

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

6/17/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SHORT	16158	16204	16087	16144	6/17/11	-14	NPR		
Points					-46	71					N/A	N/A
EURO	BUY	Low	SQUARE	14276	--	--	--	6/17/11	--	14305	14252	14357
Points											-53	52
A\$	BUY	Low	SQUARE	10492	--	--	--	6/17/11	--	10492	10458	10533
Points											-34	41
YEN	BUY	Low	SQUARE	12498	--	--	--	6/17/11	--	12498	12455	12544
Points											-43	46
SF	BUY	Low	SQUARE	11795	--	--	--	6/17/11	--	11795	11748	11853
Points											-47	58
C\$	SELL	Low	SQUARE	10177	--	--	--	6/17/11	--	10177	10207	10133
Points											-30	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 had an error on yesterday's report. For 06/15/11, we went short the AUD at 10440 and hit the stop at 10465 for a loss of 25 points. We went short at 10440 on footnote rule 3 and took profit at 10365 for a gain of 75 points. Track record has been corrected.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16144, 57 POINTS OVER CME CLOSE. USING PROPORTIONALITY, STOP BECAME 16193 (NOT MET) AND TARGET 15980 (ALSO NOT MET).

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14176, 73 POINTS FROM CME CLOSE. USING PROPORTIONALITY, STOP BECAME 14235 AND TARGET 14117. WE HIT THE TARGET AT 14117 FOR A GAIN OF 59 POINTS. WE WENT SHORT AT 14226 AND HIT THE STOP AT 14272 FOR A LOSS OF 46 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10444, 62 POINTS OVER CME CLOSE. USING PROPORTIONALITY, STOP BECAME 10285 (NOT HIT) AND TARGET BECAME 10485. WE HIT THE TARGET AT 10485 FOR A GAIN OF 41 POINTS.

WE HIT THE STOP IN THE YEN AT 12435 FOR A LOSS OF 75 POINTS. OUCH.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 11805 AND HIT THE STOP AT 11817 FOR A LOSS OF 12 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10165, 53 POINTS OVER CME CLOSE. USING PROPORTIONALITY, STOP BECAME 10200 AND TARGET BECAME 10130. BOTH WERE HIT BUT TARGET WAS HIT FIRST AT 10130 FOR A GAIN OF 35 POINTS.

If stop is hit in euro, or see 14232, go short, stop 14275, target 14165.

If stop is hit in SF, go short at 11758, stop 11789, target 11702.

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
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
06/10/11	Euro	14360	14366	06/13/11	6	75.00	-2,356.25
06/10/11	SF	11847	11889	06/13/11	42	525.00	-1,831.25
06/13/11	Pound	16278	16228	06/13/11	50	312.50	-2,143.75
06/13/11	Yen	12416	12466	06/13/11	50	625.00	-1,518.75
06/13/11	C\$	10187	10176	06/13/11	11	110.00	-1,628.75
06/10/11	A\$	10471	10402	06/13/11	69	690.00	-2,318.75
06/10/11	A\$	10521	10502	06/14/11	19	190.00	-2,508.75
06/14/11	Pound	16408	16355	06/14/11	53	331.25	-2,840.00
06/14/11	Euro	14373	14417	06/14/11	44	550.00	-2,290.00
06/14/11	Yen	12470	12442	06/14/11	28	350.00	-2,640.00
06/14/11	SF	11950	11982	06/14/11	32	400.00	-2,240.00
06/14/11	C\$	10221	10251	06/14/11	30	300.00	-1,940.00
06/14/11	A\$	10558	10528	06/15/11	30	300.00	-2,240.00
06/14/11	C\$	10301	10276	06/15/11	25	250.00	-2,490.00
06/15/11	Pound	16353	16322	06/15/11	31	193.75	-2,683.75
06/15/11	Euro	14401	14372	06/15/11	29	362.50	-3,046.25
06/15/11	A\$	10492	10454	06/15/11	38	380.00	-3,426.25
06/15/11	Yen	12387	12426	06/15/11	39	487.50	-2,938.75
06/15/11	SF	11814	11837	06/15/11	23	287.50	-2,651.25
06/15/11	C\$	10260	10224	06/15/11	36	360.00	-3,011.25
06/15/11	SF	11767	11764	06/16/11	3	37.50	-3,048.75
06/16/11	Pound	16107	16176	06/16/11	69	431.25	-2,617.50
06/16/11	Euro	14076	14130	06/16/11	54	675.00	-1,942.50
06/16/11	A\$	10465	10440	06/16/11	25	250.00	-2,192.50
06/16/11	A\$	10365	10440	06/16/11	75	750.00	-1,442.50
06/16/11	Yen	12401	12360	06/16/11	41	512.50	-1,955.00
06/16/11	C\$	10190	10144	06/16/11	46	460.00	-2,415.00
06/16/11	Yen	12435	12360	06/17/11	75	937.50	-3,352.50
06/17/11	Euro	14117	14176	06/17/11	59	737.50	-2,615.00

