

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

6/6/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	16350	--	--	--	6/06/11	--	16350	16395	16302
Points											-45	48
EURO	SELL	Med	SQUARE	14585	--	--	--	6/06/11	--	14585	14622	14527
Points											-37	58
A\$	BUY	Low	LONG	10700	10670	10762	10717	6/06/11	-17	10655	10626	10701
Points					-30	62					-29	46
YEN	BUY	Med	SQUARE	12491	--	--	--	6/06/11	--	12491	12456	12539
Points											-35	48
SF	SELL	Low	SQUARE	11952	--	--	--	6/06/11	--	11952	11996	11908
Points											-44	44
C\$	SELL	Low	SQUARE	10193	--	--	--	6/06/11	--	10193	10223	10163
Points											-30	30

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 16418 AND HIT THE STO PAT 16359 FOR A LOSS OF 59 POINTS.
WE HIT THE STOP IN THE EURO AT 14573 (1 LOUSY POINT FROM THE LOW) FOR A LOSS OF 8 POINTS. WE WENT LONG AGAIN AT 14622 (FRIDAY CLOSE) ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN AT 14573 OFR A LOSS OF 49 POINTS.
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10717 AND MISSED BOTH STOP AND TARGET.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12460 AND HIT THE TARGRET (1 POINT FROM HIGH) AT 12503 FOR A GAIN OF 43 POINTS.
WE HIT THE TARGET IN THE SF AT 12004 FOR A GAIN OF 57 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10225 AND HIT THE TARGET AT 10192 FOR A GAIN OF 33 POINTS.

If stop is hit in euro at 14622, reverse to long with stop at 14579 and target at 14706.

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.

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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	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
May	2,115.00	35,901.25

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
05/31/11	Euro	14384	14441	06/01/11	57	712.50	712.50
05/31/11	C\$	10321	10289	06/01/11	32	320.00	392.50
06/01/11	Pound	16447	16406	06/01/11	41	256.25	136.25
06/01/11	A\$	10641	10709	06/01/11	68	680.00	816.25
06/01/11	Yen	12323	12273	06/01/11	50	625.00	191.25
06/01/11	SF	11715	11766	06/01/11	51	637.50	828.75
06/01/11	SF	11816	11916	06/01/11	100	1,250.00	2,078.75
06/01/11	C\$	10283	10251	06/01/11	32	320.00	1,758.75
06/02/11	Pound	16306	16328	06/02/11	22	137.50	1,896.25
06/02/11	Euro	14413	14330	06/02/11	83	1,037.50	858.75
06/02/11	A\$	10589	10595	06/02/11	6	60.00	918.75
06/02/11	Yen	12360	12329	06/02/11	31	387.50	531.25
06/02/11	Yen	12360	12408	06/02/11	48	600.00	1,131.25
06/02/11	C\$	10224	10231	06/02/11	7	70.00	1,201.25
06/02/11	SF	11845	11897	06/03/11	52	650.00	1,851.25
06/03/11	Pound	16371	16309	06/03/11	62	387.50	1,463.75
06/03/11	Euro	14486	14531	06/03/11	45	562.50	2,026.25
06/03/11	A\$	10659	10623	06/03/11	36	360.00	1,666.25
06/03/11	Yen	12356	12411	06/03/11	55	687.50	2,353.75
06/03/11	Yen	12461	12411	06/03/11	50	625.00	1,728.75
06/03/11	C\$	10199	10248	06/03/11	49	490.00	2,218.75
06/03/11	Pound	16371	16421	06/03/11	50	312.50	2,531.25
06/03/11	A\$	10659	10718	06/03/11	59	590.00	3,121.25
06/03/11	Euro	14581	14573	06/06/11	8	100.00	3,021.25
06/03/11	SF	11947	12004	06/06/11	57	712.50	3,733.75
06/06/11	Pound	16418	16359	06/06/11	59	368.75	3,365.00
06/06/11	Euro	14622	14573	06/06/11	49	612.50	2,752.50
06/06/11	Yen	12460	12503	06/06/11	43	537.50	3,290.00
06/06/11	C\$	10192	10225	06/06/11	33	330.00	3,620.00
						\$3,620.00	

Open Positions

06/06/11 A\$

10717**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.

