

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

6/1/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Med	SQUARE	16358	--	--	--	6/01/11	--	16358	16410	16306
Points											-52	52
EURO	SELL	High	SQUARE	14369	--	--	--	6/01/11	--	14369	14413	14307
Points											-44	62
A\$	SELL	Low	SQUARE	10638	--	--	--	6/01/11	--	10638	10686	10589
Points											-48	49
YEN	BUY	Med	SQUARE	12363	--	--	--	6/01/11	--	12363	12329	12408
Points											-34	45
SF	BUY	High	SQUARE	11872	--	--	--	6/01/11	--	11845	11813	11913
Points											-32	68
C\$	SELL	Med	SQUARE	10256	--	--	--	6/01/11	--	10256	10287	10224
Points											-31	32

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 16447 AND HIT THE STOP AT 16406 FOR A LOSS OF 41 POINTS.
WE HIT THE TARGET IN THE EURO AT 14441 FOR A GAIN OF 57 POINTS.
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10641 AND HIT THE TARGET AT 10709 FOR A GAIN OF 68 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12273 AND HIT THE STOP AT 12323 FOR A LOSS OF 50 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11715 AND HIT THE TARGET AT 11766 FOR A GAIN OF 51 POINTS. WE WENT LONG AT 11816 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 11916 FOR A GAIN OF 100 POINTS.
WE HIT THE STOP IN THE C\$ AT 10289 FOR A LOSS OF 32 POINTS. WE WENT LONG AT 10283 AND HIT THE STOP AT 10251 FOR A LOSS OF 32 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
						\$1,758.75	

Open Positions

06/01/11 C\$	10283	10251
--------------	--------------	-------

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

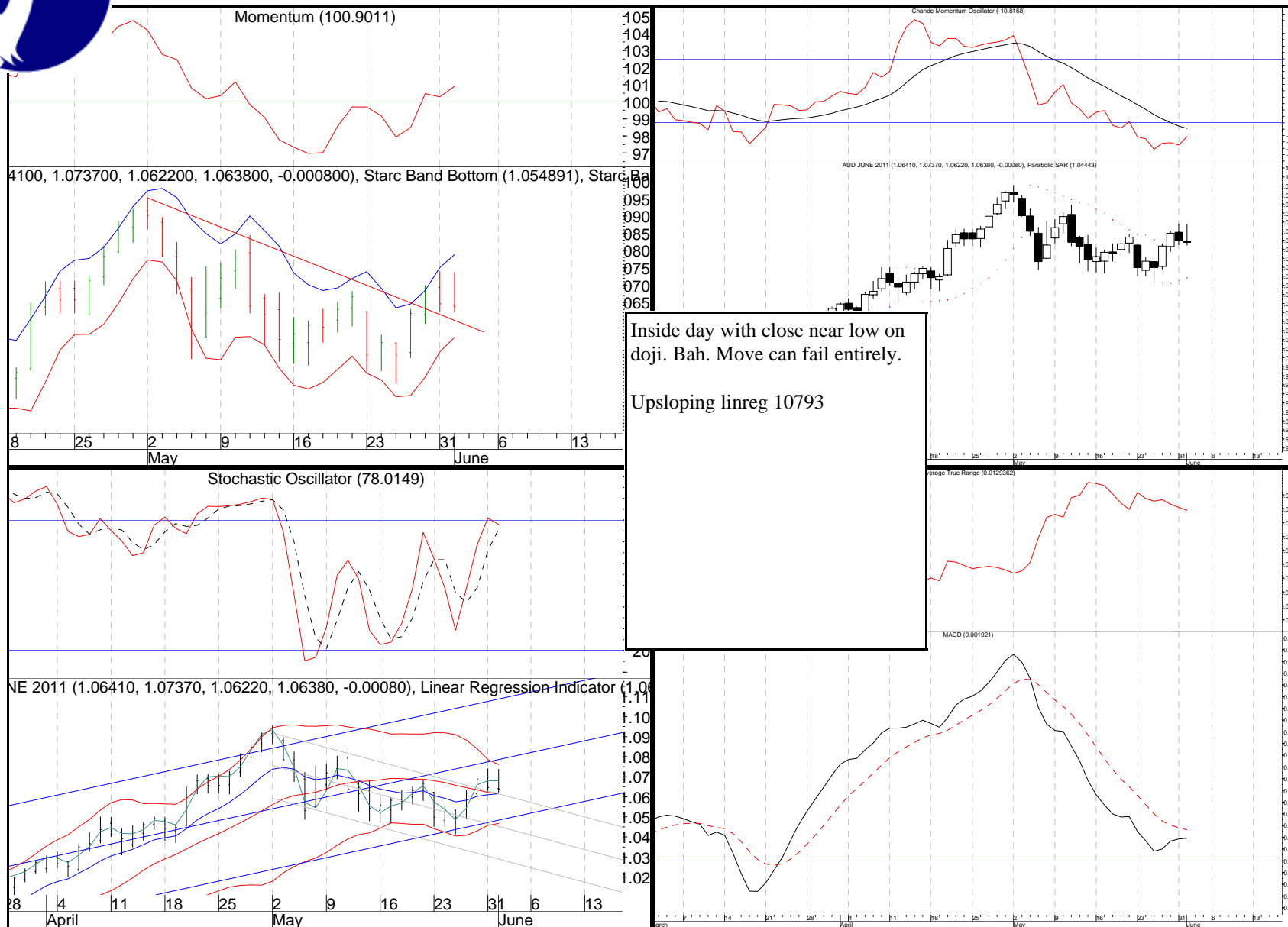
TO SOME TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION 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.

