

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 05/02/11 for Globex Open Tonight and Tuesday, 05/03/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	LONG	16693	16644	16745	16707	5/02/11	-14	16598	16562	16660
Points				-49	52					-36	62
EURO	BUY	SQUARE	14830	--	--	--	5/02/11	--	14830	14778	14887
Points										-52	57
A\$	SELL	LONG	10902	10862	10949	10915	5/02/11	-13	10862	10902	10817
Points				-40	47					-40	45
YEN	BUY	LONG	12310	12288	12374	12333	5/02/11	-23	12263	12218	12310
Points				-22	64					-45	47
SF	BUY	LONG	11573	11540	11628	11540	5/02/11	+33	11410	11363	11470
Points				-33	55					-47	60
C\$	BUY	SQUARE	10521	--	--	--	5/02/11	--	10495	10455	10542
Points										-40	47

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/>

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16707 AND HIT THE STOP AT 16657 FOR A LOSS OF 50 POINTS. WE WENT LONG AT 16707 ON FOOTNOTE RULE 3.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14810 AND HIT THE STOP AT 14773 FOR A LOSS OF 37 POINTS. WE WENT LONG AT 14810 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 14881 FOR A GAIN OF 71 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10915 AND HIT THE STOP AT 10877 FOR A LOSS OF 38 POINTS. WE WENT LONG AGAIN AT 10915 ON FOOTNOTE RULE 3.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12333 AND HIT THE STOP AT 12292 FOR A LOSS OF 41 POINTS. WE WENT LONG AGAIN AT 12333 ON FOOTNOTE RULE 3.

WE HIT THE STOP IN THE SF AT 11540 FOR NO GAIN OR LOSS. WE WENT LONG AGAIN AT 11540 ON FOOTNOTE RULE 3.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10574 AND HIT THE STOP AT 10519 FOR A LOSS OF 55 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.

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Daily Cumulative Track Record

MAY 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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
04/29/11	SF	11540	11540	05/02/11	0	0.00	0.00
05/02/11	Pound	16707	16657	05/02/11	50	312.50	-312.50
05/02/11	Euro	14810	14773	05/02/11	37	462.50	-775.00
05/02/11	Euro	14810	14881	05/02/11	71	887.50	112.50
05/02/11	A\$	10915	10877	05/02/11	38	380.00	-267.50
05/02/11	Yen	12333	12292	05/02/11	41	512.50	-780.00
05/02/11	C\$	10574	10519	05/02/11	55	550.00	-1,330.00