06/17/11 Euro	14272	14226	06/17/11	46	575.00	-3,190.00
06/17/11 A\$	10444	10485	06/17/11	41	410.00	-2,780.00
06/17/11 SF	11817	11805	06/17/11	12	150.00	-2,930.00
06/17/11 C\$	10130	10165	06/17/11	35	350.00	-2,580.00
					-\$2,580.00	

Open Positions

06/17/11 Pound

16144

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.

Friday, June 17, 2011

Australian Dollar SEPT 2011 Contract

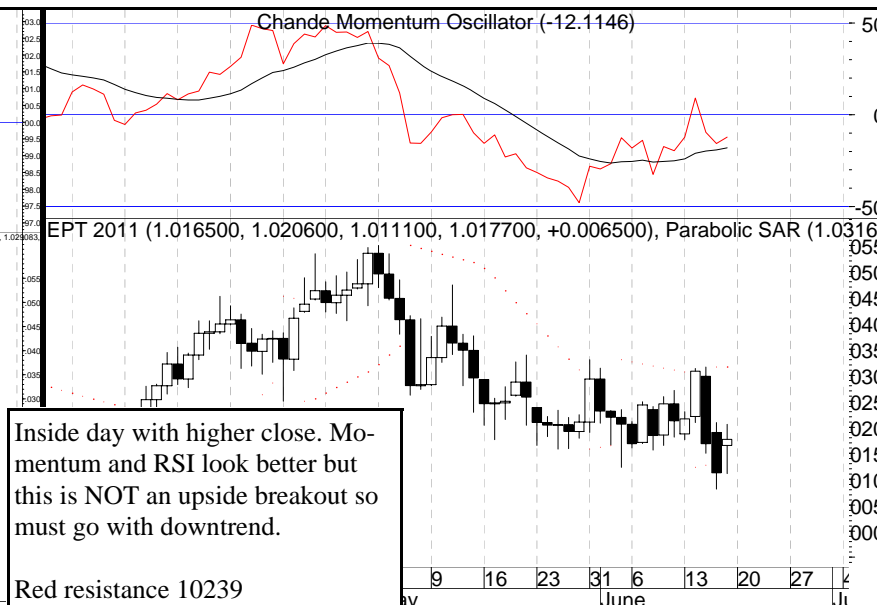
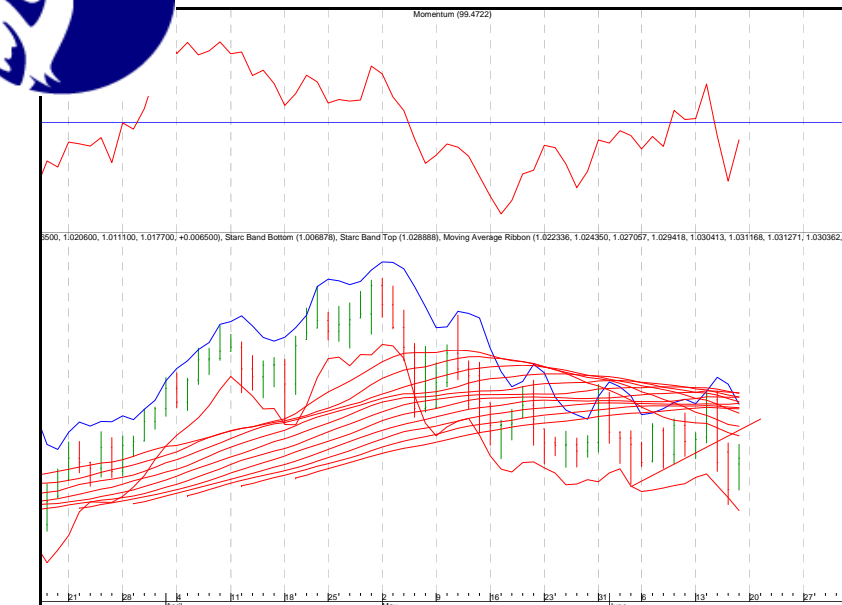