Wednesday, June 1, 2011

Australian Dollar JUN 2011 Contract

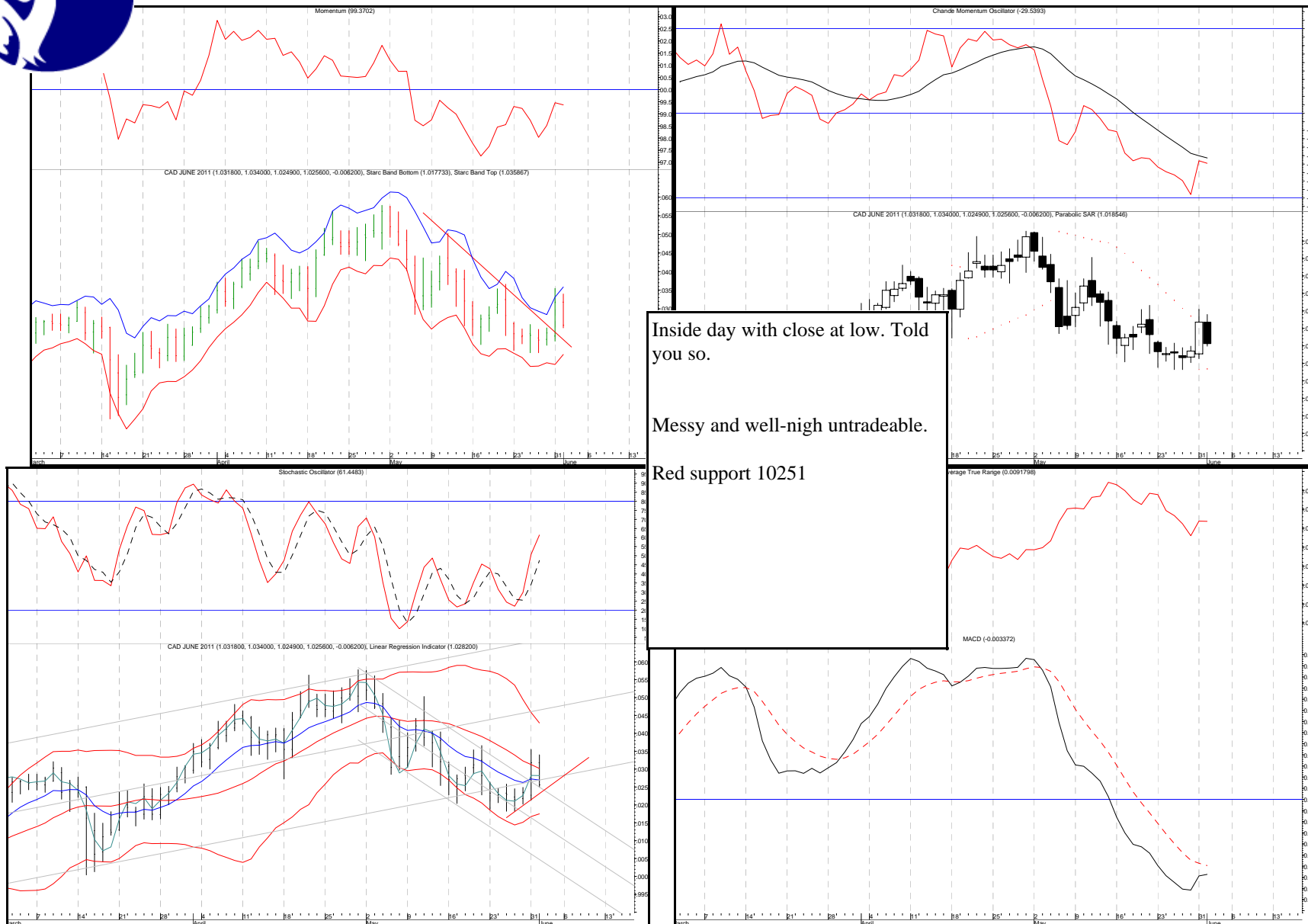




Rockefeller Treasury Services, Inc.

