

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

6/2/2011

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	16359	--	--	--	6/02/11	--	16359	16309	16421
Points											-50	62
EURO	BUY	High	SQUARE	14480	--	--	--	6/02/11	--	14480	14435	14531
Points											-45	51
A\$	BUY	Low	SQUARE	10659	--	--	--	6/02/11	--	10659	10623	10718
Points											-36	59
YEN	BUY	Med	SQUARE	12368	--	--	--	6/02/11	--	12368	12328	12411
Points											-40	43
SF	BUY	High	LONG	11873	11839	11897	11845	6/02/11	+28	11823	11789	11870
Points					-34	24					-34	47
C\$	SELL	Med	SQUARE	10243	--	--	--	6/02/11	--	10243	10275	10199
Points											-32	44

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 SHORT THE POUND AT HTE GLOBEX OPEN 16328 (-30 POINTS FROM CLOSE) AND TOOK PROFIT AT 16306 FOR A GAIN OF 22 POINTS.
 WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14330 (-39 POINTS FROM CLOSE) AND HIT THE STOP AT 14413 FOR A LOSS OF 44 POINTS.
 WE WENT SHORT THE A\$ AT THE GLOBEX OPEN 10595 (-43 POINTS FROM CME CLOSE) AND HIT THE TARGET AT 10589 FOR A GAIN OF 6 POINTS.
 WE WENT LONG THE YEN AT THE GLOBEX OPEN 12360 AND HIT THE STOP AT 12329 FOR A LOSS OF 31 POINTS. WE WENT LONG AT 12360 ON FOOTNOTE ULE 3 AND HIT THE TARGET AT 12408 FOR A GAIN OF 48 POINTS.
 WE WENT LONG THE SF AT 11845 AND MISSED THE STOP BY 2 POINTS.
 WE WENT SHORT THE C\$ AT THE GLOBEX OPEN 10231 (-25 FROM CME CLOSE) AND HIT THE TARGET AT 10224 FOR A GAIN OF 7 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	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
						\$1,201.25	

Open Positions

06/02/11	SF	11845	10251
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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.

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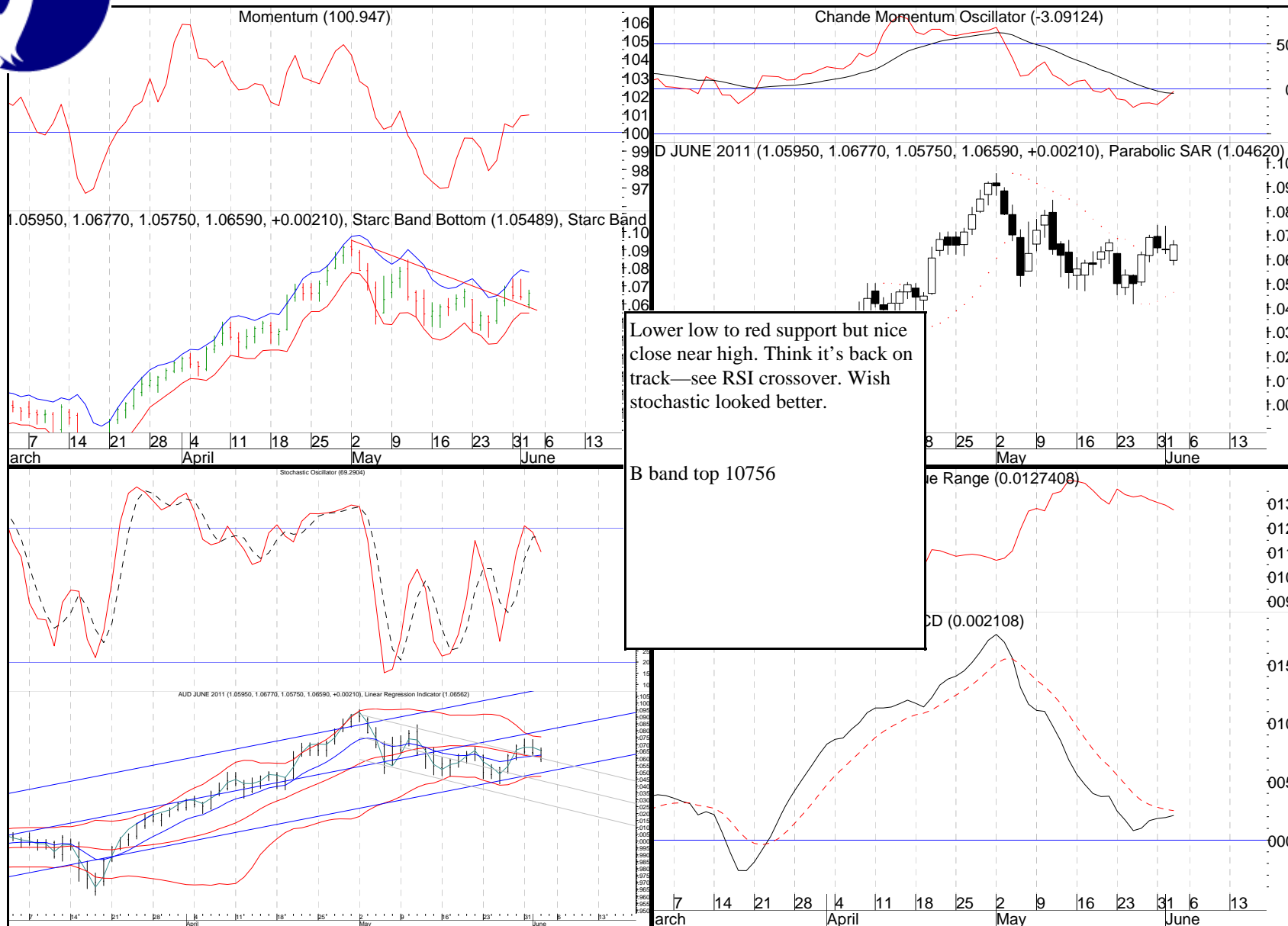
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, June 2, 2011