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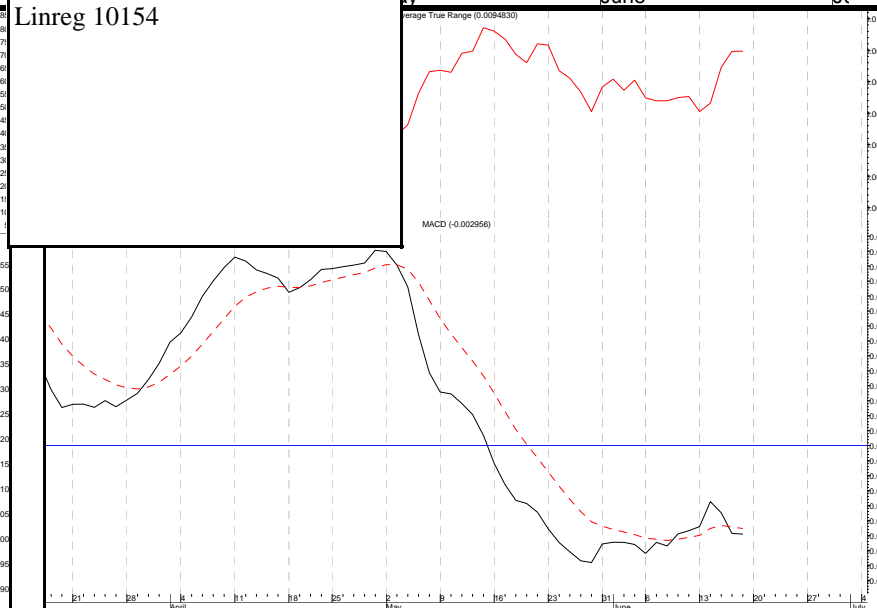
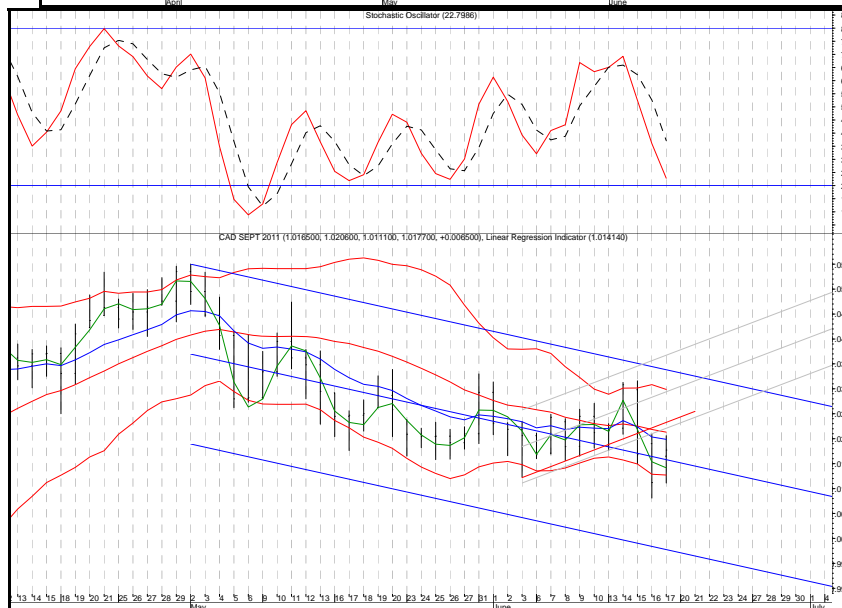
Friday, June 17, 2011

Canadian Dollar SEPT 2011 Contract



Inside day with higher close. Momentum and RSI look better but this is NOT an upside breakout so must go with downtrend.