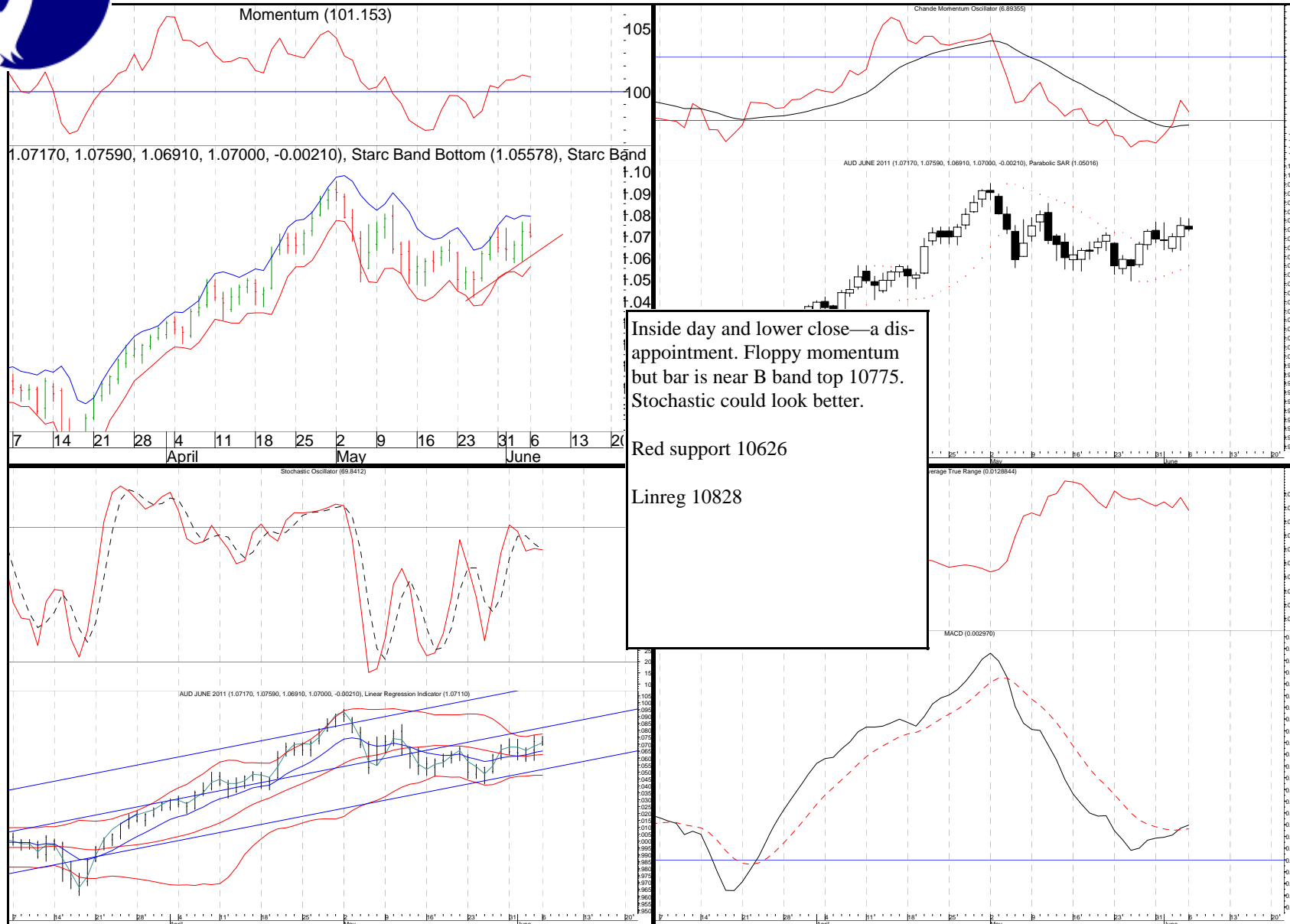
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