Australian Dollar JUN 2011 Contract

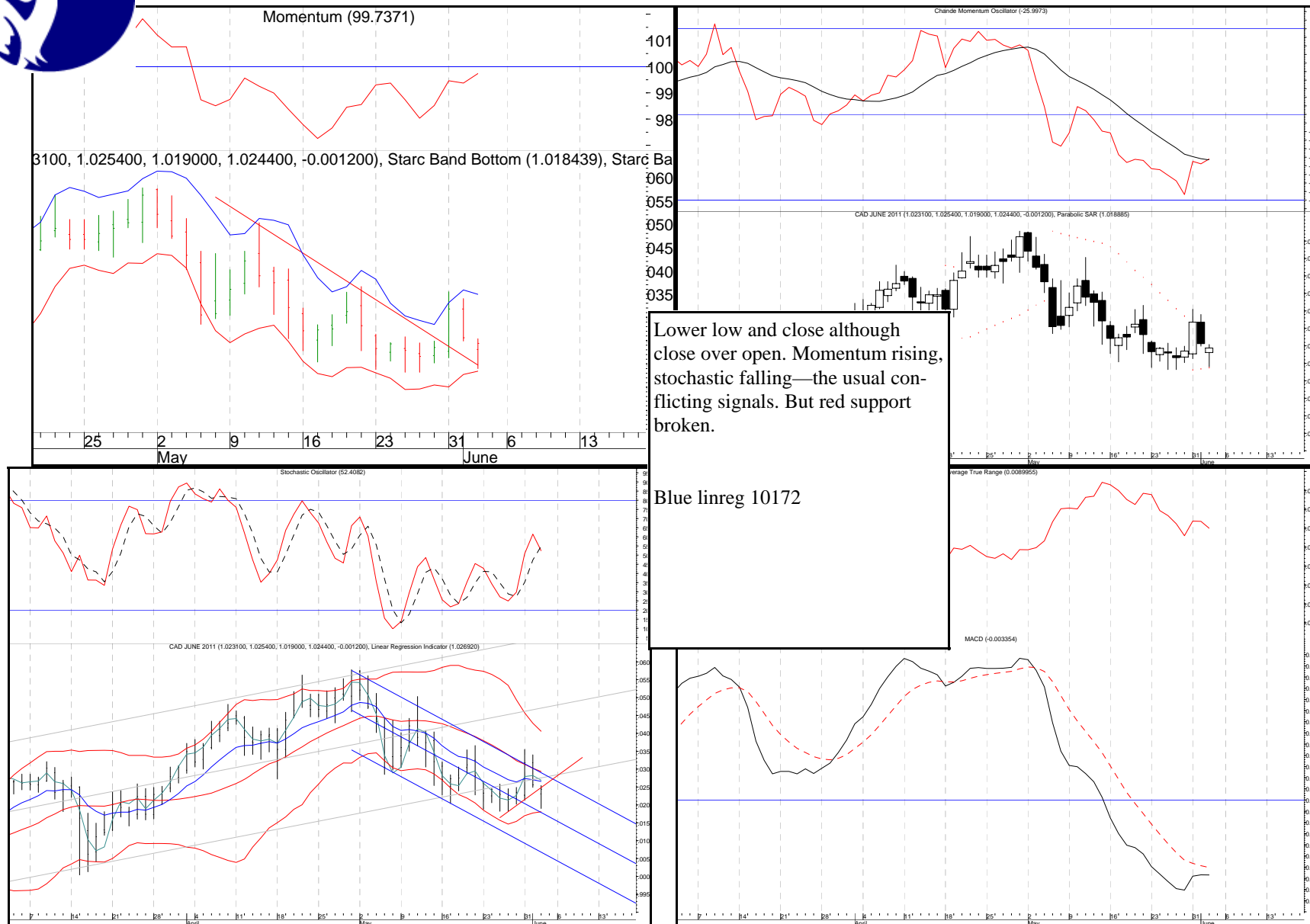




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Thursday, June 