

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

6/10/2011

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	16219	--	--	--	6/10/11	--	16228	16278	16176
Points											-50	52
EURO	SELL	High	SHORT	14312	14360	14240	14366	6/10/11	+54	14423	14476	14360
Points					-48	72					-53	63
A\$	SELL	High	SHORT	10438	10471	10389	10402	6/10/11	-36	10502	10541	10450
Points					-33	49					-39	52
YEN	SELL	Med	SQUARE	12454	--	--	--	6/10/11	--	12454	12491	12416
Points											-37	38
SF	SELL	High	SHORT	11883	11916	11847	11889	6/10/11	+6	NPR		
Points					-33	36					N/A	N/A
C\$	BUY	Med	SQUARE	10212	--	--	--	6/10/11	--	10212	10176	10249
Points											-36	37

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.

Errors: yesterday's report had the wrong entry dates and "JUNE" was not re-labelled to SEPT. We were having a massive thunderstorm and I was rushing to get the reports published before the power went out, which it did at 5 pm.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16343 AND HIT THE STOP AT 16298 FOR A LOSS OF 45 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14470 AND HIT THE TARGET AT 14416 FOR A GAIN OF 54 POINTS. WE WENT SHORT AT 14366 ON FOOTNOTE RULE 2.

WE HIT THE TARGET IN THE AUD AT 10458 FOR A GAIN OF 38 POINTS. WE WENT SHORT AT 10402 ON FOOTNOTE RULE 2.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12446 AND HIT THE STOP AT 12497 FOR A LOSS OF 51 POINTS.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 11889.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10245 AND HIT THE STOP AT 10203 FOR A LOSS OF 42 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
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
06/09/11 Pound	16344	16412	06/09/11	68	425.00	137.50
06/09/11 Euro	14562	14520	06/09/11	42	525.00	-387.50
06/09/11 Yen	12518	12475	06/09/11	43	537.50	-925.00
06/09/11 SF	11971	11914	06/09/11	57	712.50	-1,637.50
06/09/11 C\$	10229	10184	06/09/11	45	450.00	-2,087.50
06/09/11 A\$	10458	10490	06/10/11	32	320.00	-1,767.50
06/10/11 Pound	16343	16298	06/10/11	45	281.25	-2,048.75
06/10/11 Euro	14416	14470	06/10/11	54	675.00	-1,373.75
06/10/11 Yen	12497	12446	06/10/11	51	637.50	-2,011.25
06/10/11 C\$	10245	10203	06/10/11	42	420.00	-2,431.25
					-\$2,431.25	

Open Positions

06/10/11 Euro	14366
06/10/11 A\$	10402
06/10/11 SF	11889

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.