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Monday, June 6, 2011

Australian Dollar JUN 2011 Contract

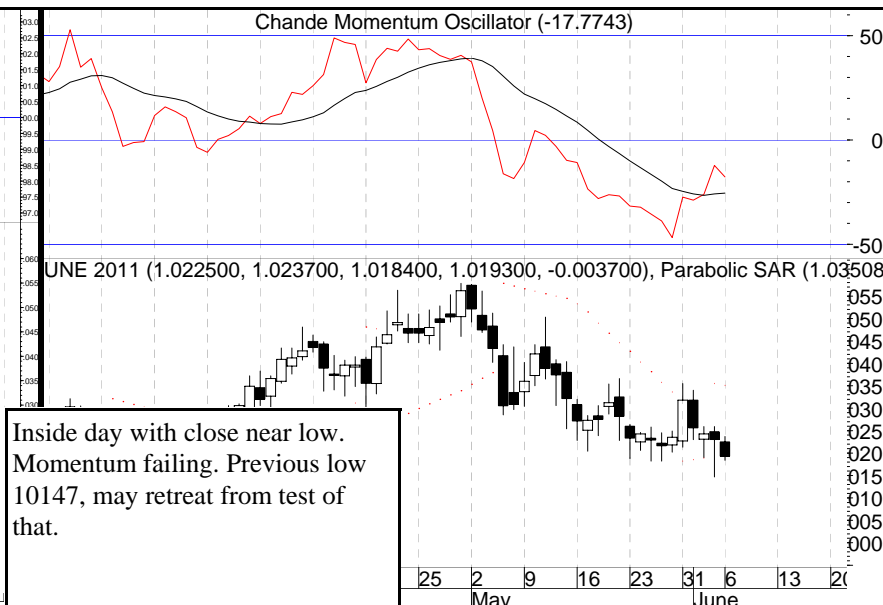
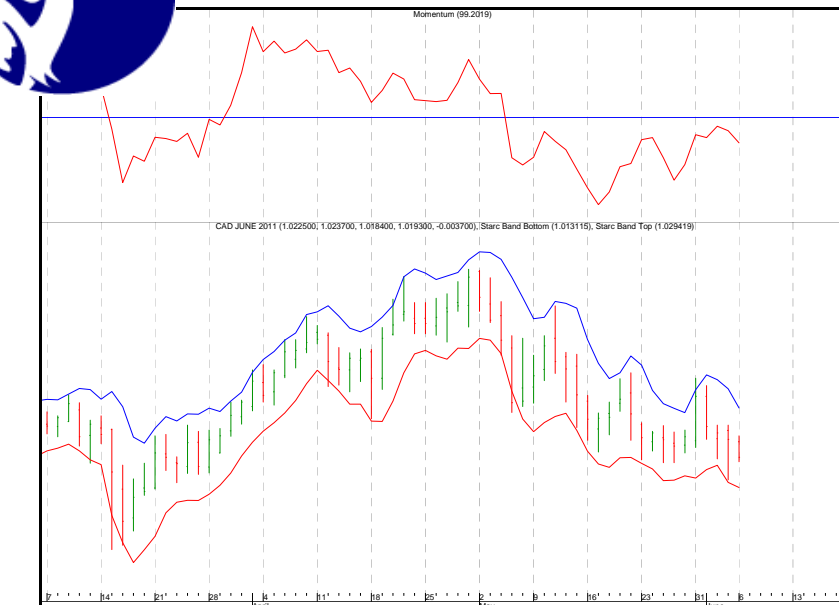