Open Positions

05/02/11	Pound	16707
05/02/11	A\$	10915
05/02/11	Yen	12333
05/02/11	SF	11540

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

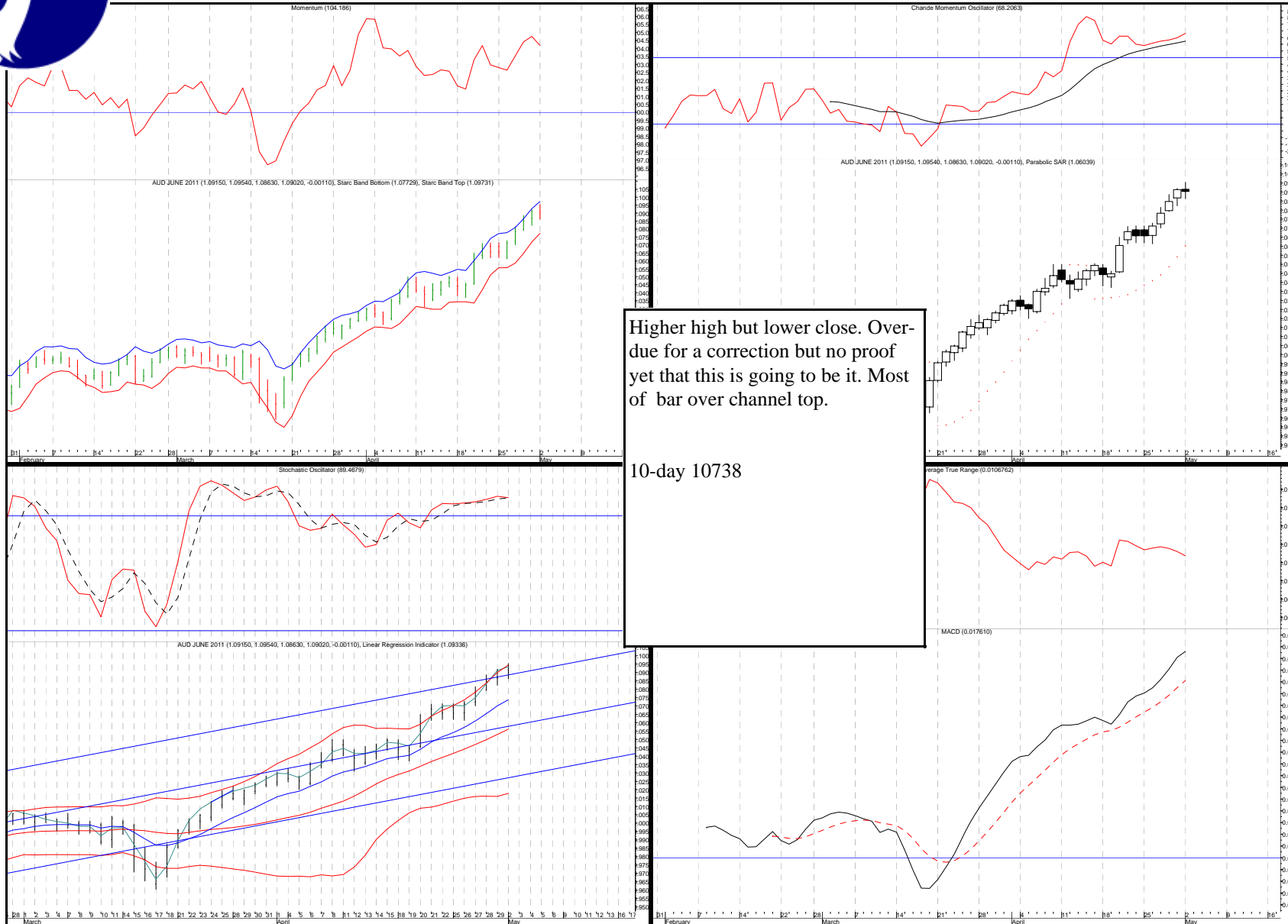
THE HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS 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.