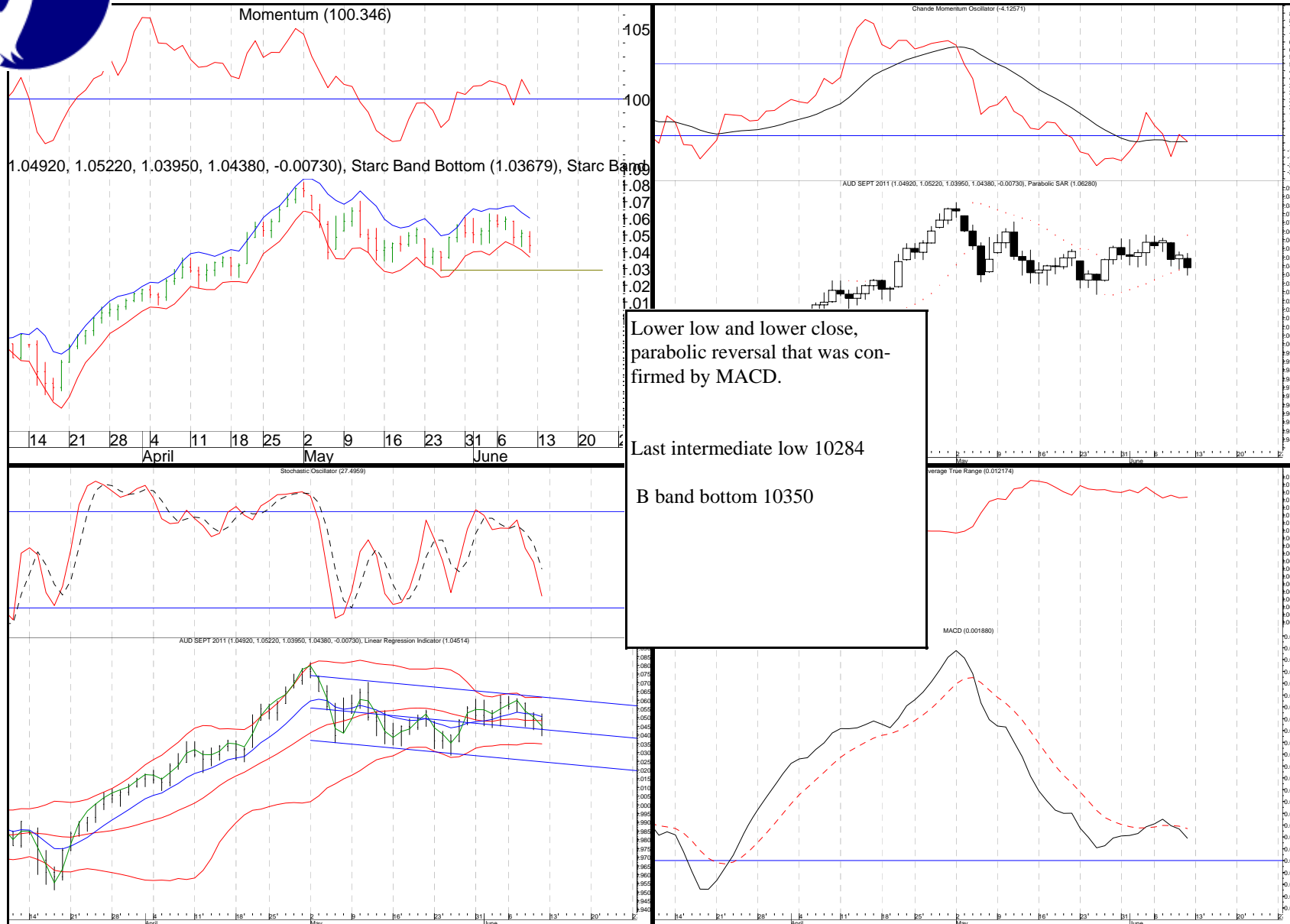
AND ALL OF WHICH CAN ADVERSELY AFFECT YOUR TRADING RESULTS.



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Friday, June 10, 2011

Australian Dollar SEPT 2011 Contract





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Canadian Dollar SEPT 2011 Contract

