

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

6/7/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	Low	SQUARE	16450	--	--		6/07/11	--	16450	16406	16494
Points											-44	44
EURO	BUY	Med	SQUARE	14692			--	6/07/11	--	14692	14646	14739
Points											-46	47
A\$	BUY	Low	LONG	10727	10683	10764	10700	6/07/11	+27	NPR		
Points					-44	37					N/A	N/A
YEN	SELL	Med	LONG	12483	12459	12508	12486	6/07/11	-3	12459	12503	12410
Points					-24	25					-44	49
SF	SELL	Low	SQUARE	11941	--	--	--	6/07/11	--	11941	11978	11895
Points											-37	46
C\$	BUY	Med	SQUARE	10268	--	--	--	6/07/11	--	10243	10221	10279
Points											-22	36

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 NEED TO ROLL OVER TO THE SEPT CONTRACT. WE WILL DO THIS TOMORROW AT THE CLOSE.**

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16351 AND HIT THE STOP AT 16395 FOR A LOSS OF 44 POINTS.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14579 AND HIT THE STOP AT 14622 FOR A LOSS OF 43 POINTS. WE WENT LONG AT 14622.  
WE HIT THE STOP IN THE AUD AT 10670 FOR A LOSS OF 47 POINTS. WE WENT LONG AT 10700 (CLOSE YESTERDAY) ON FOOTNOTE RULE 3.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12486 AND HIT THE STOP AT 12456 FOR A LOSS OF 30 POINTS. WE WENT LONG AT 12486 ON FOOTNOTE RULE 3.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11976 AND HIT THE STOP AT 11996 FOR A LOSS OF 20 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10197 AND HIT THE STOP AT 10223 FOR A LOSS OF 26 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.**

<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>
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
06/03/11	Euro	<b>14581</b>	14573	06/06/11	<b>8</b>	<b>100.00</b>	3,021.25
06/03/11	SF	<b>11947</b>	12004	06/06/11	57	712.50	3,733.75
06/06/11	Pound	<b>16418</b>	16359	06/06/11	<b>59</b>	<b>368.75</b>	3,365.00
06/06/11	Euro	<b>14622</b>	14573	06/06/11	<b>49</b>	<b>612.50</b>	2,752.50
06/06/11	Yen	<b>12460</b>	12503	06/06/11	43	537.50	3,290.00
06/06/11	C\$	10192	<b>10225</b>	06/06/11	33	330.00	3,620.00
06/06/11	A\$	<b>10717</b>	10670	06/07/11	<b>47</b>	<b>470.00</b>	3,150.00

06/07/11 Pound	16395	<b>16351</b>	06/07/11	44	275.00	2,875.00
06/07/11 Euro	14622	<b>14579</b>	06/07/11	43	537.50	2,337.50
06/07/11 Yen	<b>12486</b>	12456	06/07/11	30	375.00	1,962.50
06/07/11 SF	11996	<b>11976</b>	06/07/11	20	250.00	1,712.50
06/07/11 C\$	10223	<b>10197</b>	06/07/11	26	260.00	1,452.50
					\$1,452.50	

#### Open Positions

06/07/11 Euro	<b>14622</b>
06/07/11 A\$	<b>10700</b>
06/07/11 Yen	<b>12486</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.

