

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

6/8/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	SEPT Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SQUARE	16370	--	--		6/08/11	--	16370	16334	16414
Points											-36	44
EURO	BUY	Med	SQUARE	14536			--	6/08/11	--	14562	14520	14610
Points											-42	48
A\$	SELL	Low	SQUARE	10486	--	--	--	6/08/11	--	10486		10428
Points											10486	58
YEN	BUY	Med	SQUARE	12518	--	--	--	6/08/11	--	12518	12476	12561
Points											-42	43
SF	BUY	Low	SQUARE	11955	--	--	--	6/08/11	--	11955	11914	12010
Points											-41	55
C\$	SELL	Med	SQUARE	10184	--	--	--	6/08/11	--	10184	10229	10139
Points											-45	45

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 closed all the June positions as of today's report Part A. We are now trading the Sept contract.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16440 AND HIT THE STOP AT 16406 FOR A LOSS OF 34 POINTS.

Error: We had a long position in the euro at 14622 that was not in the main positions section of yesterday's report. If we apply the stop and target POINTS to that position, we would have hit the target at 14669 for a gain of 47 points. The track record also shows the loss from the r-entry at 14688 that was stopped at 14646 for 42 points.

WE HIT THE STOP IN THE AUD AT 10683 FOR A LOSS OF 17 POINTS.

WE HIT THE STOP IN THE YEN AT 12459 FOR A LOSS OF 27 POINTS. WE WENT SHORT AT 12459 AND HIT THE STOP AT 12503 FOR A LOSS OF 44 POINTS.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 11953.

WE WENT LONG THE CAD AT 10243 BUT HIT THE STOP AT 10221 FOR A LOSS OF 22 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.

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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
06/06/11	A\$	10717	10670	06/07/11	47	470.00	3,150.00

06/07/11 Pound	16395	16351	06/07/11	44	275.00	2,875.00
06/07/11 Euro	14622	14579	06/07/11	43	537.50	2,337.50
06/07/11 Yen	12486	12456	06/07/11	30	375.00	1,962.50
06/07/11 SF	11996	11976	06/07/11	20	250.00	1,712.50
06/07/11 C\$	10223	10197	06/07/11	26	260.00	1,452.50
06/07/11 Euro	14622	14669	06/08/11	47	587.50	2,040.00
06/07/11 A\$	10700	10683	06/08/11	17	170.00	1,870.00
06/07/11 Yen	12486	12459	06/08/11	27	337.50	1,532.50
06/08/11 Pound	16440	16406	06/08/11	34	212.50	1,320.00
06/08/11 Euro	14688	14646	06/08/11	42	525.00	795.00
06/08/11 Yen	12503	12459	06/08/11	44	550.00	245.00
06/08/11 C\$	10243	10221	06/08/11	22	220.00	25.00
06/08/11 SF	11978	11953	06/08/11	25	312.50	-287.50
					-\$287.50	

Open Positions

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.