2, 2011

Canadian Dollar JUN 2011 Contract

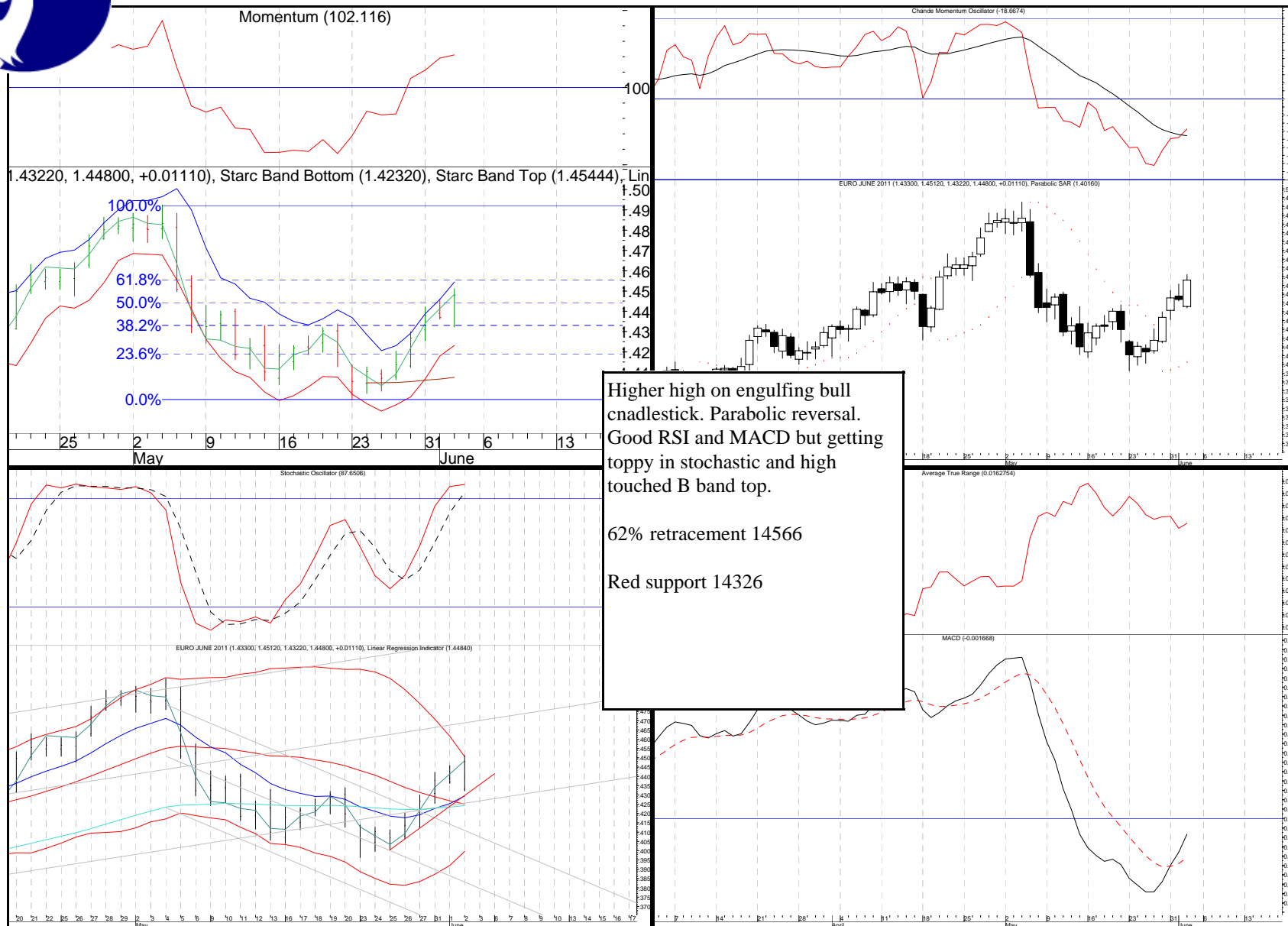




Rockefeller Treasury Services, Inc.