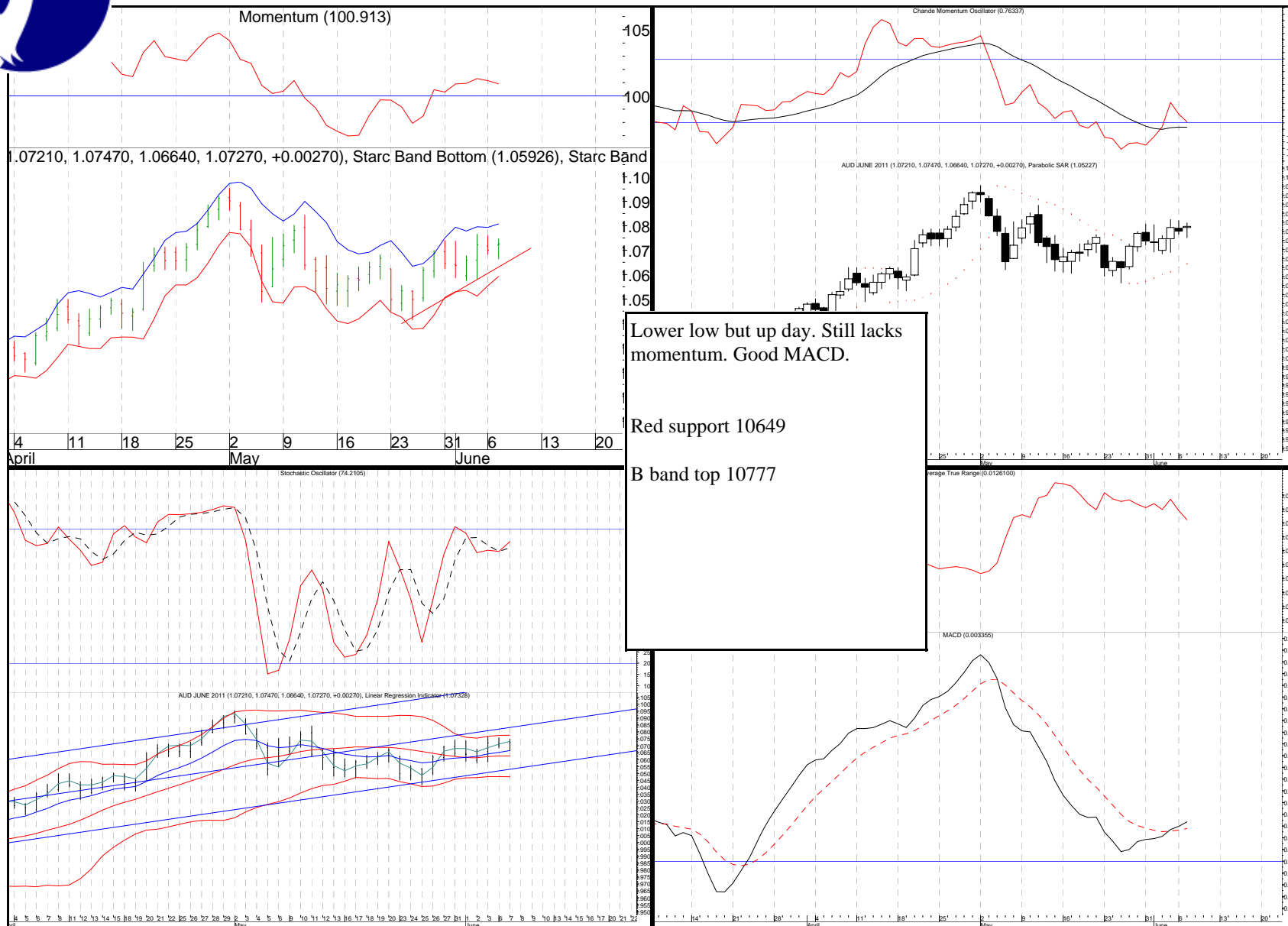
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, June 7, 2011