Wednesday, June 1, 2011

Canadian Dollar JUN 2011 Contract

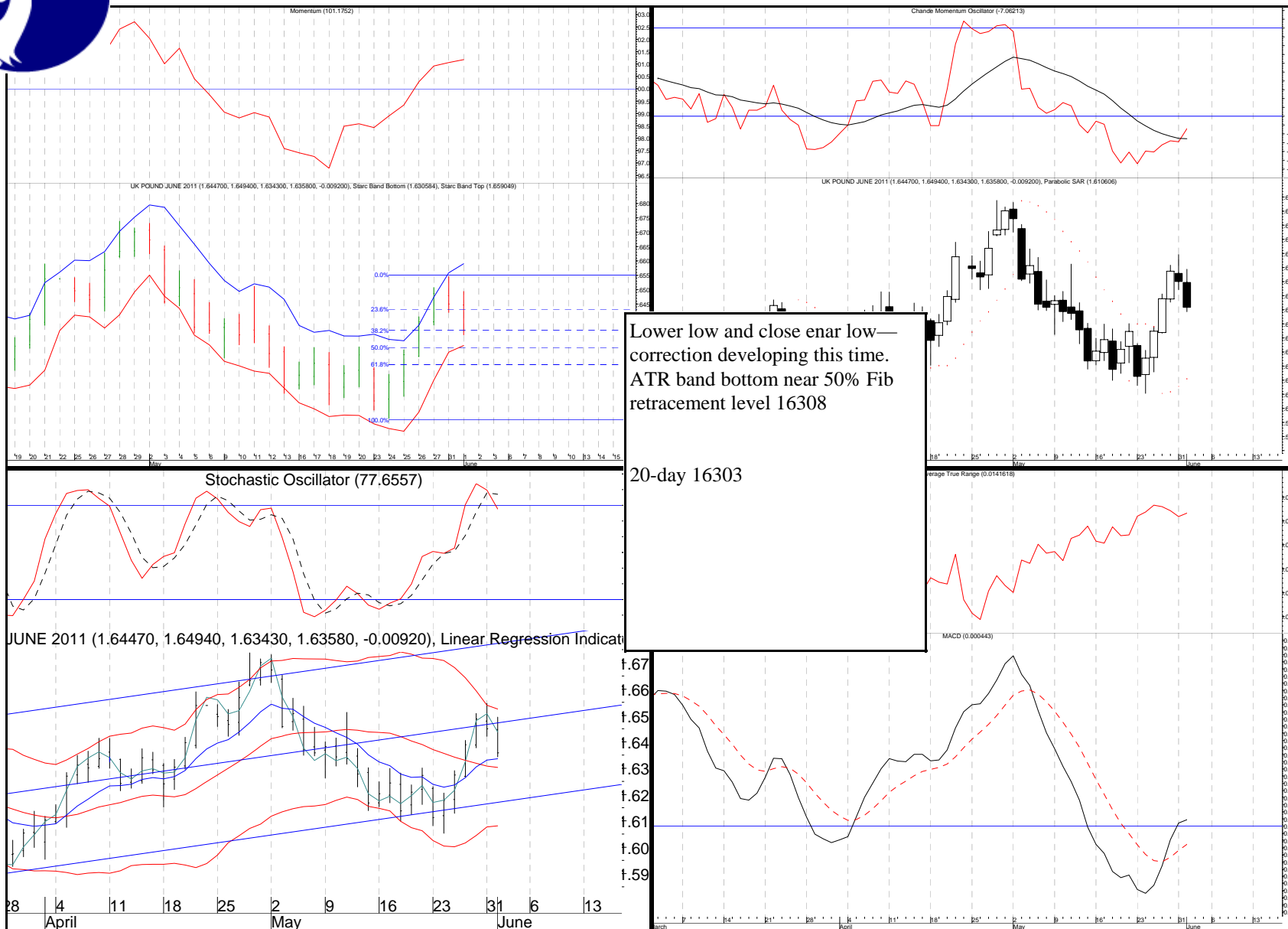




Rockefeller Treasury Services, Inc.