Red resistance 10239
Linreg 10154

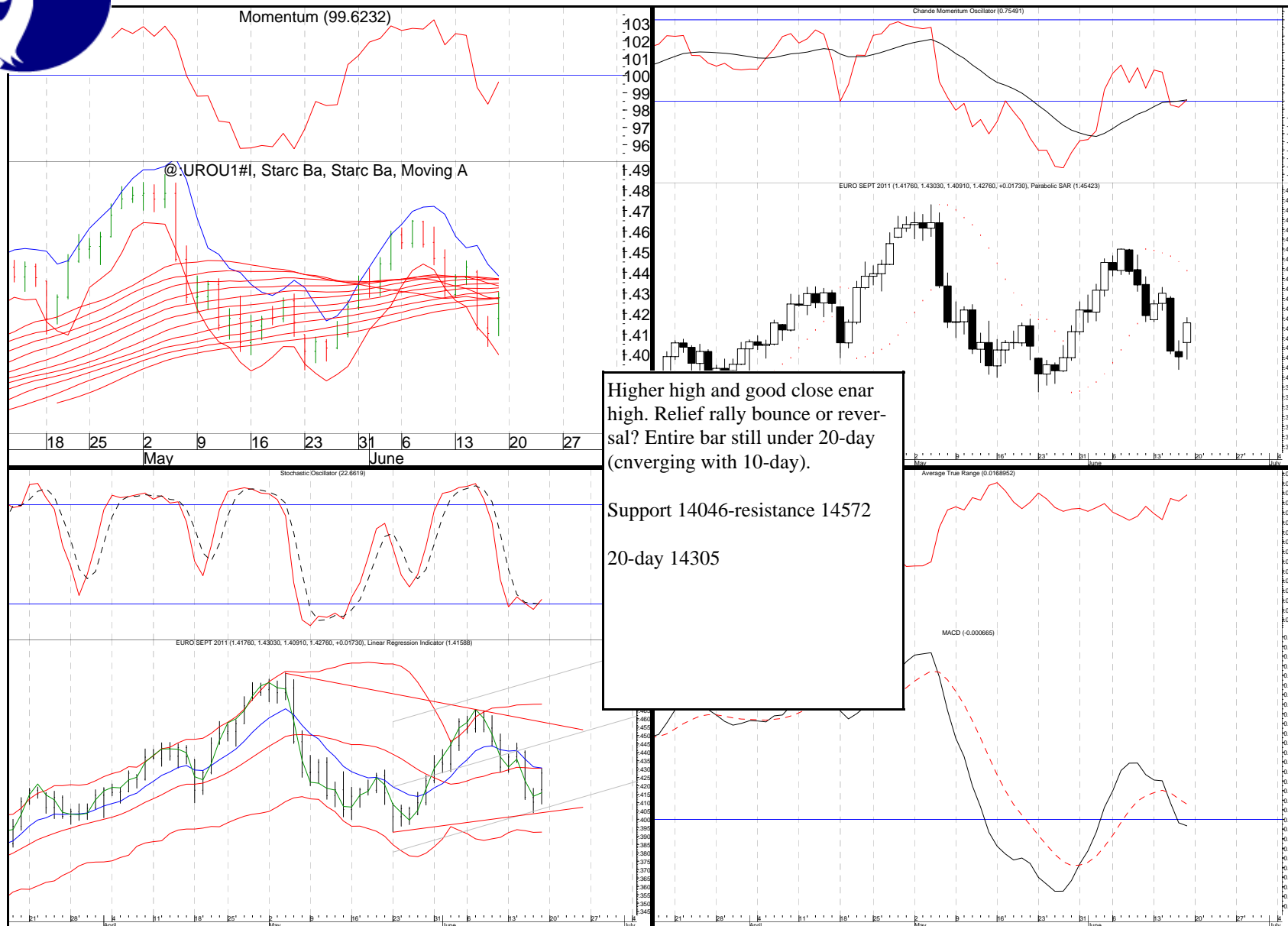




Rockefeller Treasury Services, Inc.