## Australian Dollar JUN 2011 Contract

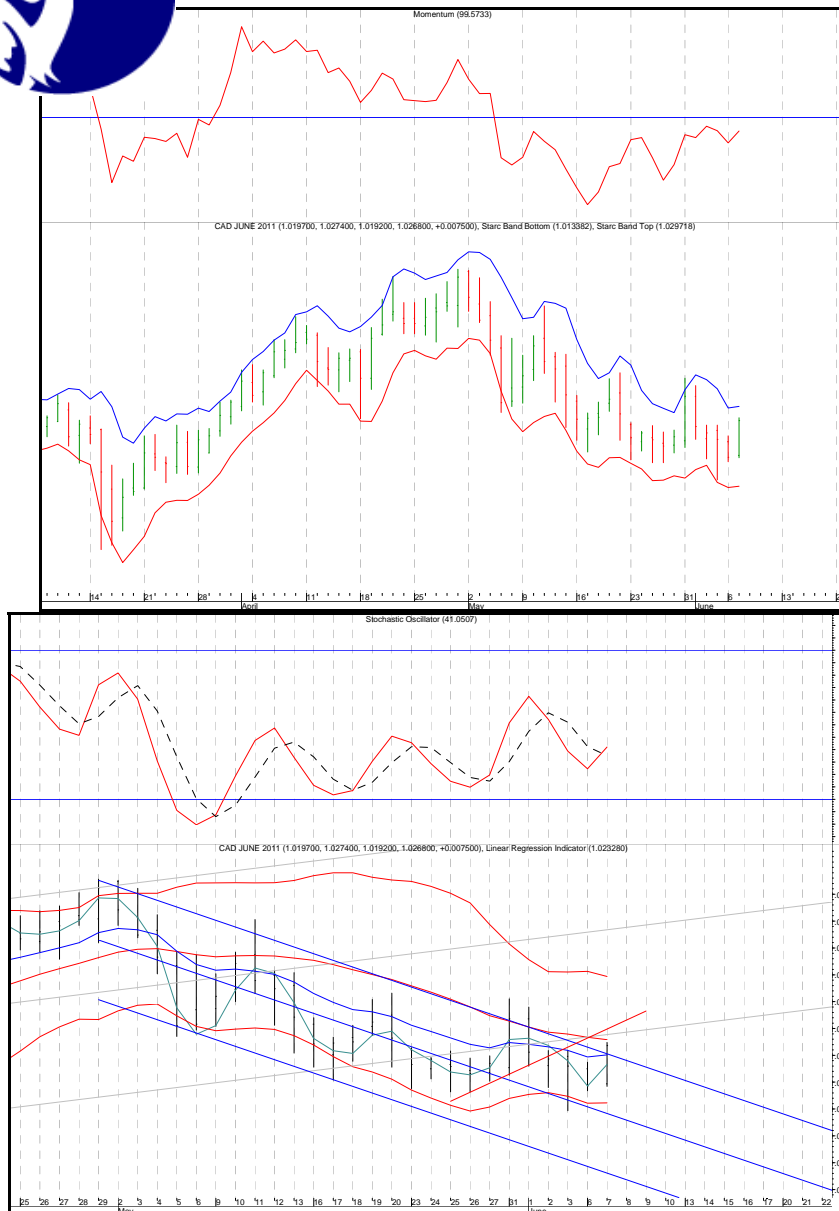




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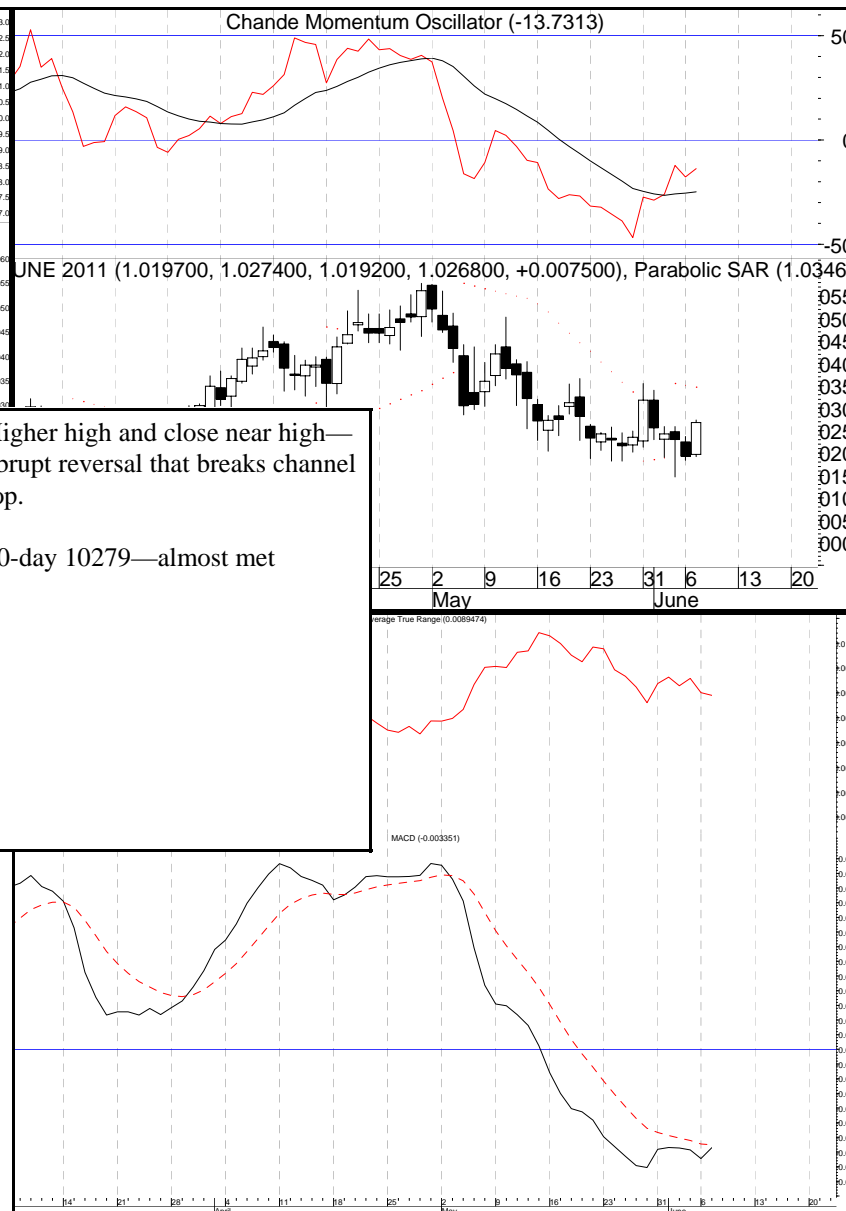
Tuesday, June 7, 2011

## Canadian Dollar JUN 2011 Contract



Higher high and close near high—  
abrupt reversal that breaks channel  
top.