Thursday, June 2, 2011

Euro
JUN 2011 Contract

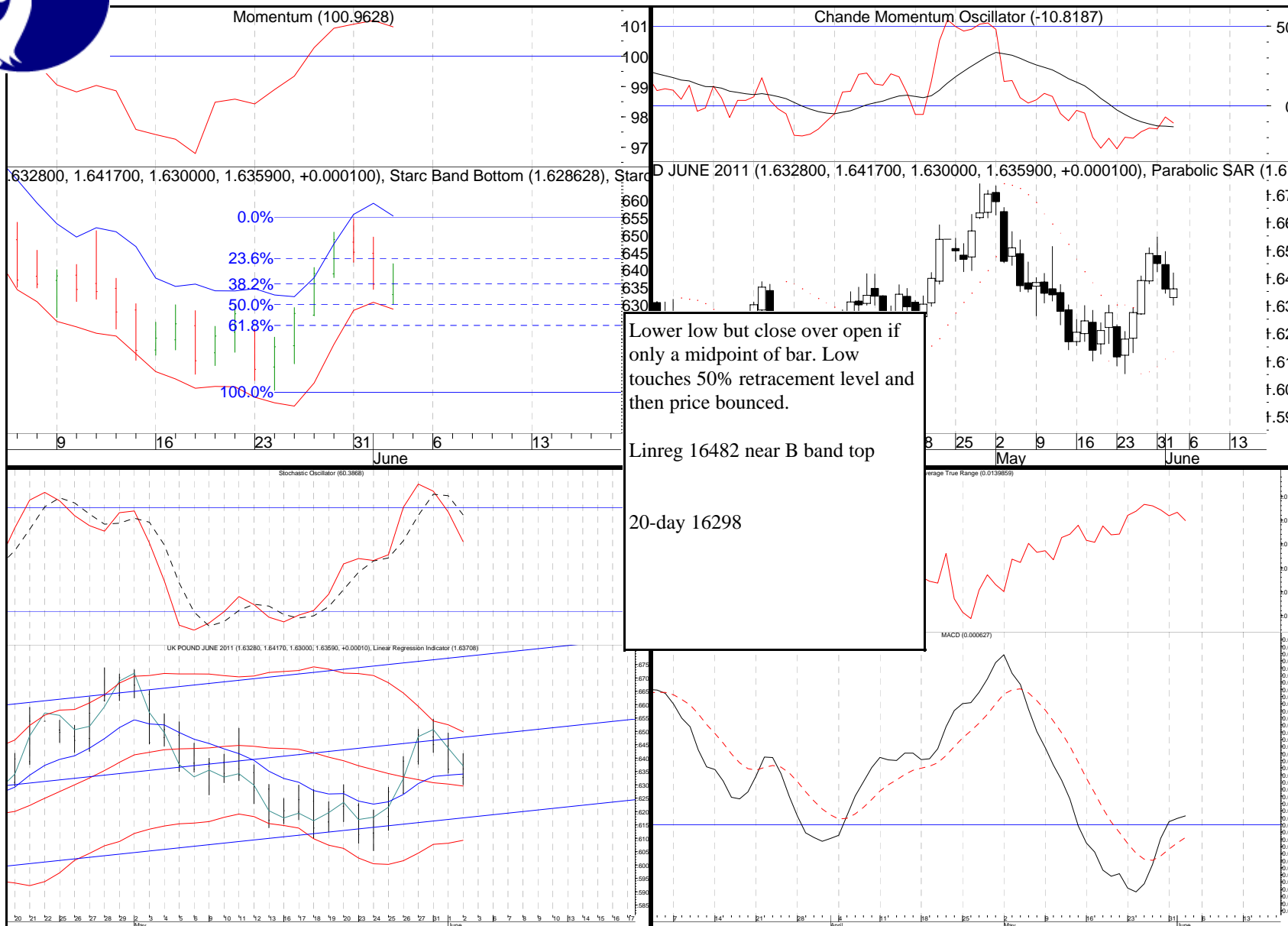




Rockefeller Treasury Services, Inc.

