

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

6/15/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Low	SQUARE	16160	--	--	--	6/15/11	--	16160	16212	16107
Points											-52	53
EURO	SELL	Med	SQUARE	14132	--	--	--	6/15/11	--	14132	14185	14076
Points											-53	56
A\$	SELL	Med	SQUARE	10418	--	--	--	6/15/11	--	10418	10465	10365
Points											-47	53
YEN	SELL	High	SQUARE	12361	--	--	--	6/15/11	--	12361	12401	12318
Points											-40	43
SF	SELL	Low	SHORT	11728	11767	11663	11764	6/15/11	+36	11813	11857	11745
Points					-39	65					-44	68
C\$	BUY	Med	SQUARE	10168	--	--	--	6/15/11	--	10168	10144	10218
Points											-24	50

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.

Note that the stops that would be appropriate in a potential pullback scenario are too wide for us. We may get lots of Rule 3 re-entries.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16353 AND HIT THE STOP AT 16322 FOR A LOSS OF 31 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14401 AND HIT THE STOP AT 14372 FOR A LOSS OF 29 POINTS.
WE HIT THE STOP IN THE AUD AT 10528 FOR A LOSS OF 30 POINTS. WE WENT LONG AT 10491 AND HIT THE STOP AT 10454 FOR A LOSS OF 37 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12426 AND HIT THE TARGET AT 12387 FOR A GAIN OF 39 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11837 AND HIT THE TARGET AT 11814 FOR A GAIN OF 23 POINTS. WE WENT SHORT AT 11764 ON FOOTNOTE RULE 2.
WE HIT THE STOP IN THE CAD AT 10276 FOR A LOSS OF 25 POINTS. WE WENT LONG AT 10260 AND HIT THE STOP AT 10224 FOR A LOSS OF 36 POINTS.

NEVER HAVE WE NEEDED A REVERSAL RULE MORE THAN TODAY.

Is stop is hit in pound, go short at 16239, stop 16284, target 16160.
If stop is hit in euro, go short again at 14230, stop 14277, target 14150.

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
						-\$3,011.25

Open Positions

06/15/11 SF **11764**

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

OPTIONAL 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.

