

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

5/11/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	Med	SHORT	16337	16393	16288	16360	5/11/11	+23	NPR		
Points					-56	49					N/A	N/A
EURO	SELL	Low	SQUARE	14184	--	--	--	5/11/11	--	14184	14243	14108
Points											-59	76
A\$	SELL	Low	SQUARE	10639	--	--	--	5/11/11	--	10639	10689	10576
Points											-50	63
YEN	SELL	High	SQUARE	12359	--	--	--	5/11/11	--	12359	12404	12310
Points											-45	49
SF	SELL	Med	SQUARE	11263	--	--	--	5/11/11	--	11263	11321	11217
Points											-58	46
C\$	SELL	Low	SQUARE	10389	--	--	--	5/11/11	--	10389	10427	10337
Points											-38	52

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 WENT SHORT THE POUND AT THE GLOBEX OPEN 16360 AND HIT THE STOP AT 16403 FOR A LOSS OF 43 POINTS. WE WENT SHORT AT 16360 ON FOOTNOTE RULE 3.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14399 OR >50 POINTS BEYOND CME CLOSE SO PROPORTIONALITY APPLIES. WE HIT THE STOP AT 14354 FOR A LOSS OF 45 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10793 AND HIT THE TARGET AT 10826 FOR A GAIN OF 33 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12370 AND TOOK PROFIT AT 12338 FOR A GAIN OF 32 POINTS.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 11361 AND TOOK PROFIT AT 11297 FOR A GAIN OF 64 POINTS.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10437 AND TOOK PROFIT AT 10457 FOR A GAIN OF 20 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

**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	<b>57,413.75</b>
2008 Track Record	<b>207,640.75</b>
2009 Track Record	<b>79,993.25</b>
2010 Track Record	<b>96,785.00</b>
4-Year Average	<b>110,458.19</b>

		YTD
January	6,461.25	<b>6,461.25</b>
February	15,112.50	<b>21,573.75</b>
March	490.00	<b>22,063.75</b>
April	11,722.50	<b>33,786.25</b>

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
04/29/11	SF	<b>11540</b>	11540	05/02/11	0	0.00	0.00
05/02/11	Pound	<b>16707</b>	16657	05/02/11	<b>50</b>	<b>312.50</b>	-312.50
05/02/11	Euro	<b>14810</b>	14773	05/02/11	<b>37</b>	<b>462.50</b>	-775.00
05/02/11	Euro	<b>14810</b>	14881	05/02/11	71	887.50	112.50
05/02/11	A\$	<b>10915</b>	10877	05/02/11	<b>38</b>	<b>380.00</b>	-267.50
05/02/11	Yen	<b>12333</b>	12292	05/02/11	<b>41</b>	<b>512.50</b>	-780.00
05/02/11	C\$	<b>10574</b>	10519	05/02/11	<b>55</b>	<b>550.00</b>	-1,330.00
05/02/11	Pound	<b>16707</b>	16644	05/03/11	<b>63</b>	<b>393.75</b>	-1,723.75
05/02/11	A\$	<b>10915</b>	10862	05/03/11	<b>53</b>	<b>530.00</b>	-2,253.75
05/02/11	Yen	<b>12333</b>	12374	05/03/11	41	512.50	-1,741.25
05/02/11	SF	<b>11540</b>	11540	05/03/11	0	0.00	-1,741.25
05/03/11	Pound	<b>16598</b>	16562	05/03/11	<b>36</b>	<b>225.00</b>	-1,966.25
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-2,353.75
05/03/11	A\$	10817	<b>10862</b>	05/03/11	45	450.00	-1,903.75
05/03/11	SF	<b>11540</b>	11628	05/03/11	88	1,100.00	-803.75
05/03/11	C\$	<b>10495</b>	10542	05/03/11	47	470.00	-333.75
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-721.25
05/03/11	Euro	<b>14809</b>	14776	05/04/11	<b>33</b>	<b>412.50</b>	-1,133.75
05/04/11	Pound	16536	<b>16477</b>	05/04/11	<b>59</b>	<b>368.75</b>	-1,502.50
05/04/11	Euro	14810	<b>14776</b>	05/04/11	<b>34</b>	<b>425.00</b>	-1,927.50
05/04/11	A\$	10741	<b>10784</b>	05/04/11	43	430.00	-1,497.50
05/04/11	Yen	<b>12355</b>	<b>12329</b>	05/04/11	<b>26</b>	<b>325.00</b>	-1,822.50
05/04/11	Yen	<b>12355</b>	<b>12404</b>	05/04/11	49	612.50	-1,210.00
05/04/11	SF	<b>11613</b>	<b>11568</b>	05/04/11	<b>45</b>	<b>562.50</b>	-1,772.50
05/04/11	SF	<b>11613</b>	<b>11662</b>	05/04/11	49	612.50	-1,160.00
05/04/11	C\$	10504	<b>10483</b>	05/04/11	<b>21</b>	<b>210.00</b>	-1,370.00
05/04/11	C\$	10443	<b>10483</b>	05/04/11	40	400.00	-970.00
05/05/11	Pound	16440	<b>16486</b>	05/05/11	46	287.50	-682.50
05/05/11	Euro	<b>14813</b>	14784	05/05/11	<b>29</b>	<b>362.50</b>	-1,045.00
05/05/11	A\$	10645	<b>10689</b>	05/05/11	44	440.00	-605.00
05/05/11	Yen	<b>12405</b>	12455	05/05/11	50	625.00	20.00

