

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES--JUNE Contract
5/4/2011

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	SQUARE	16507	--	--	--	5/04/11	--	16507	16558	16440
Points										-51	67
EURO	BUY	SQUARE	14833	--	--	--	5/04/11	--	14833	14784	14888
Points										-49	55
A\$	SELL	SQUARE	10699	--	--	--	5/04/11	--	10699	10753	10645
Points										-54	54
YEN	BUY	SQUARE	12410	--	--	--	5/04/11	--	12410	12366	12455
Points										-44	45
SF	BUY	SQUARE	11633	--	--	--	5/04/11	--	11633	11589	11684
Points										-44	51
C\$	SELL	SQUARE	10433	--	--	--	5/04/11	--	10433	10471	10398
Points										-38	35

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/>

Note: We had errors on yesterday's report. First, date was wrong at the top. We fixed it by making Excel insert the date from now on. Next, we hit the stop twice in the euro at 14778 for an additional loss. We would have still been long as shown on the report on a second re-entry under footnote rule 3. Remember, I count on you, dear reader, to catch my mistakes and always cheerfully report them and fix the track record.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16477 AND HIT THE STOP AT 16536 FOR A LOSS OF 78 POINTS. WE HIT THE STOP IN THE EURO AT 14776 FOR A LOSS OF 33 POINTS. WE WENT SHORT AT 14776 AND HIT THE STOP AT 14810 FOR A LOSS OF 34 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10784 AND HIT THE TARGET AT 10741 FOR A GAIN OF 43 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12355 AND HIT THE STOP AT 12329 FOR A LOSS OF 26 POINTS. WE WENT LONG AT 12355 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12404 FOR A GAIN OF 49 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11613 AND HIT THE STOP AT 11568 FOR A LOSS OF 45 POINTS. WE WENT LONG AT 11613 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 11662 FOR A GAIN OF 49 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10483 AND HIT THE STOP AT 10504 FOR A LOSS OF 21 POINTS. WE WENT SHORT AT 10483 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 10443 FOR A GAIN OF 40 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
05/02/11	Pound	16707	16644	05/03/11	63	393.75	-1,723.75
05/02/11	A\$	10915	10862	05/03/11	53	530.00	-2,253.75
05/02/11	Yen	12333	12374	05/03/11	41	512.50	-1,741.25
05/02/11	SF	11540	11540	05/03/11	0	0.00	-1,741.25
05/03/11	Pound	16598	16562	05/03/11	36	225.00	-1,966.25
05/03/11	Euro	14809	14778	05/03/11	31	387.50	-2,353.75
05/03/11	A\$	10817	10862	05/03/11	45	450.00	-1,903.75
05/03/11	SF	11540	11628	05/03/11	88	1,100.00	-803.75
05/03/11	C\$	10495	10542	05/03/11	47	470.00	-333.75
05/03/11	Euro	14809	14778	05/03/11	31	387.50	-721.25
05/03/11	Euro	14809	14776	05/04/11	33	412.50	-1,133.75
05/04/11	Pound	16536	16477	05/04/11	59	368.75	-1,502.50
05/04/11	Euro	14810	14776	05/04/11	34	425.00	-1,927.50
05/04/11	A\$	10741	10784	05/04/11	43	430.00	-1,497.50
05/04/11	Yen	12355	12329	05/04/11	26	325.00	-1,822.50
05/04/11	Yen	12355	12404	05/04/11	49	612.50	-1,210.00
05/04/11	SF	11613	11568	05/04/11	45	562.50	-1,772.50
05/04/11	SF	11613	11662	05/04/11	49	612.50	-1,160.00
05/04/11	C\$	10504	10483	05/04/11	21	210.00	-1,370.00
05/04/11	C\$	10443	10483	05/04/11	40	400.00	-970.00
						-\$970.00	

Open Positions

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.