Wednesday, June 15, 2011

Australian Dollar SEPT 2011 Contract

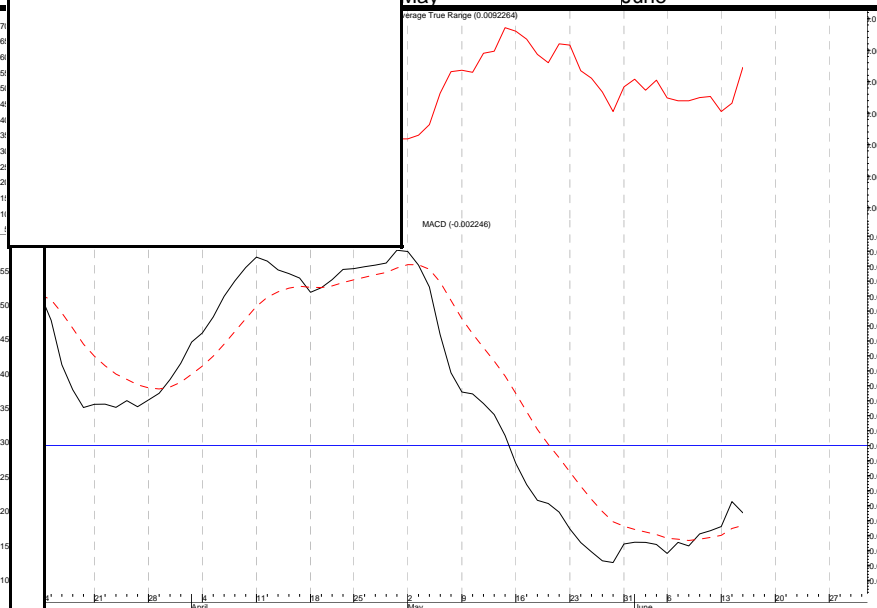
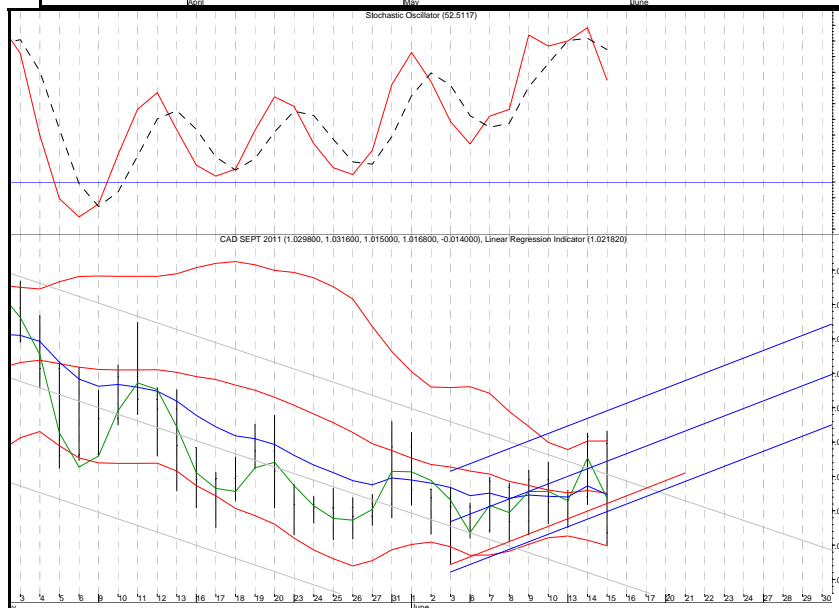
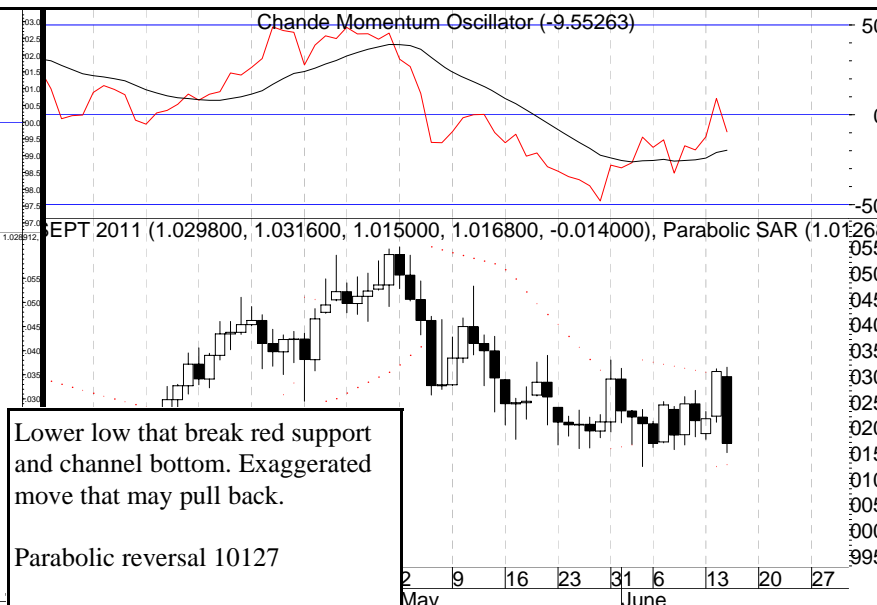