20-day 10279—almost met





# Rockefeller Treasury Services, Inc.

Tuesday, June 7, 2011

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

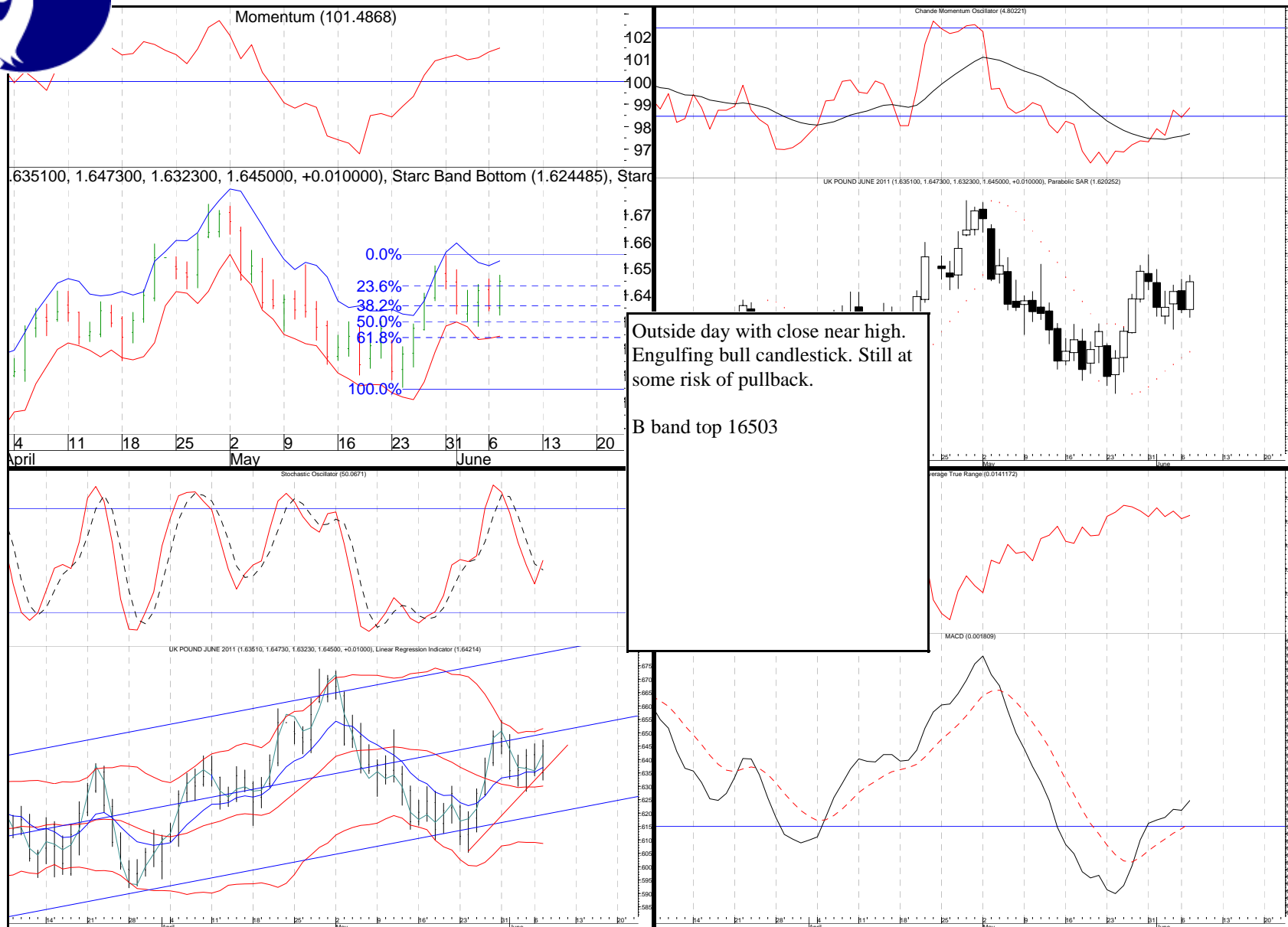




# Rockefeller Treasury Services, Inc.

Tuesday, June 7, 2011