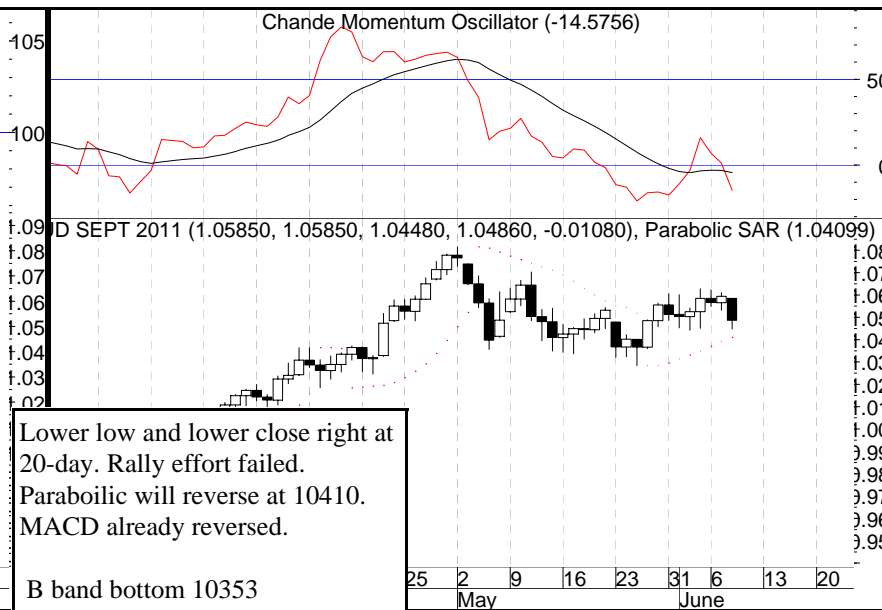
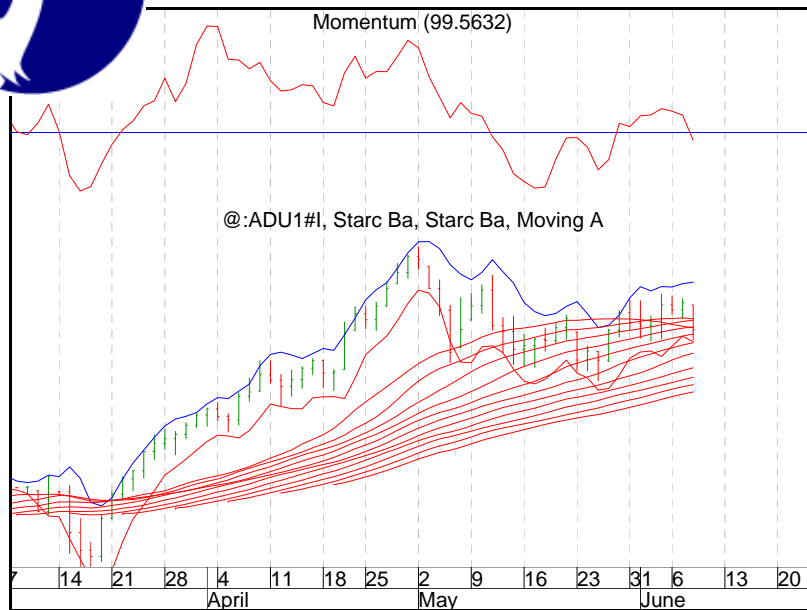
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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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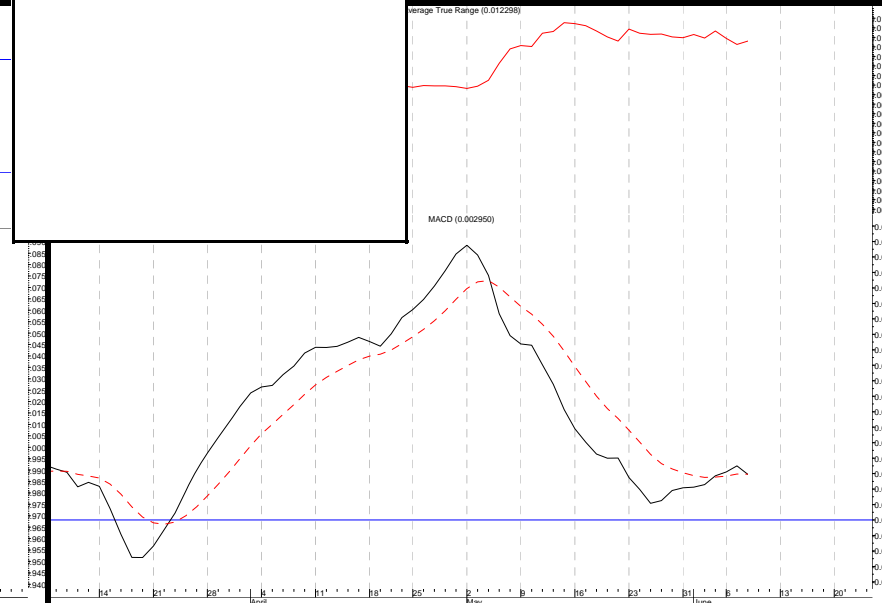
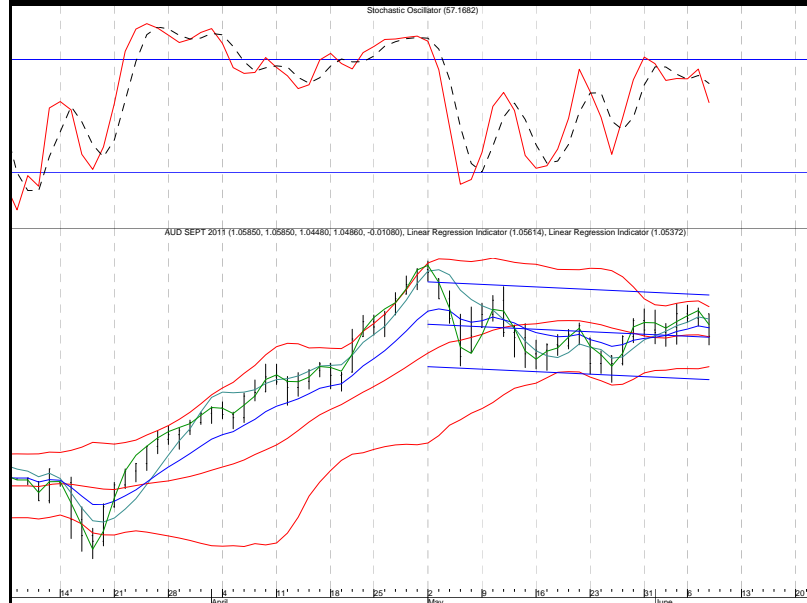
Wednesday, June 8, 2011