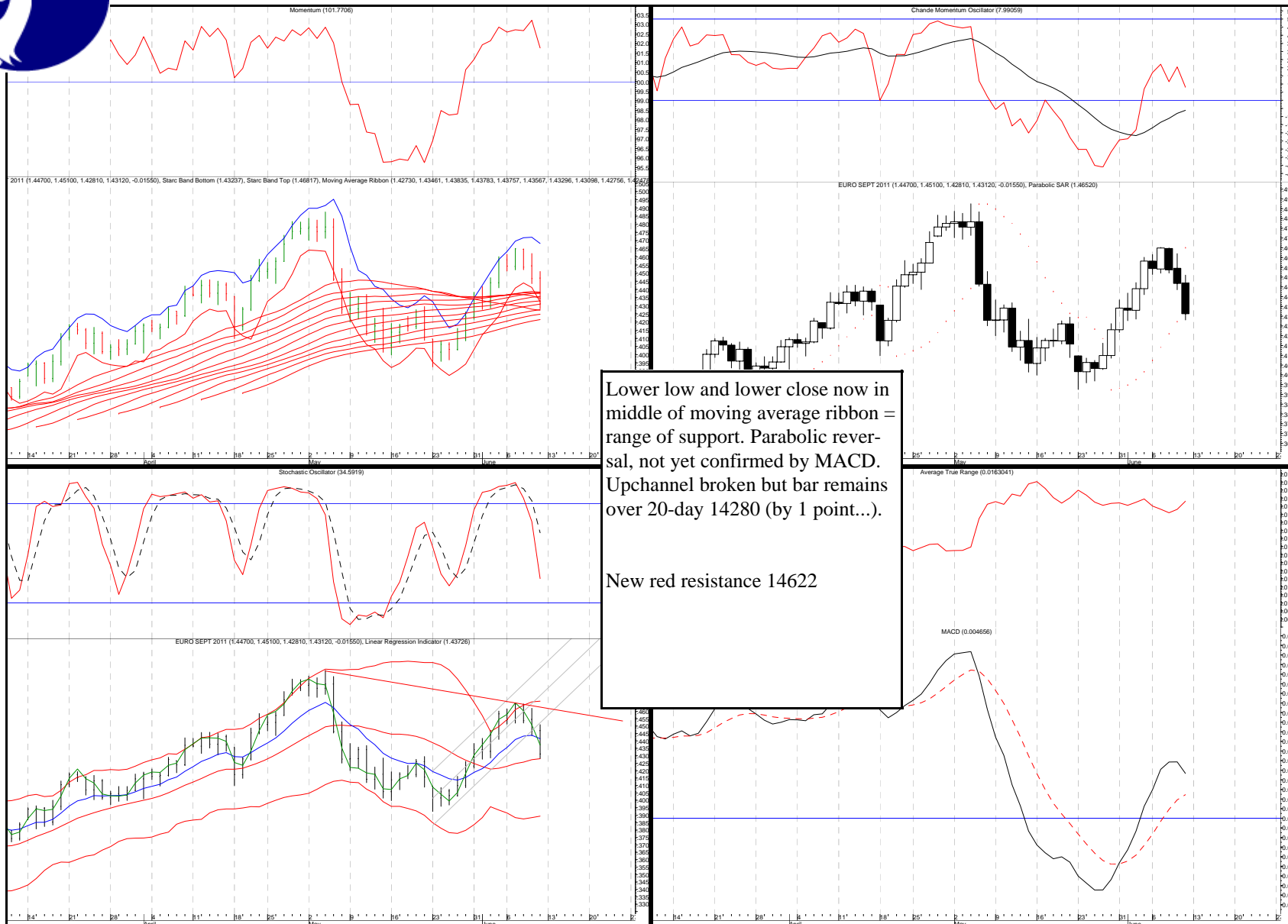




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Euro SEPT 2011 Contract

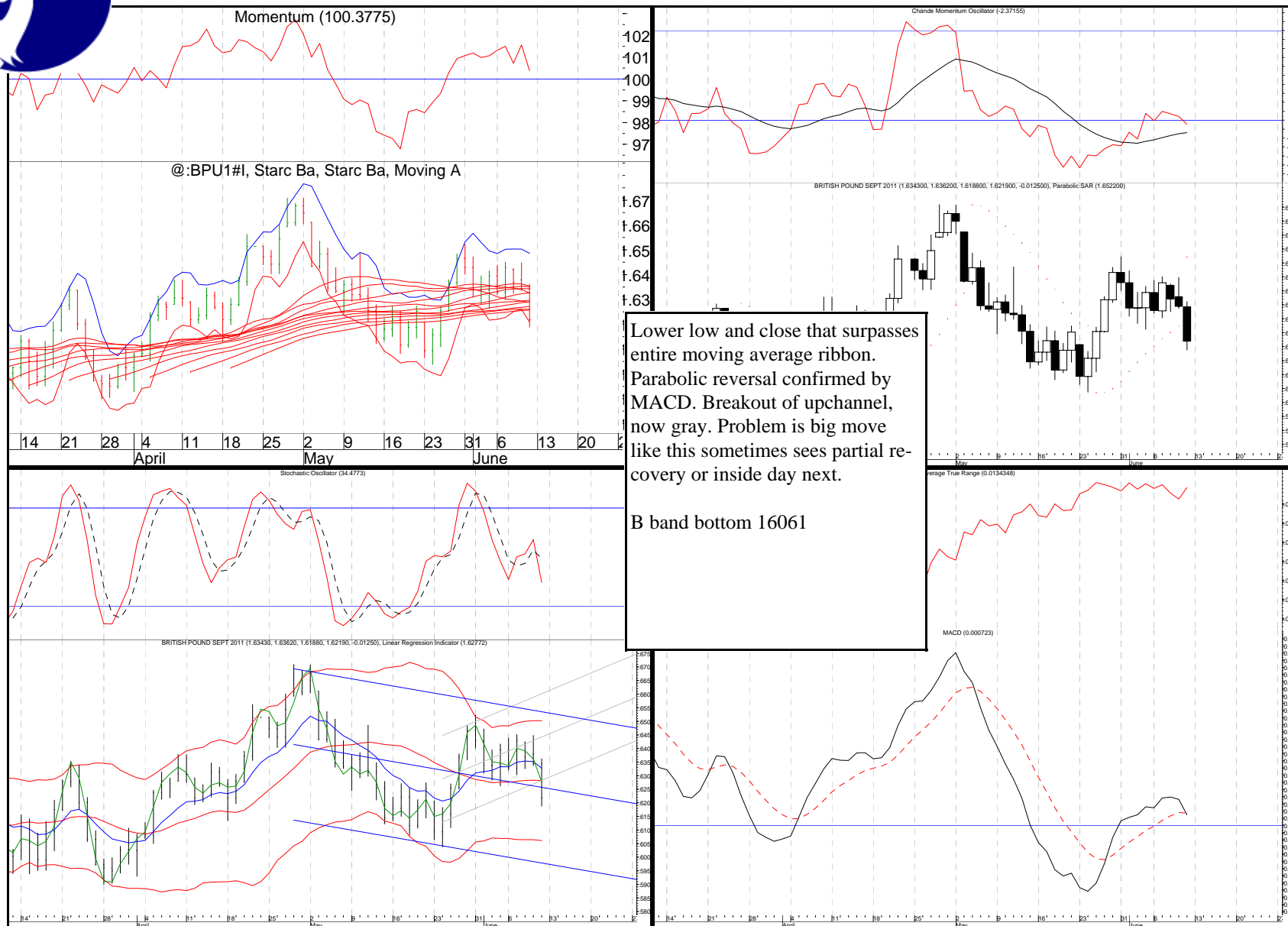




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Friday, June 10, 2011