Wednesday, June 1, 2011

British Pound JUN 2011 Contract

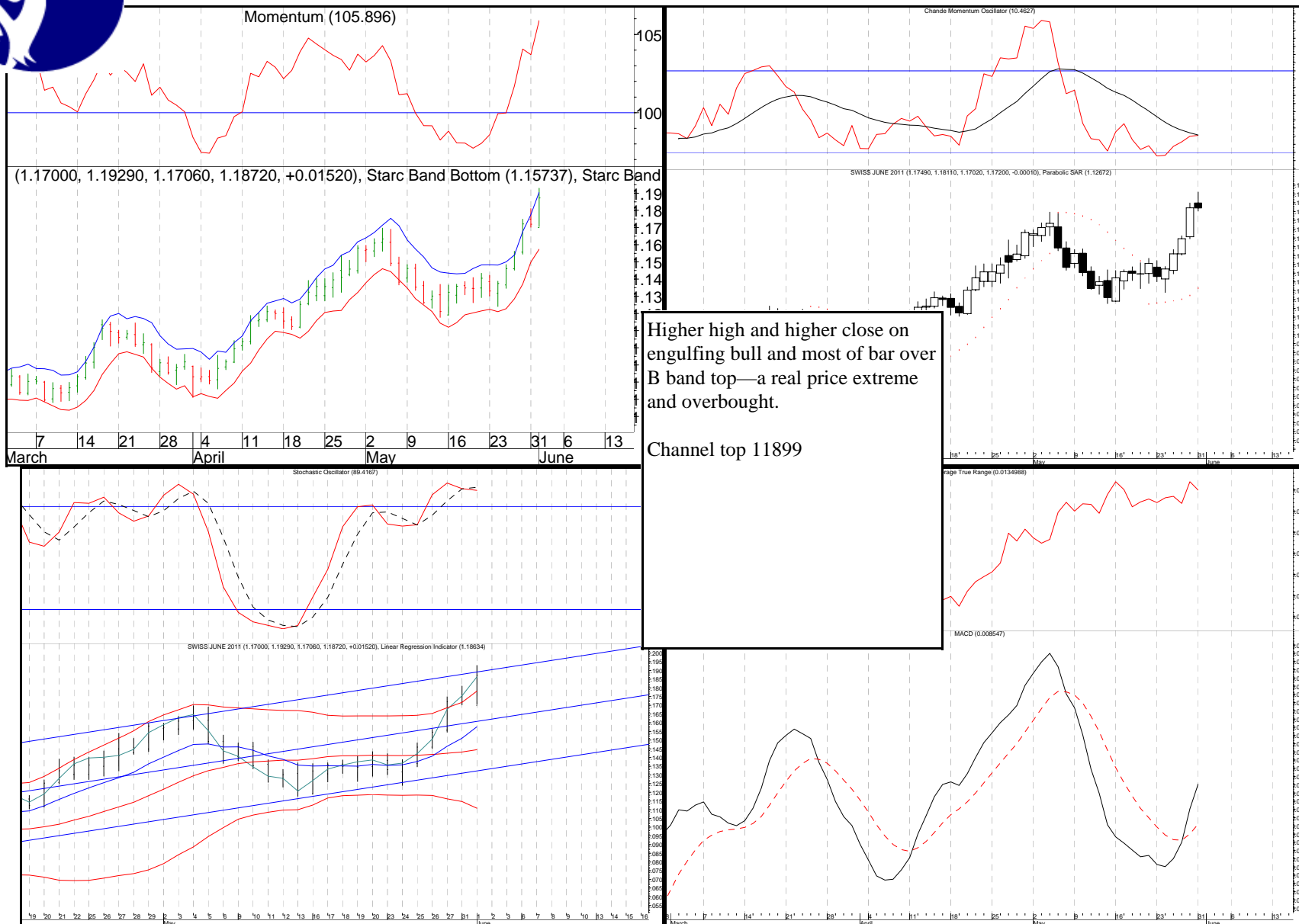




Rockefeller Treasury Services, Inc.

Wednesday, June 1, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, June 1, 2011

Japanese Yen JUN 2011 Contract