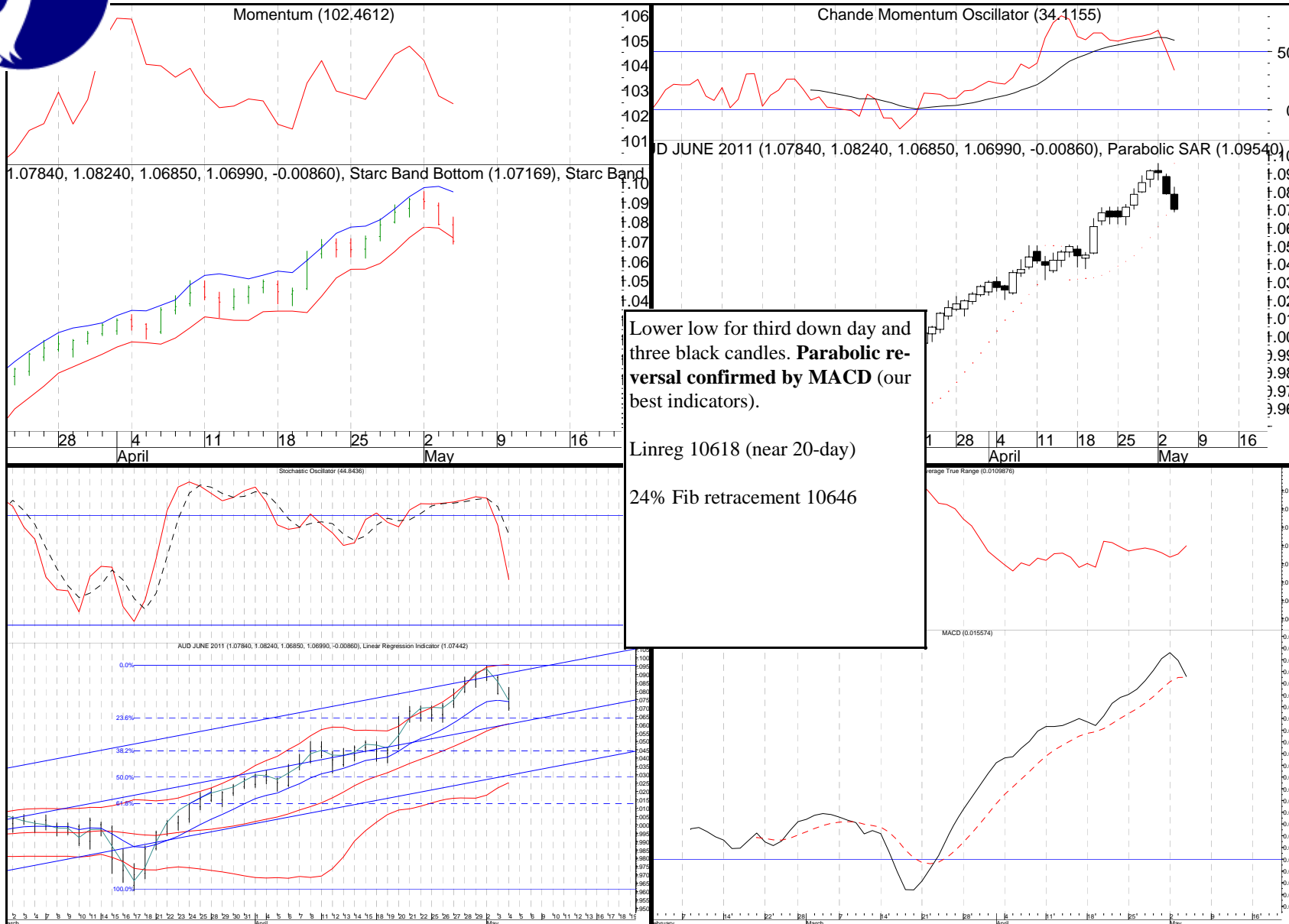
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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.