Monday, May 2, 2011

Australian Dollar JUN 2011 Contract

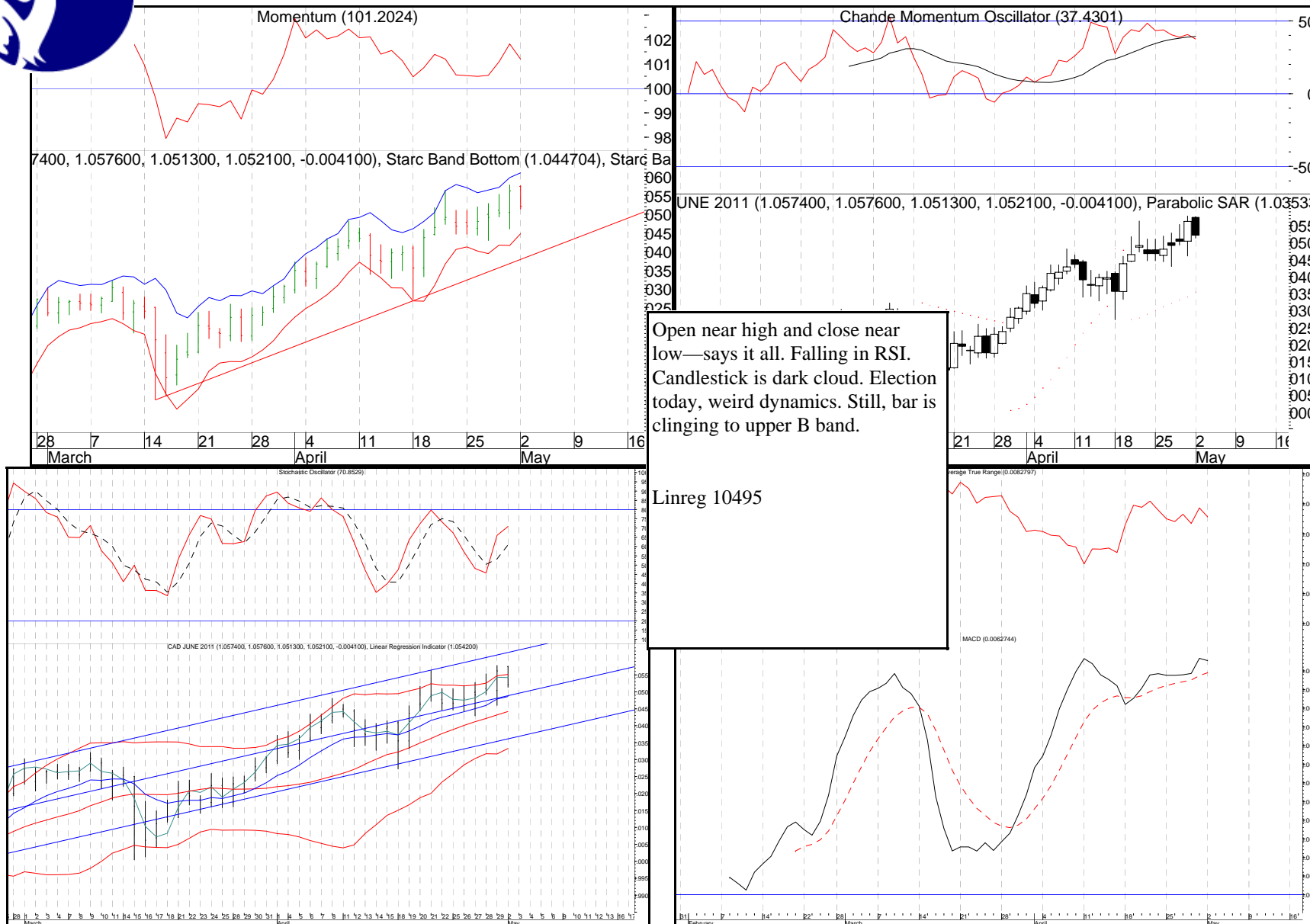




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Canadian Dollar JUN 2011 Contract

