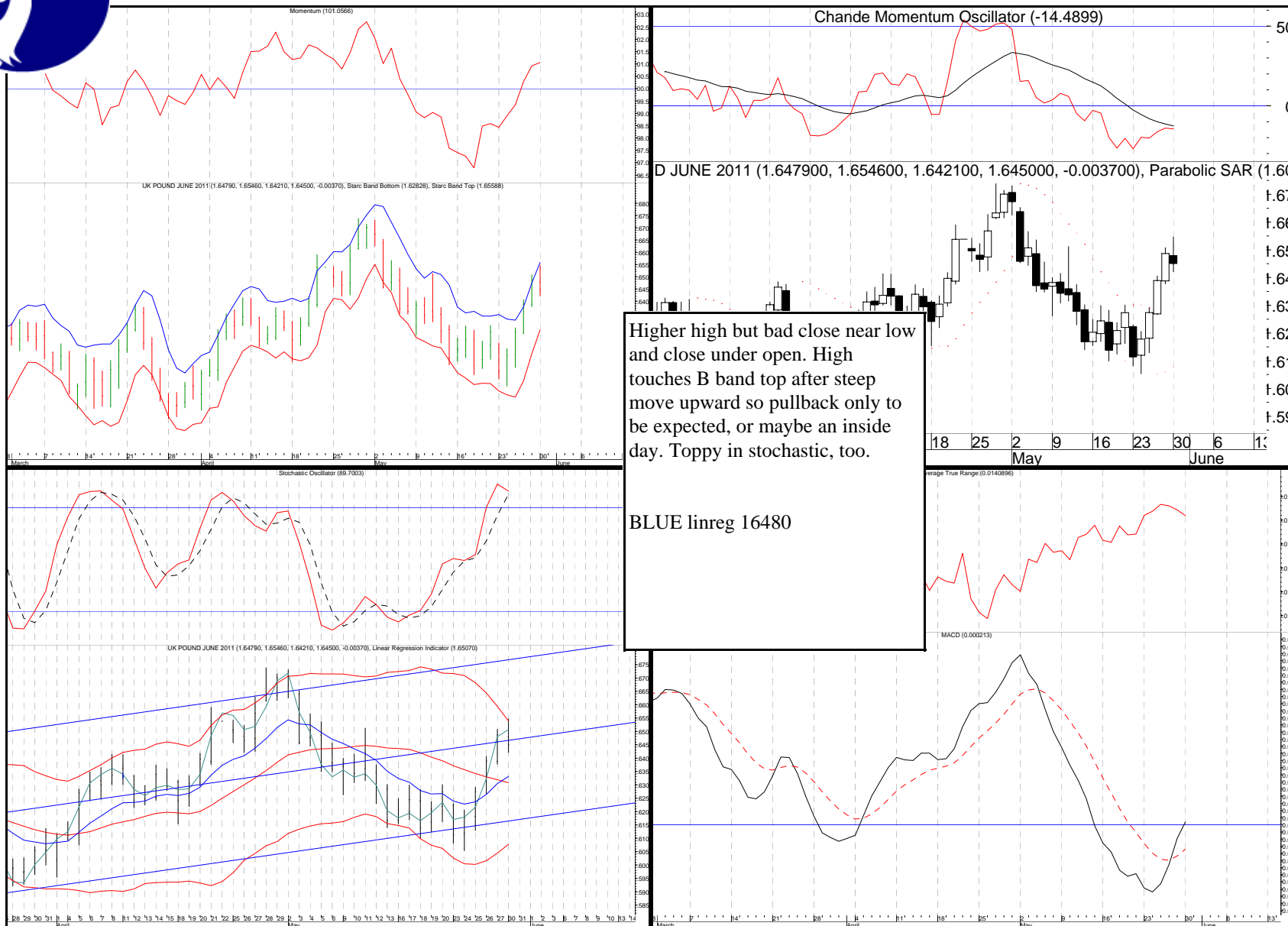




# Rockefeller Treasury Services, Inc.

Tuesday, May 31, 2011

## British Pound JUN 2011 Contract

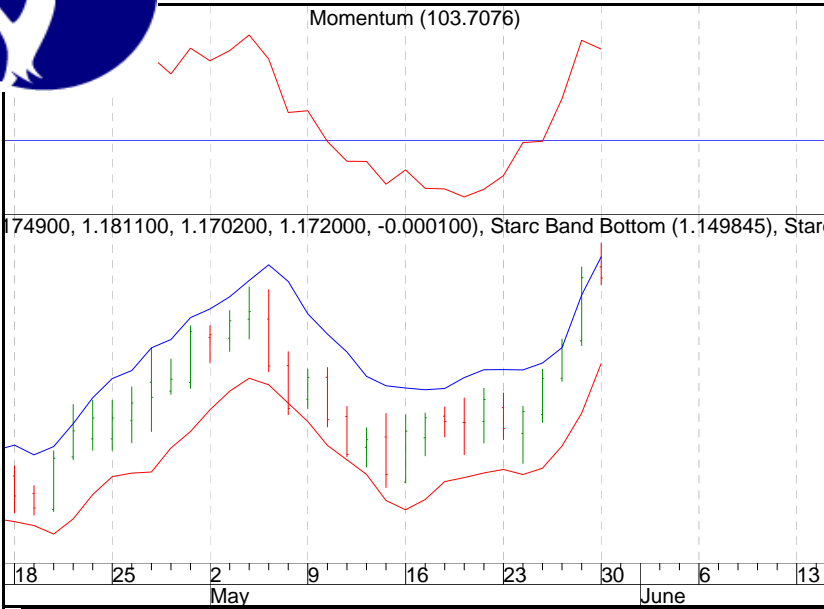




# Rockefeller Treasury Services, Inc.

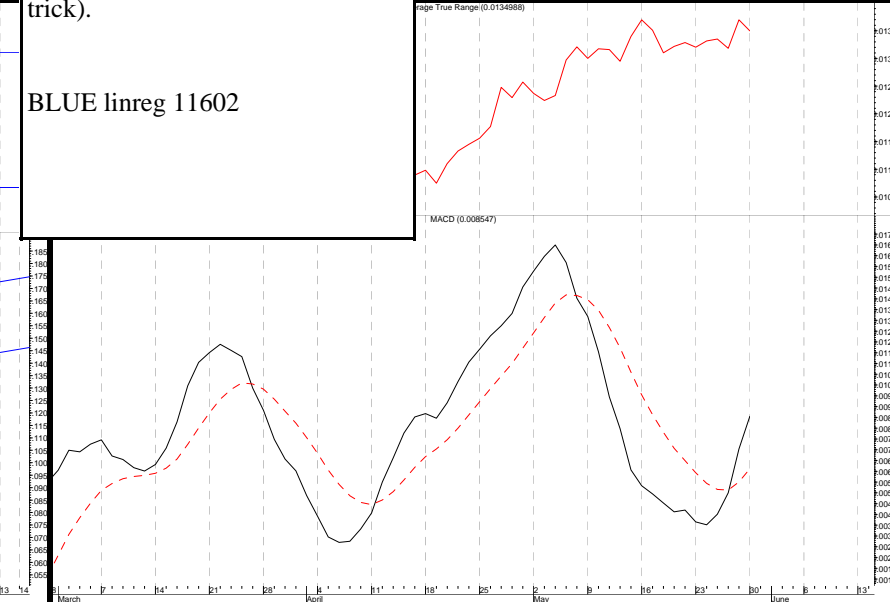
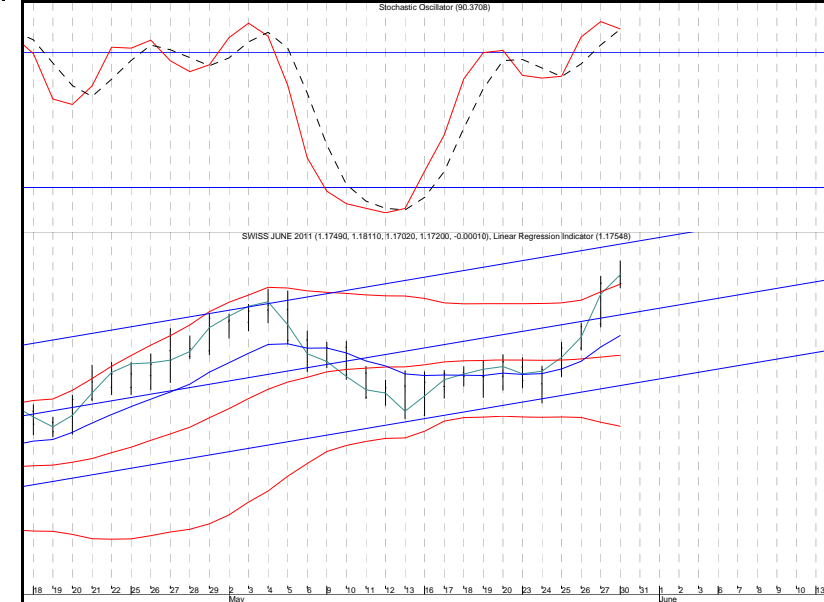
Tuesday, May 31, 2011

## Swiss Franc JUN 2011 Contract



Higher high but bad close enar low and 1 point under close the day before (never an accident). Bar is over B band top and overbought in stochastic so everyone may be expecting a pullback (and it can be a trick).

BLUE linreg 11602





# Rockefeller Treasury Services, Inc.

Tuesday, May 31, 2011

## Japanese Yen JUN 2011 Contract