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Wednesday, May 4, 2011

Australian Dollar JUN 2011 Contract

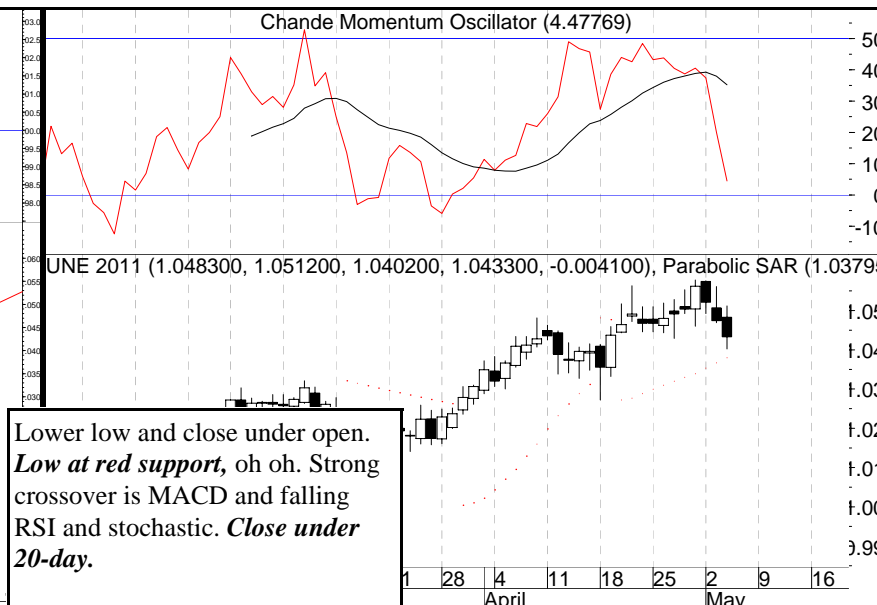
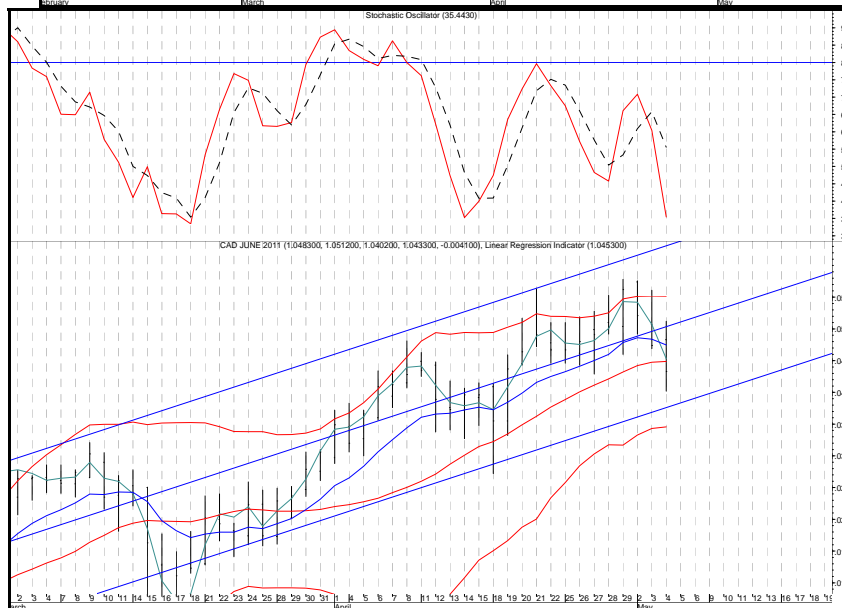




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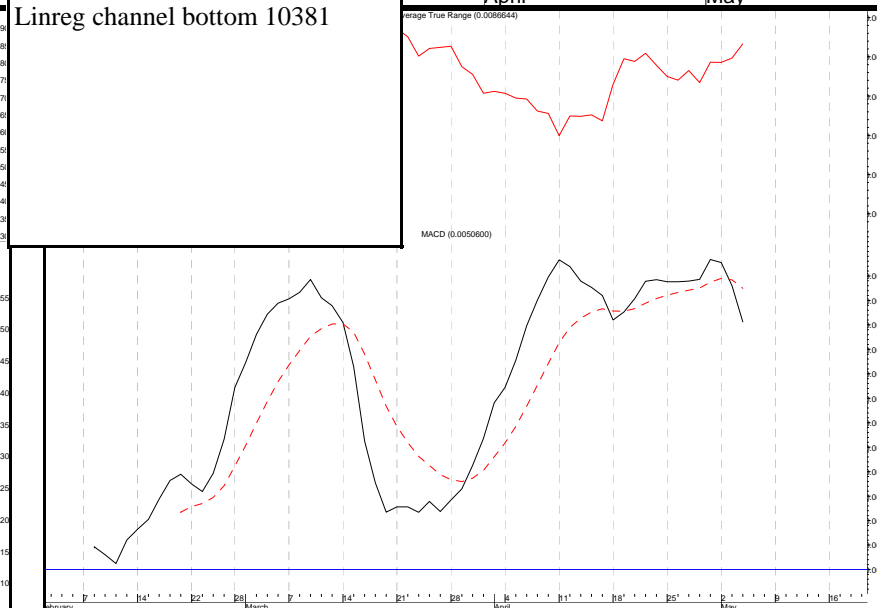
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Canadian Dollar JUN 2011 Contract



Lower low and close under open.
Low at red support, oh oh. Strong crossover is MACD and falling RSI and stochastic. **Close under 20-day**.