British Pound SEPT 2011 Contract

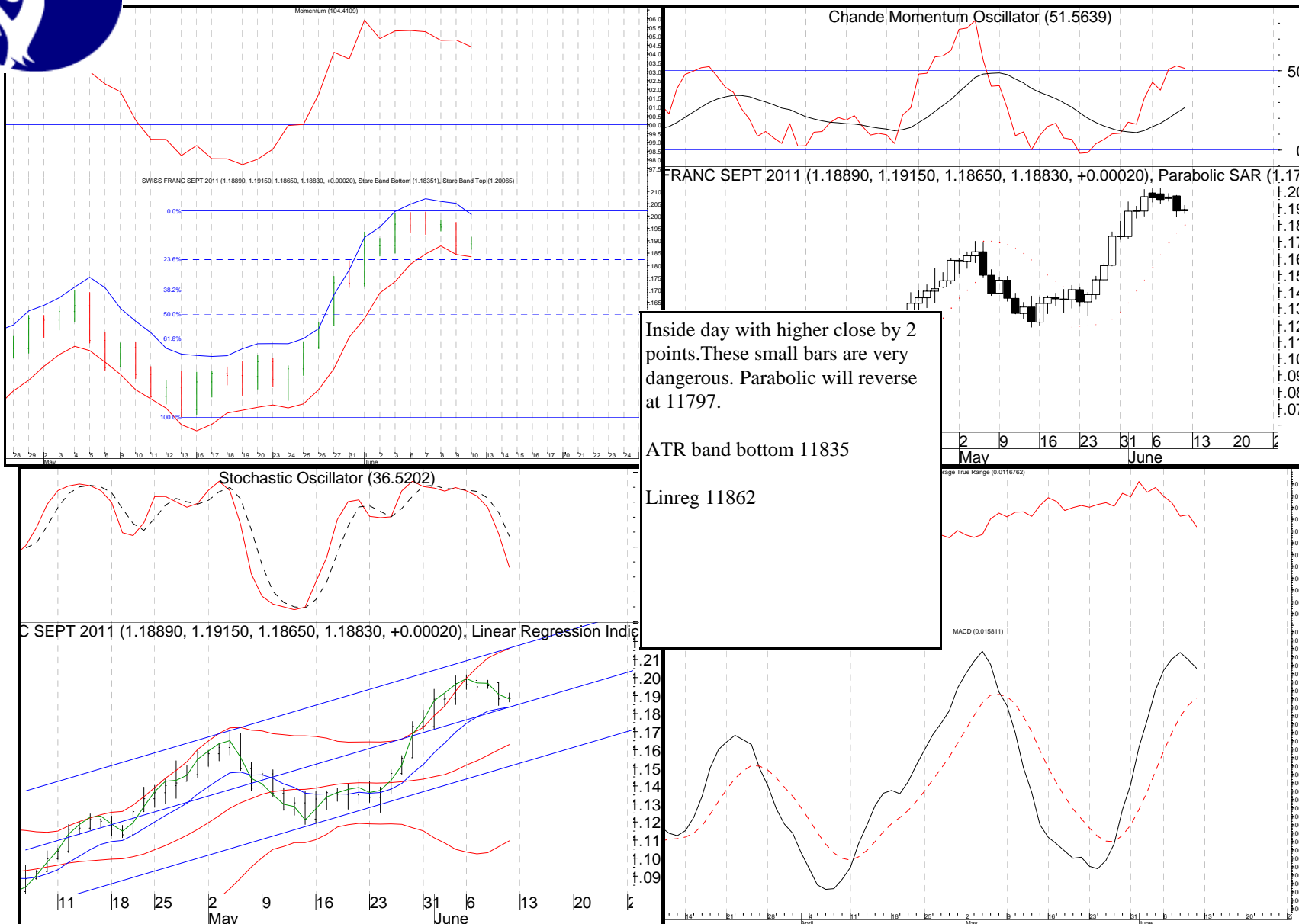




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Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

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Japanese Yen SEPT 2011 Contract