Thursday, June 2, 2011

British Pound JUN 2011 Contract

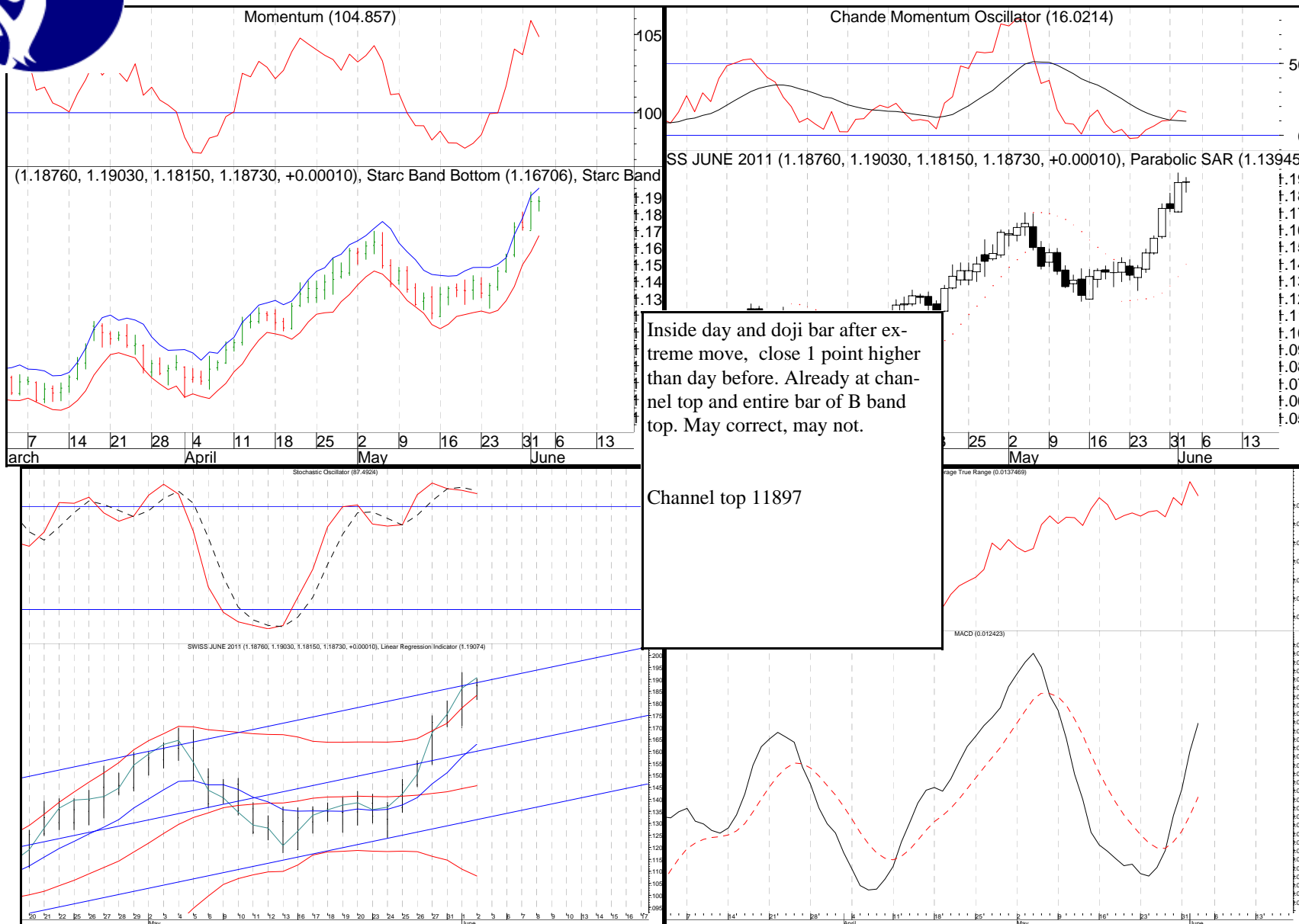




Rockefeller Treasury Services, Inc.

Thursday, June 2, 2011

Swiss Franc JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, June 1, 2011

Japanese Yen JUN 2011 Contract