Linreg channel bottom 10381

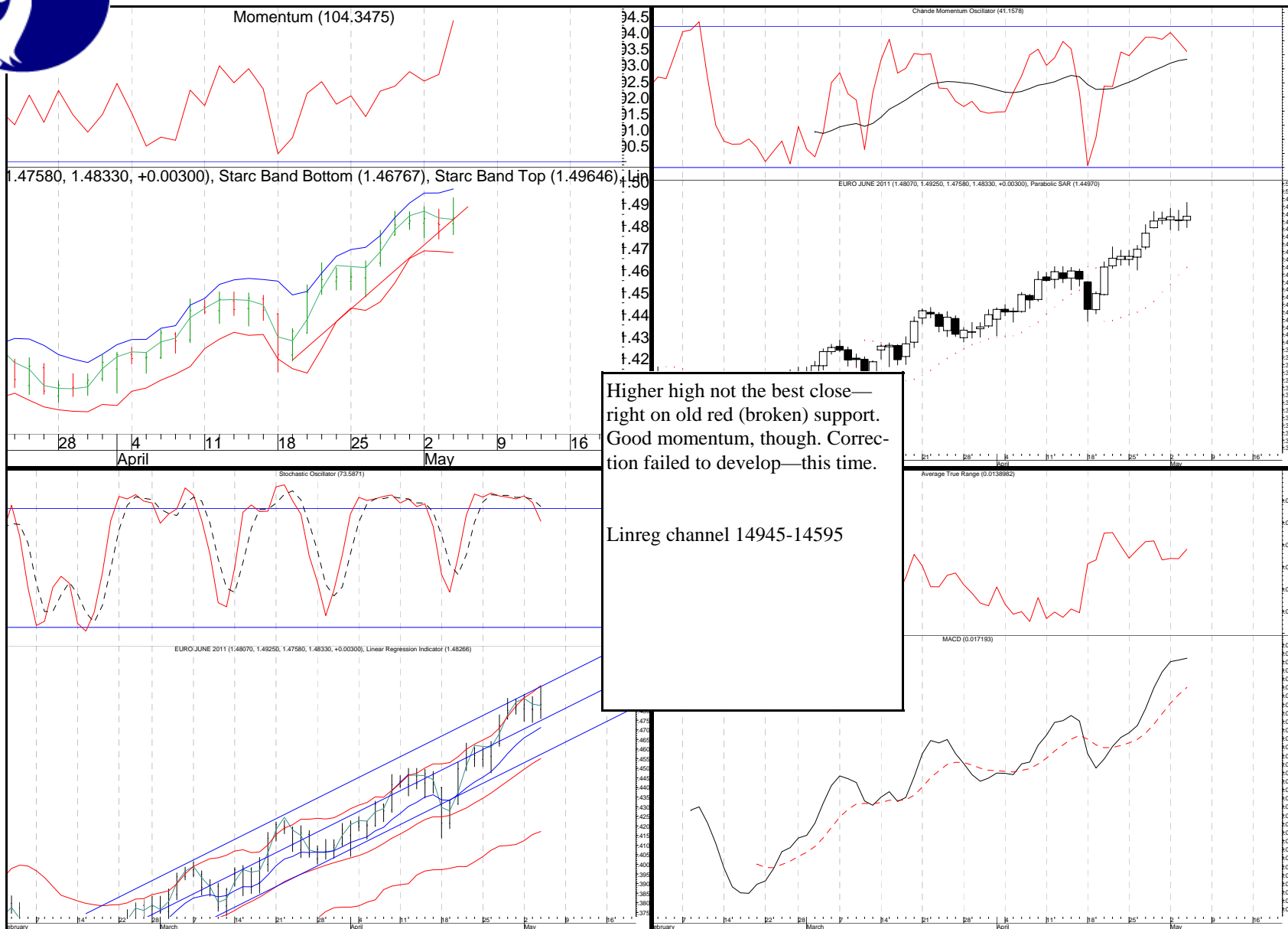




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Euro