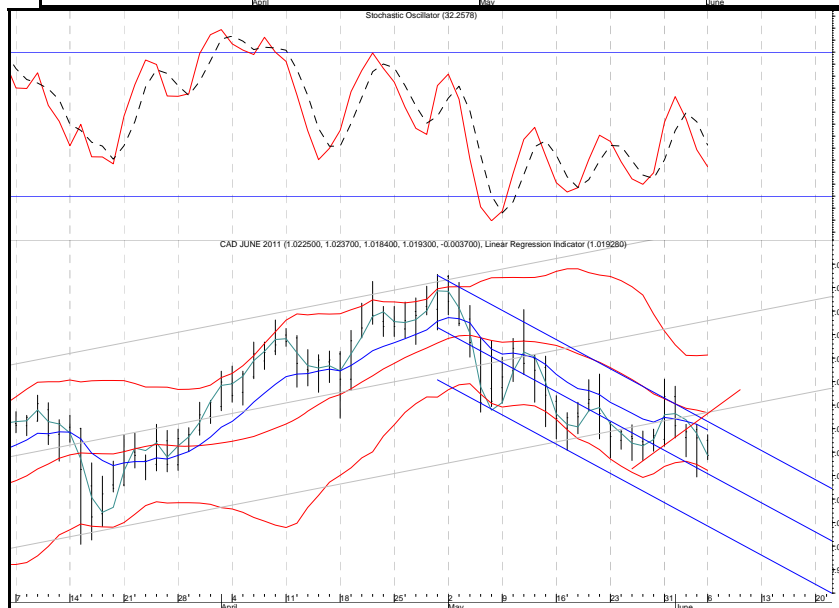
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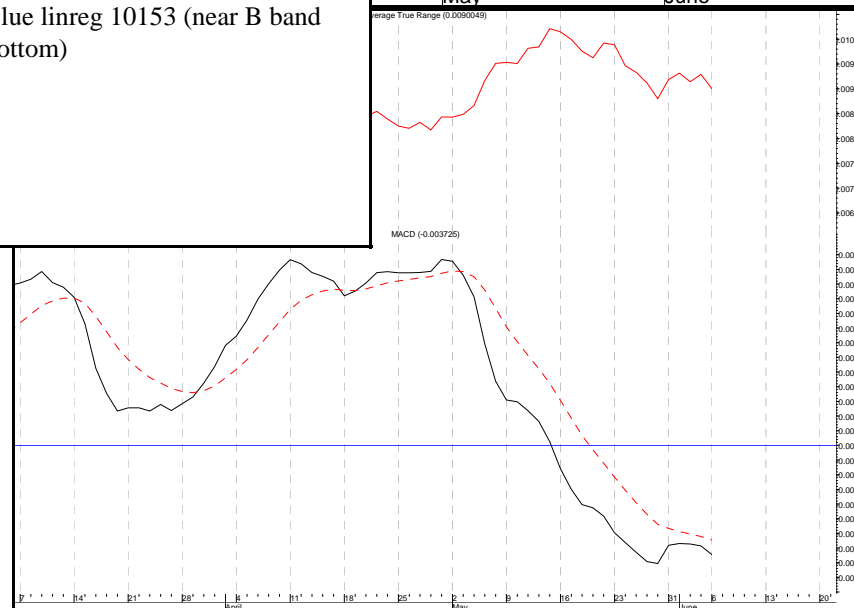
Canadian Dollar JUN 2011 Contract



Inside day with close near low.
Momentum failing. Previous low
10147, may retreat from test of
that.