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Wednesday, June 15, 2011

Canadian Dollar SEPT 2011 Contract

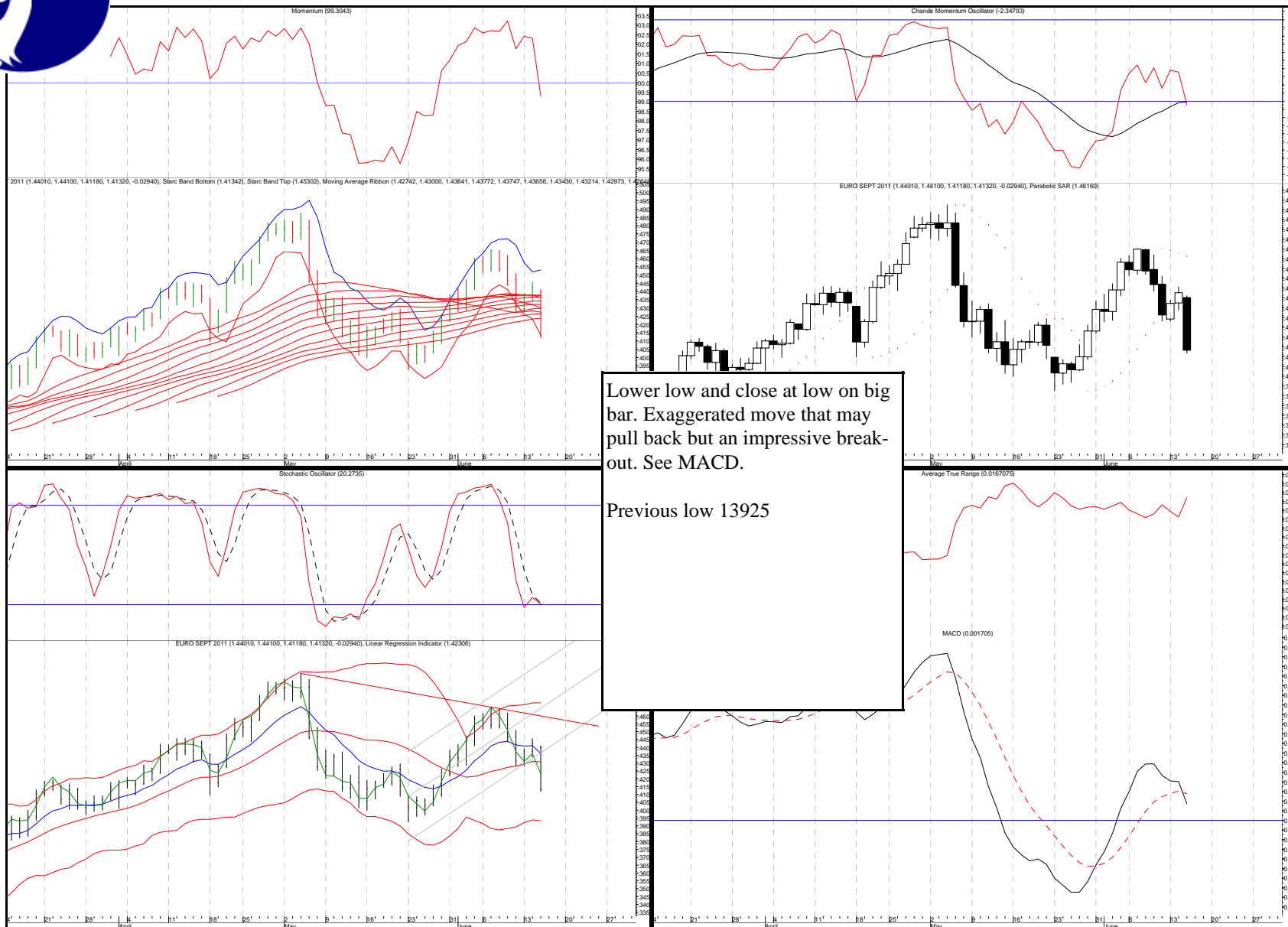




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Euro SEPT 2011 Contract