Australian Dollar SEPT 2011 Contract



Lower low and lower close right at 20-day. Rally effort failed. Parabolic will reverse at 10410. MACD already reversed.

B band bottom 10353

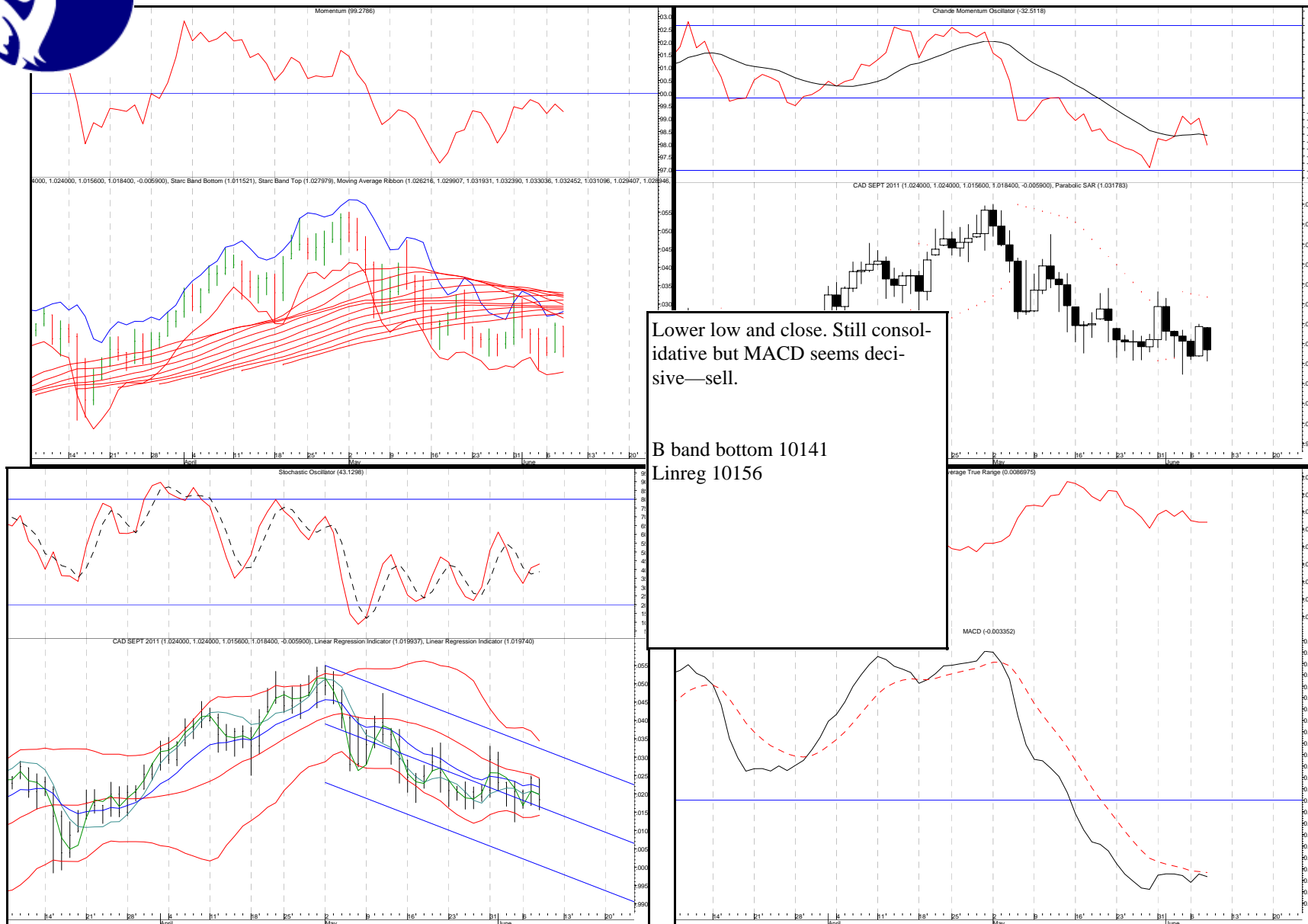




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Canadian Dollar SEPT 2011 Contract