JUN 2011 Contract

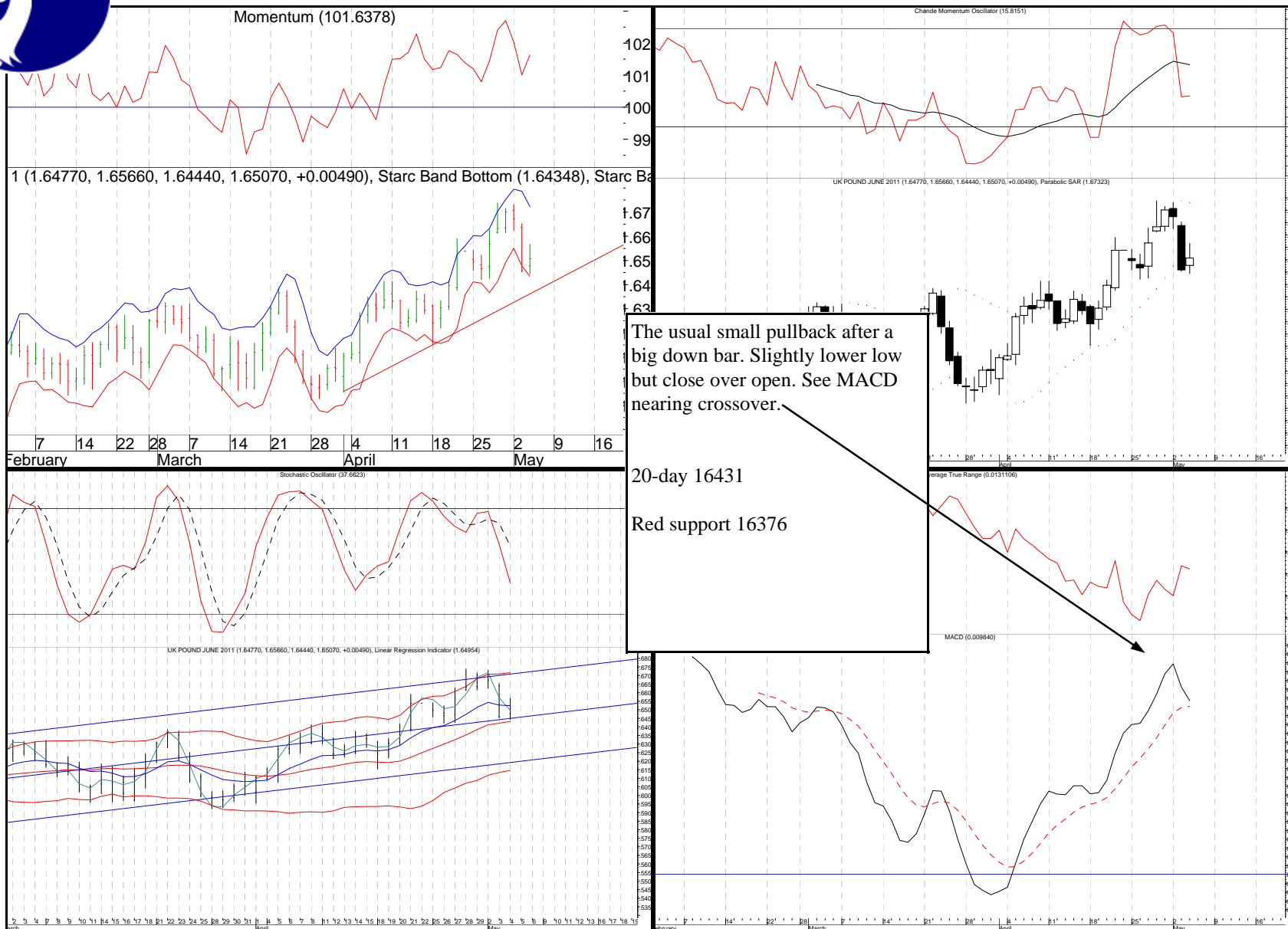




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British Pound JUN 2011 Contract