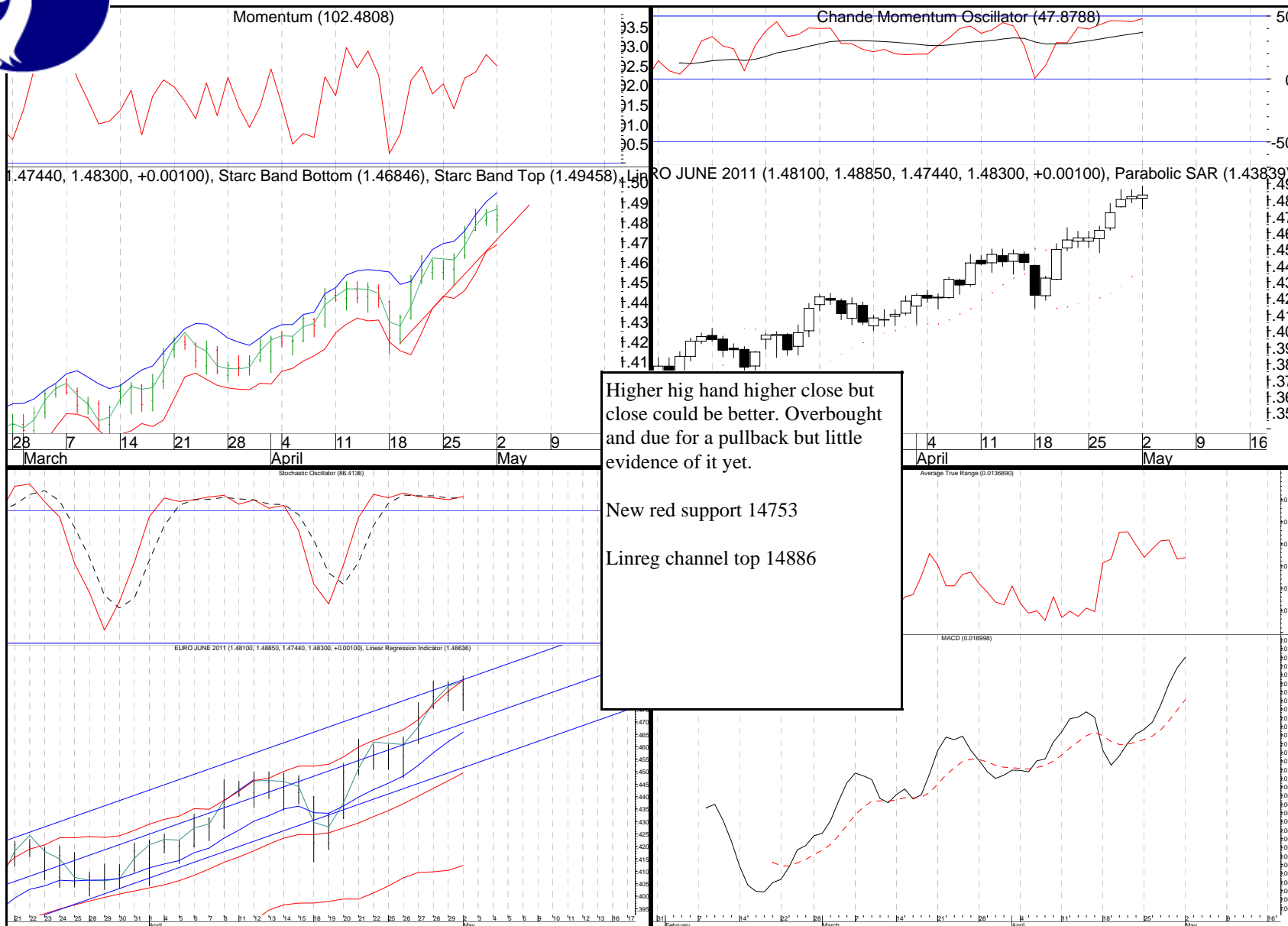




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Euro
JUN 2011 Contract

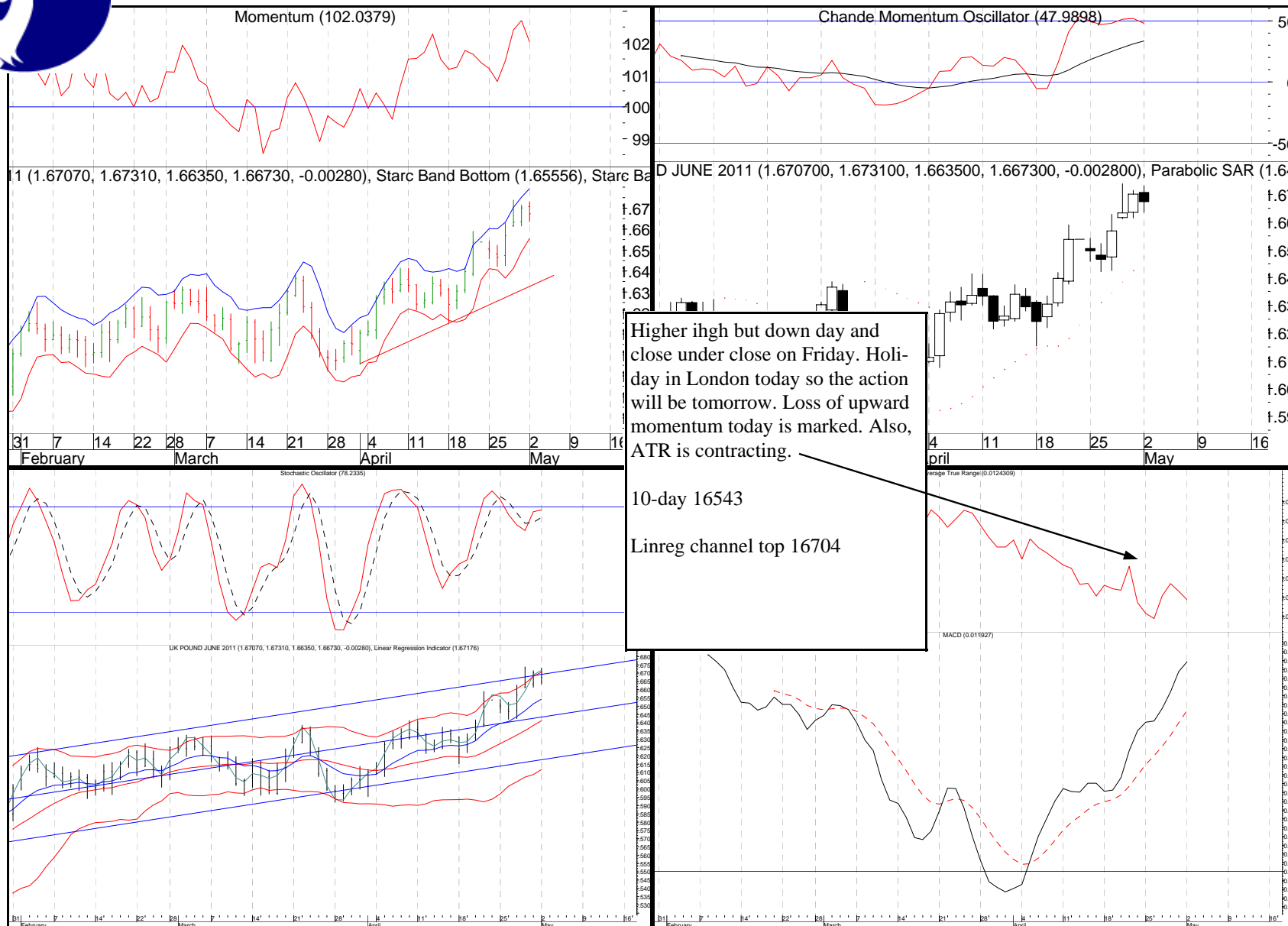




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British Pound JUN 2011 Contract