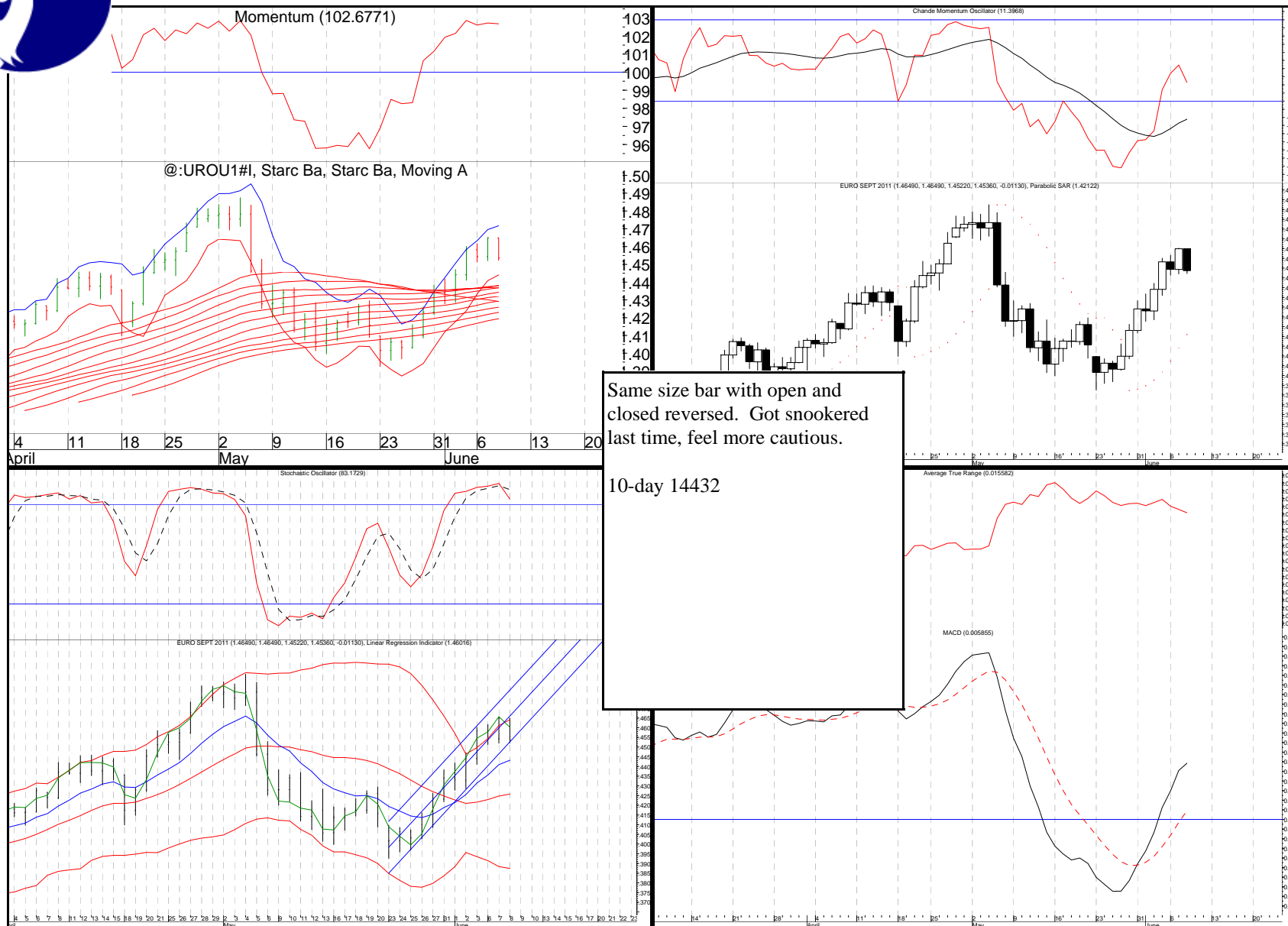




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Wednesday, June 8, 2011

Euro
SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, June 8, 2011

British Pound SEPT 2011 Contract