## British Pound JUN 2011 Contract

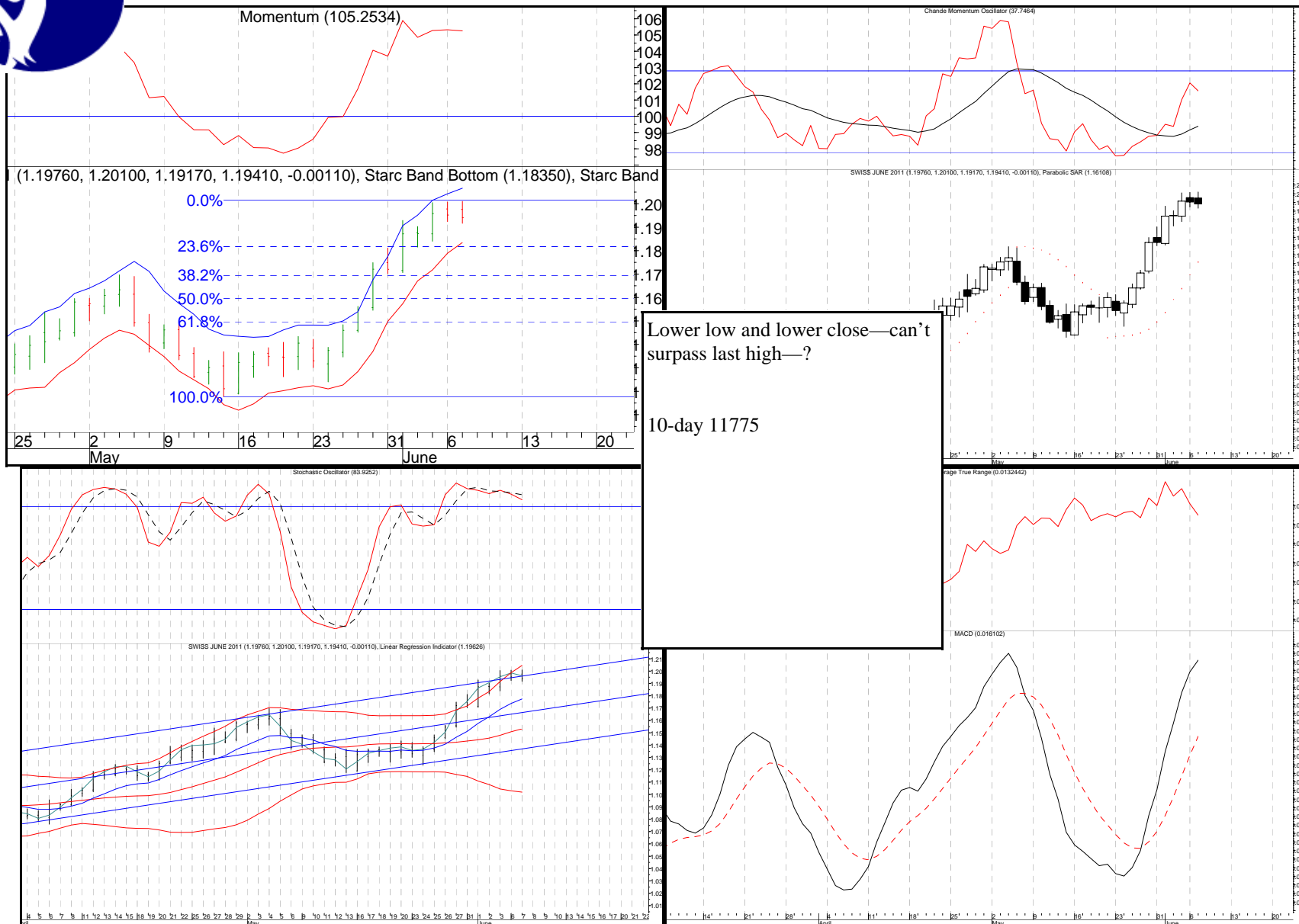




# Rockefeller Treasury Services, Inc.

Tuesday, June 7, 2011

## Swiss Franc JUN 2011 Contract







# Rockefeller Treasury Services, Inc.

Tuesday, June 7, 2011

## Japanese Yen JUN 2011 Contract