Blue linreg 10153 (near B band
bottom)

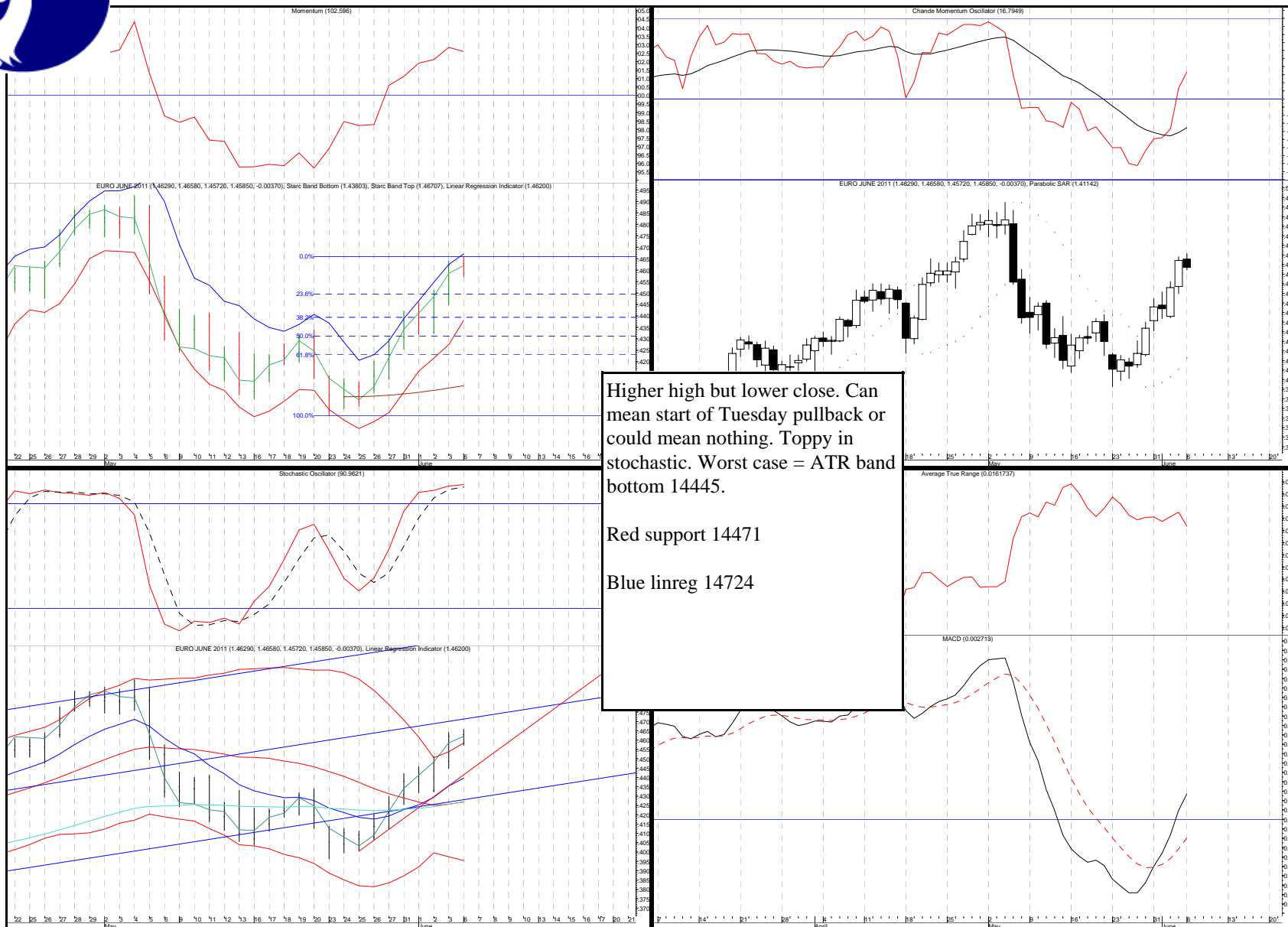




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Euro JUN 2011 Contract

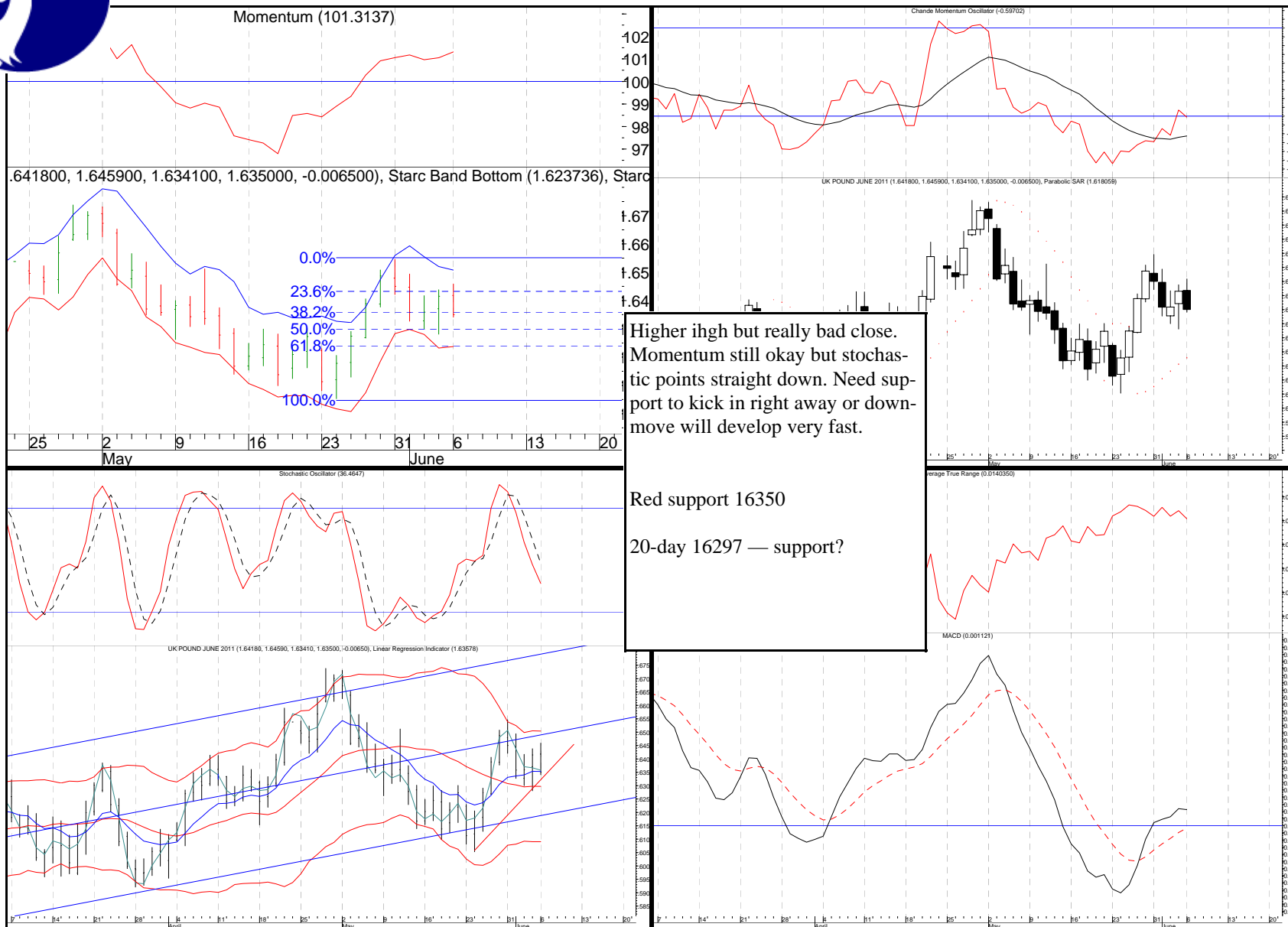




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British Pound JUN 2011 Contract





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Swiss Franc JUN 2011 Contract