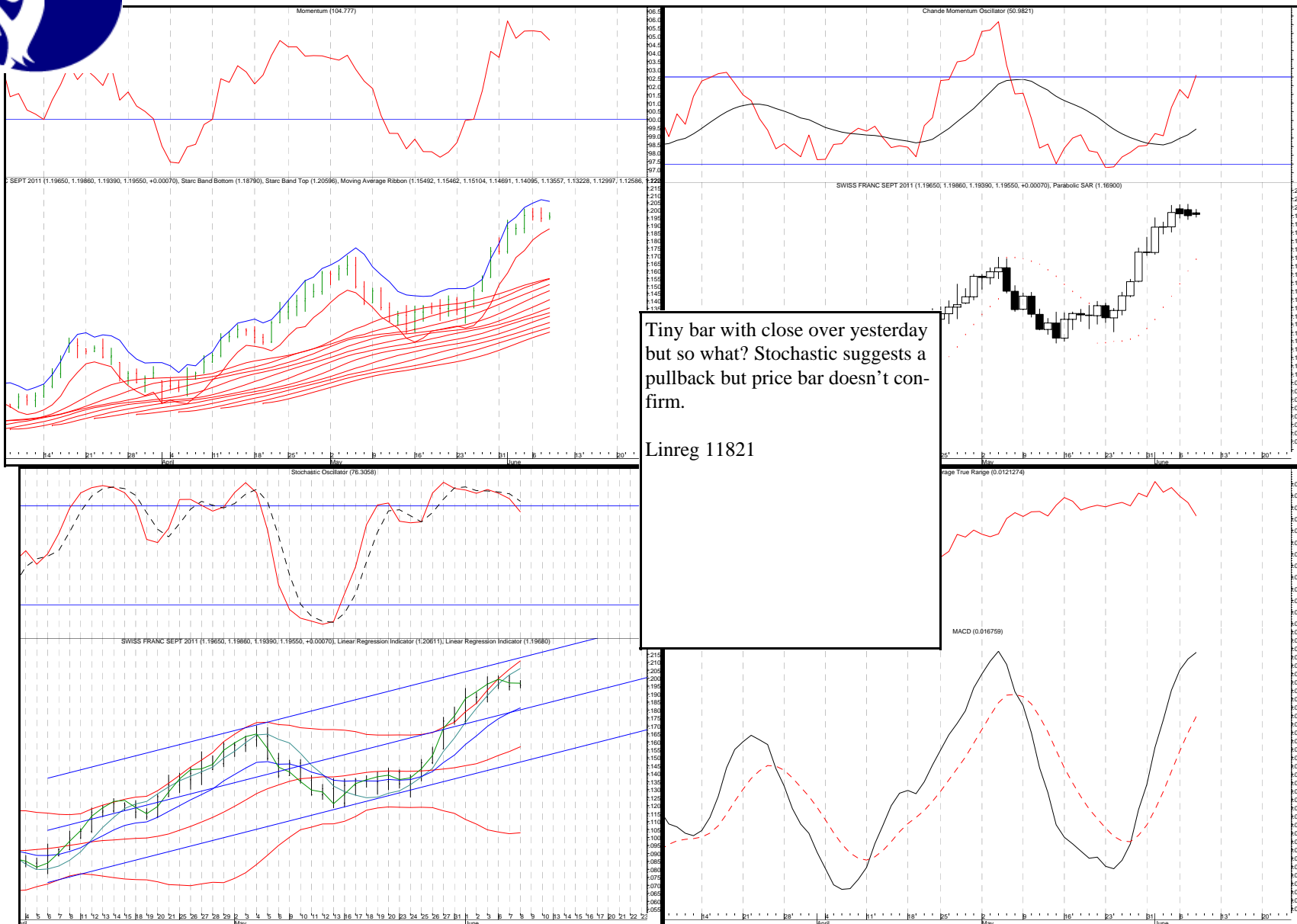




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Swiss Franc SEPT 2011 Contract





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Japanese Yen SEPT 2011 Contract