Friday, June 17, 2011

Euro SEPT 2011 Contract

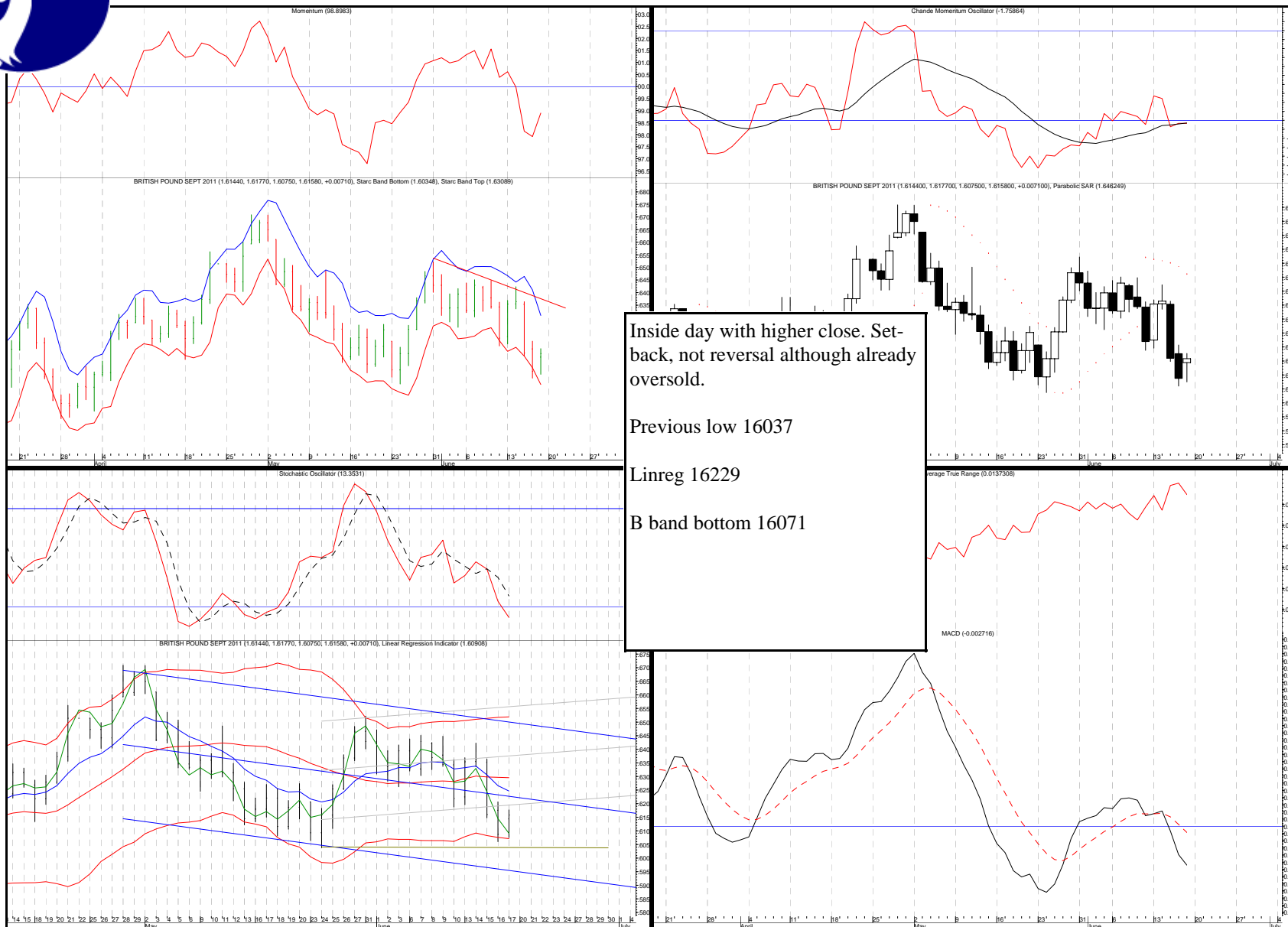




Rockefeller Treasury Services, Inc.