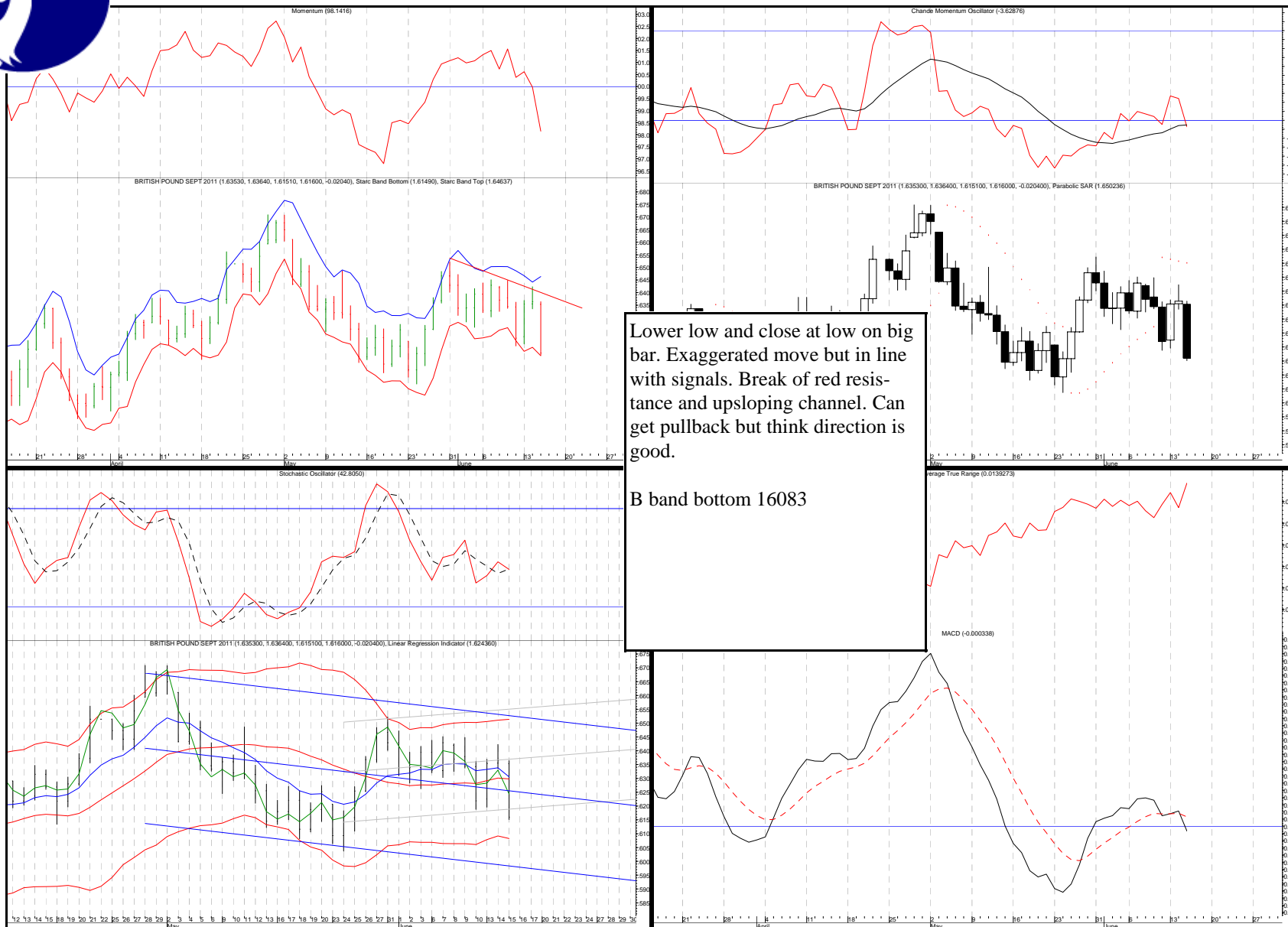




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Wednesday, June 15, 2011

British Pound SEPT 2011 Contract