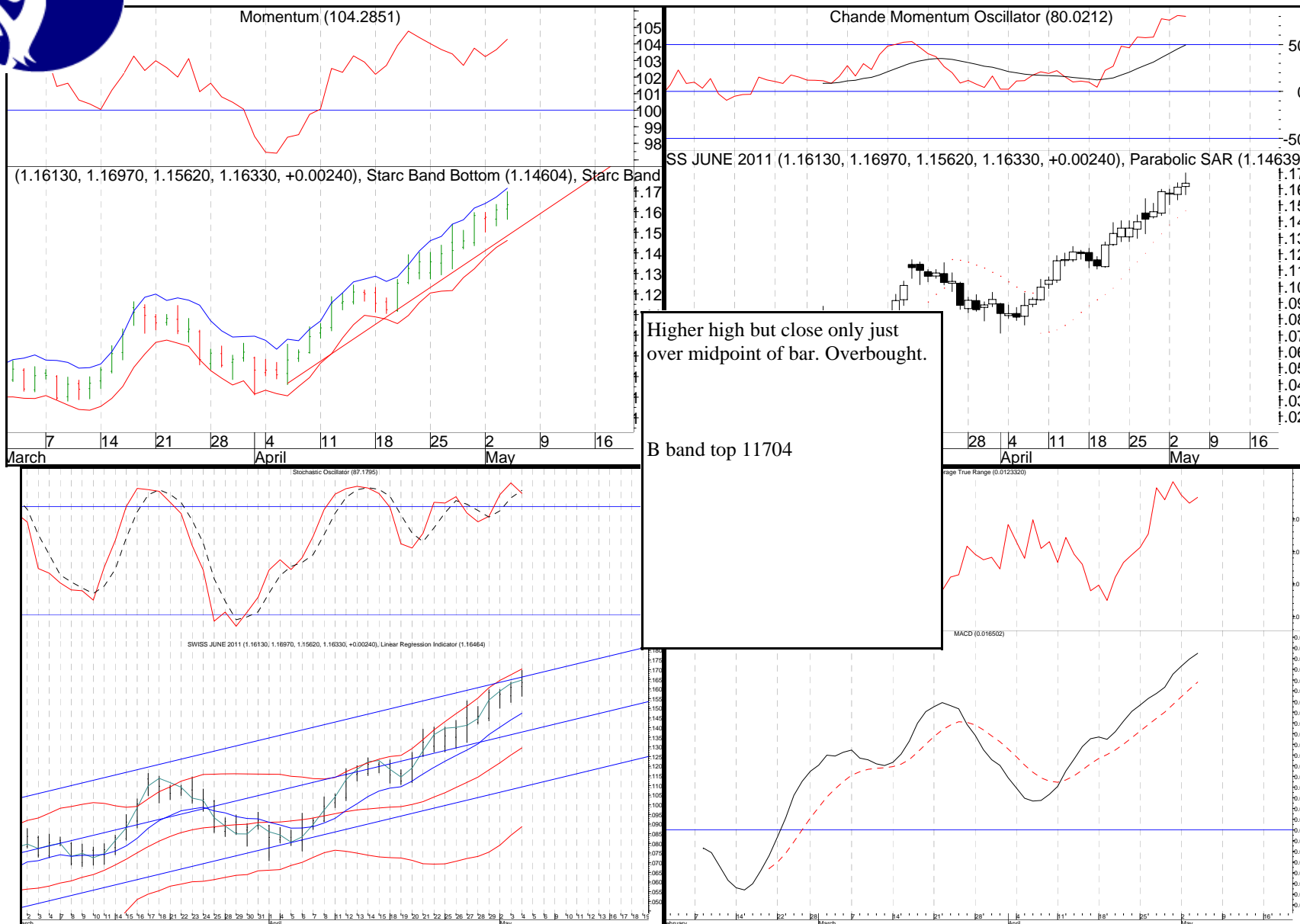




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Swiss Franc
JUN 2011 Contract





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Wednesday, May 4, 2011

Japanese Yen JUN 2011 Contract