Friday, June 17, 2011

British Pound SEPT 2011 Contract

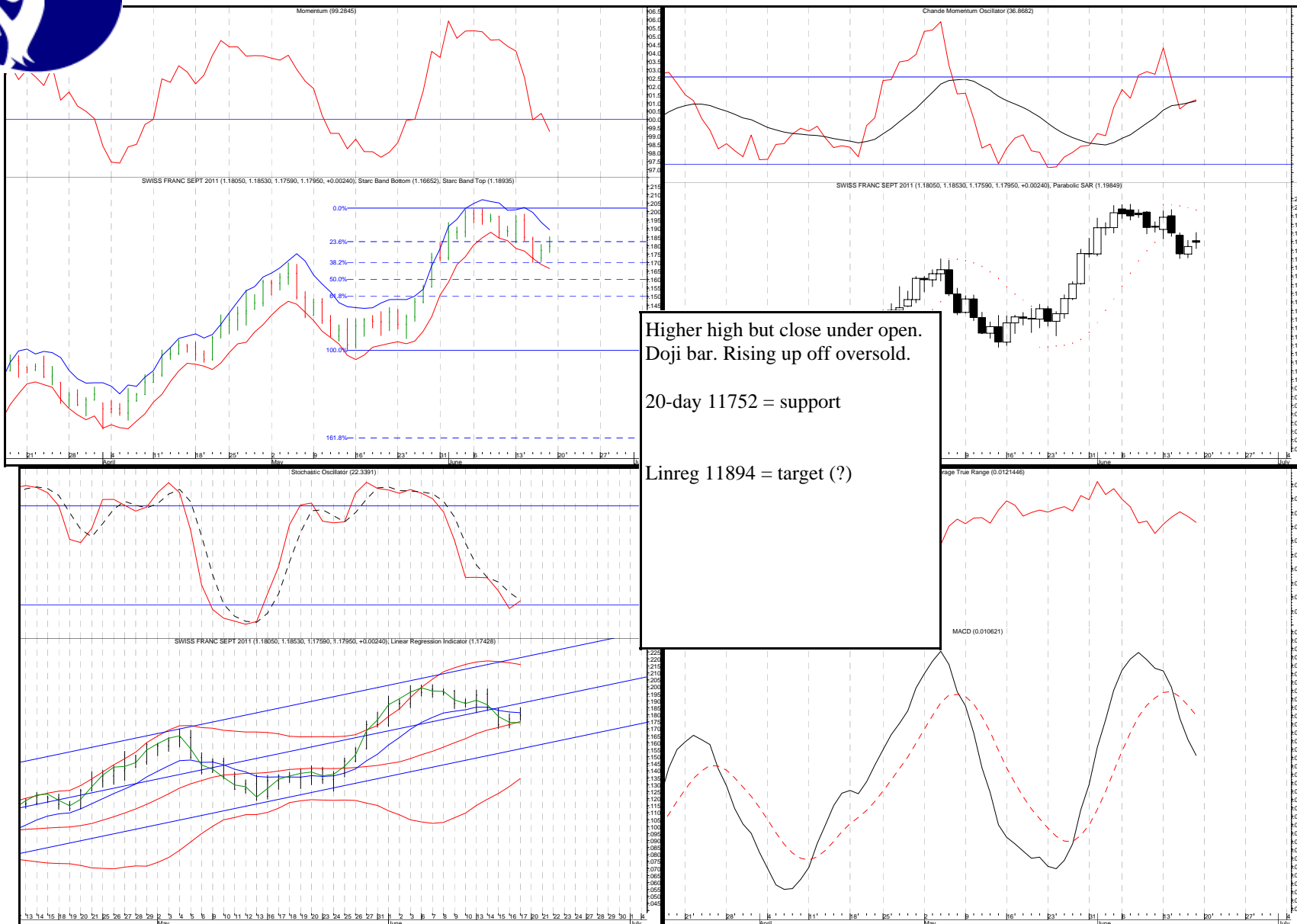




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Friday, June 17, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, June 17, 2011

Japanese Yen SEPT 2011 Contract