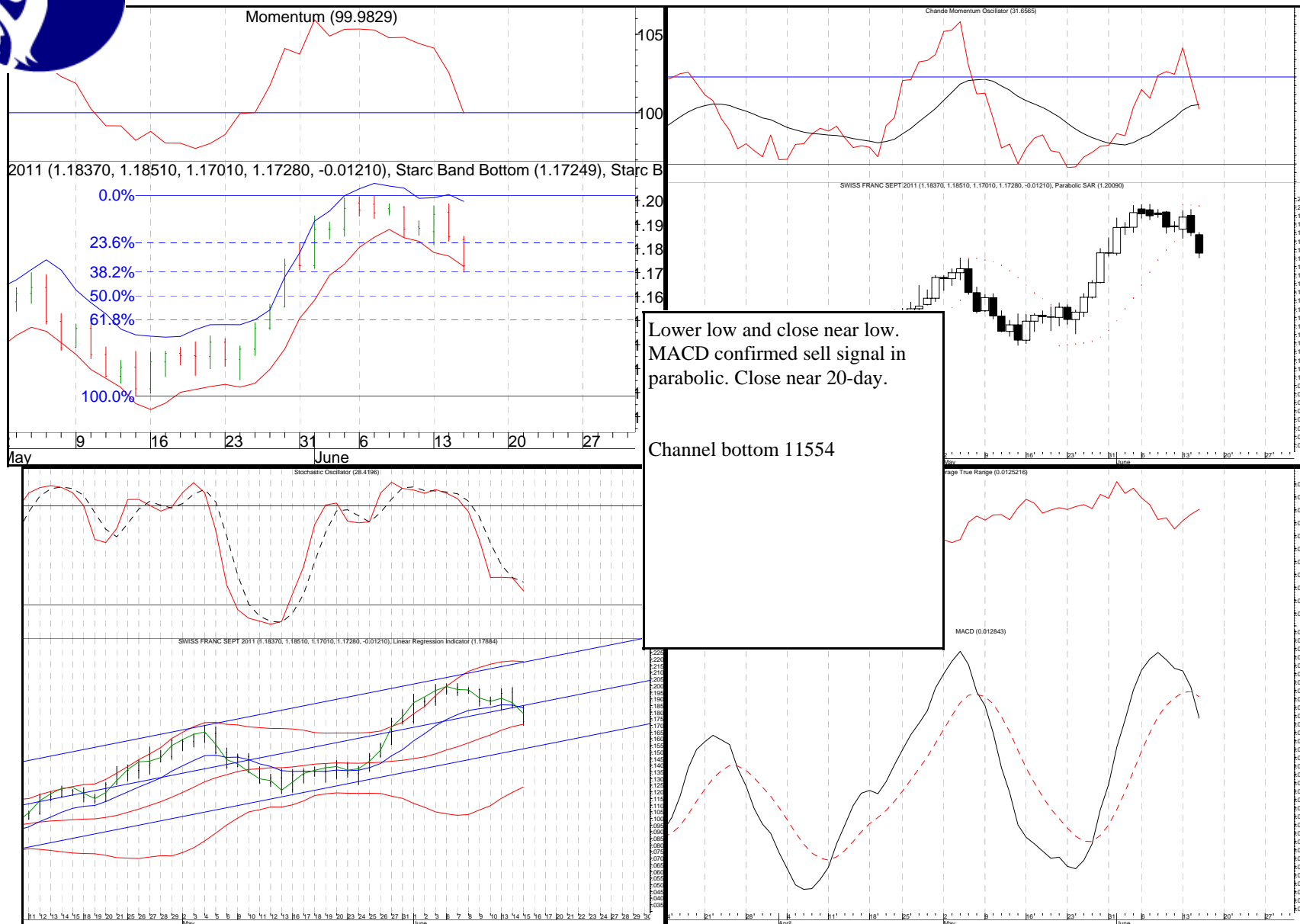




Rockefeller Treasury Services, Inc.

Wednesday, June 15, 2011

Swiss Franc SEPT 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, June 15, 2011

Japanese Yen SEPT 2011 Contract