05/05/11 Yen	<b>12505</b>	12455	05/05/11	<b>50</b>	<b>625.00</b>	-605.00
05/05/11 SF	<b>11614</b>	11684	05/05/11	70	875.00	270.00
05/05/11 C\$	10398	<b>10417</b>	05/05/11	19	190.00	460.00
05/05/11 Pound	16422	<b>16390</b>	05/06/11	<b>32</b>	<b>200.00</b>	260.00
05/05/11 A\$	10567	<b>10595</b>	05/06/11	28	280.00	540.00
05/05/11 C\$	10348	<b>10348</b>	05/06/11	0	0.00	540.00
05/06/11 Euro	14561	<b>14524</b>	05/06/11	<b>37</b>	<b>462.50</b>	77.50
05/06/11 Euro	14446	<b>14524</b>	05/06/11	78	975.00	1,052.50
05/06/11 A\$	10640	<b>10601</b>	05/06/11	<b>39</b>	<b>390.00</b>	662.50
05/06/11 Yen	<b>12456</b>	12431	05/06/11	<b>25</b>	<b>312.50</b>	350.00
05/06/11 Yen	<b>12456</b>	12431	05/06/11	<b>25</b>	<b>312.50</b>	37.50
05/06/11 SF	11433	<b>11493</b>	05/06/11	60	750.00	787.50
05/06/11 SF	11433	<b>11383</b>	05/06/11	<b>50</b>	<b>625.00</b>	162.50
05/06/11 C\$	10309	<b>10368</b>	05/06/11	59	590.00	752.50
05/06/11 Pound	16286	<b>16390</b>	05/09/11	104	650.00	1,402.50
05/06/11 SF	11431	<b>11383</b>	05/09/11	<b>48</b>	<b>600.00</b>	802.50
05/09/11 Euro	14377	<b>14351</b>	05/09/11	<b>26</b>	<b>325.00</b>	477.50
05/09/11 Euro	14255	<b>14351</b>	05/09/11	96	1,200.00	1,677.50
05/09/11 A\$	10715	<b>10672</b>	05/09/11	<b>43</b>	<b>430.00</b>	1,247.50
05/09/11 A\$	10715	<b>10672</b>	05/09/11	<b>43</b>	<b>430.00</b>	817.50
05/09/11 Yen	<b>12405</b>	12391	05/09/11	<b>14</b>	<b>175.00</b>	642.50
05/09/11 C\$	10355	<b>10337</b>	05/09/11	<b>18</b>	<b>180.00</b>	462.50
05/09/11 C\$	10355	<b>10337</b>	05/09/11	<b>18</b>	<b>180.00</b>	282.50
05/09/11 Yen	<b>12405</b>	12391	05/09/11	<b>14</b>	<b>175.00</b>	107.50
05/09/11 Yen	<b>12405</b>	12475	05/10/11	70	875.00	982.50
05/10/11 Pound	16327	<b>16384</b>	05/10/11	57	356.25	1,338.75
05/10/11 Euro	14383	<b>14339</b>	05/10/11	<b>44</b>	<b>550.00</b>	788.75
05/10/11 SF	11463	<b>11420</b>	05/10/11	<b>43</b>	<b>537.50</b>	251.25
05/10/11 C\$	10408	<b>10373</b>	05/10/11	<b>35</b>	<b>350.00</b>	-98.75
05/10/11 Euro	14383	<b>14339</b>	05/10/11	<b>44</b>	<b>550.00</b>	-648.75
05/10/11 A\$	<b>10741</b>	10776	05/10/11	35	350.00	-298.75
05/11/11 Pound	16403	<b>16360</b>	05/11/11	<b>43</b>	<b>268.75</b>	-567.50
05/11/11 Euro	<b>14399</b>	14343	05/11/11	<b>56</b>	<b>700.00</b>	-1,267.50
05/11/11 A\$	<b>10793</b>	10826	05/11/11	33	330.00	-937.50
05/11/11 Yen	12338	<b>12370</b>	05/11/11	32	400.00	-537.50
05/11/11 C\$	<b>10437</b>	10457	05/11/11	20	200.00	-337.50
05/11/11 SF	11297	<b>11361</b>	05/11/11	64	800.00	462.50
					\$462.50	