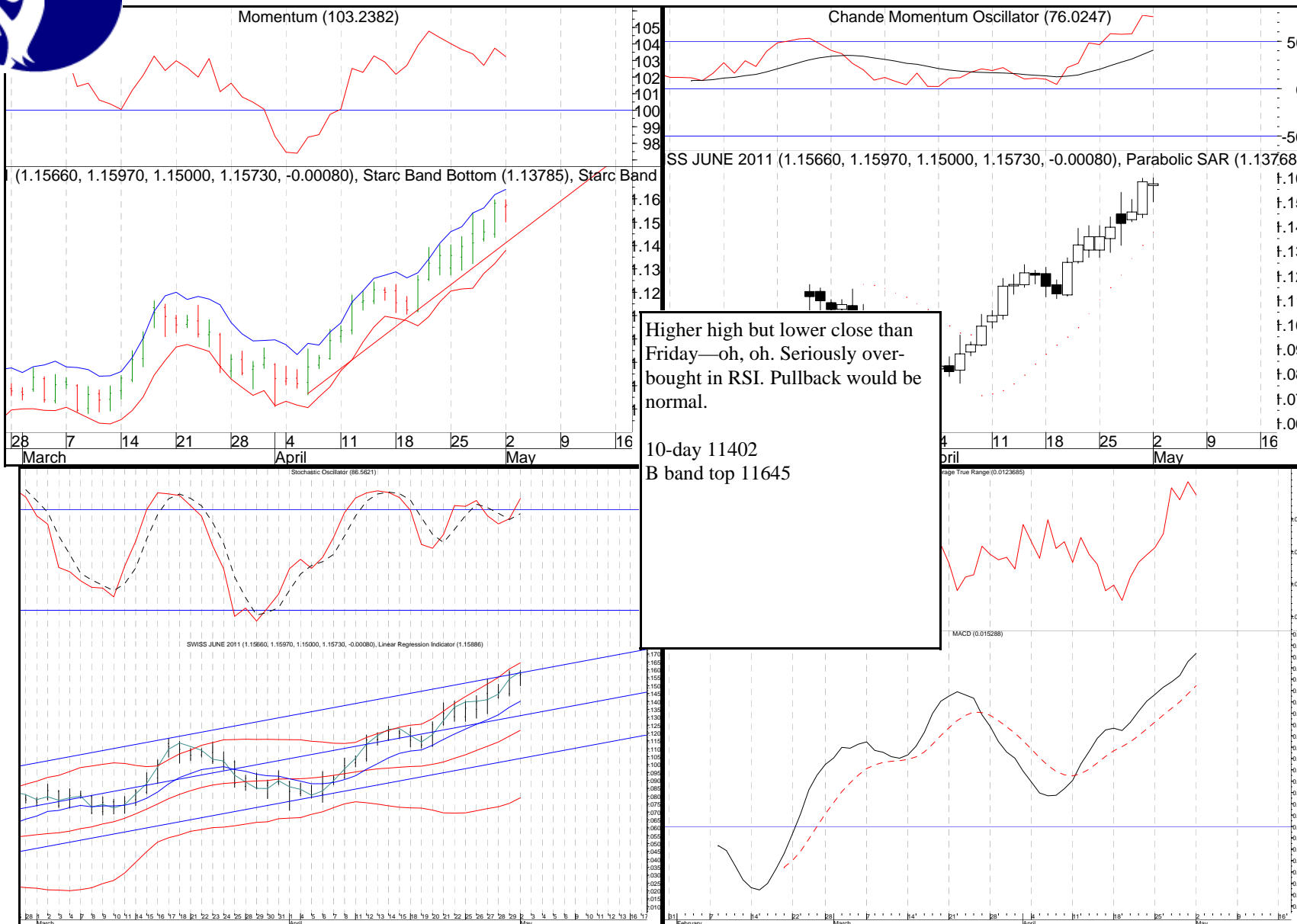




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Swiss Franc JUN 2011 Contract





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**Japanese Yen
JUN 2011 Contract**