#### Open Positions

05/11/11 Pound **16360**

#### 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

SHOWN IN FIG. 1, THERE ARE FREQUENTLY GREAT DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

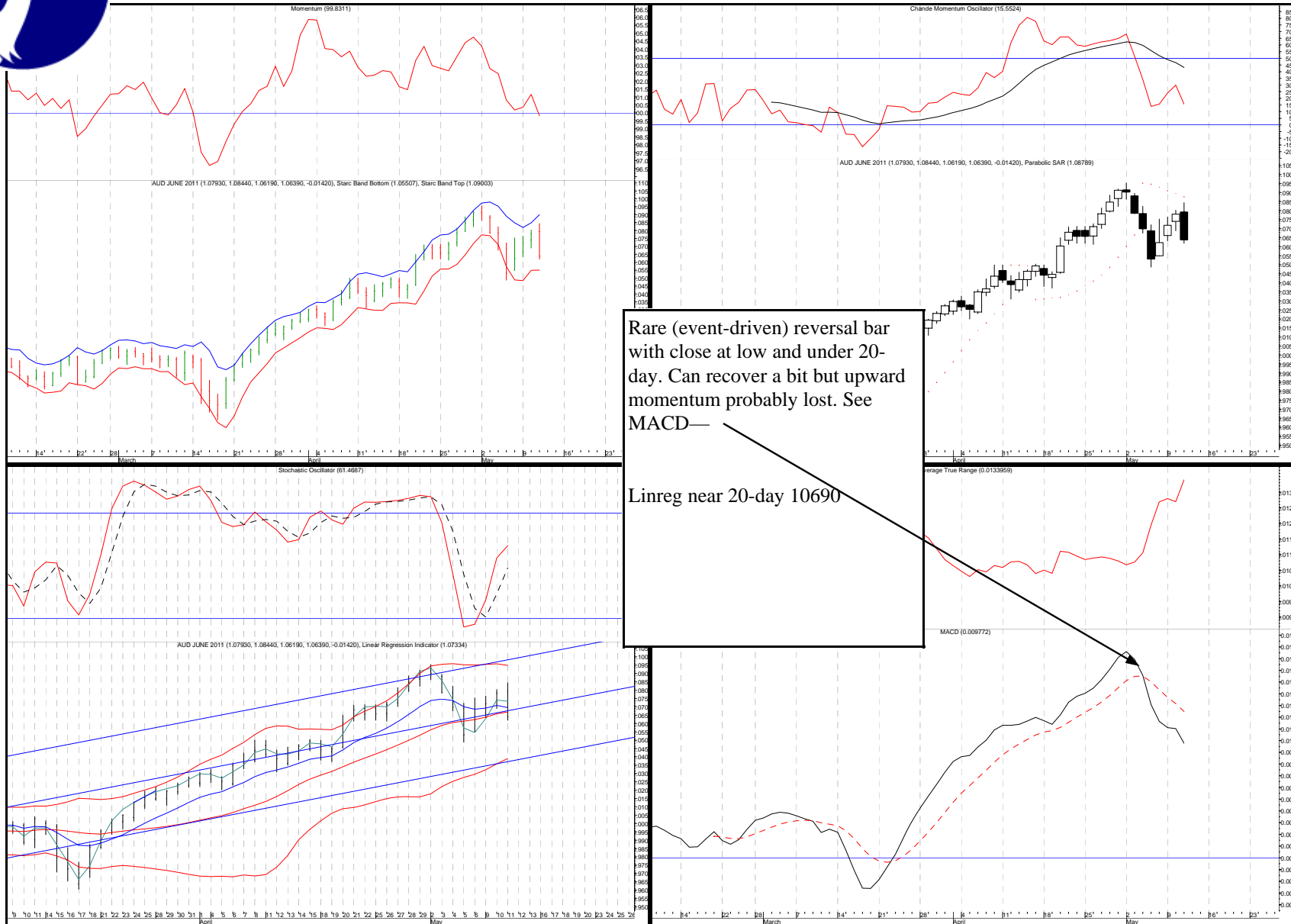
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, May 11, 2011

## Australian Dollar JUN 2011 Contract

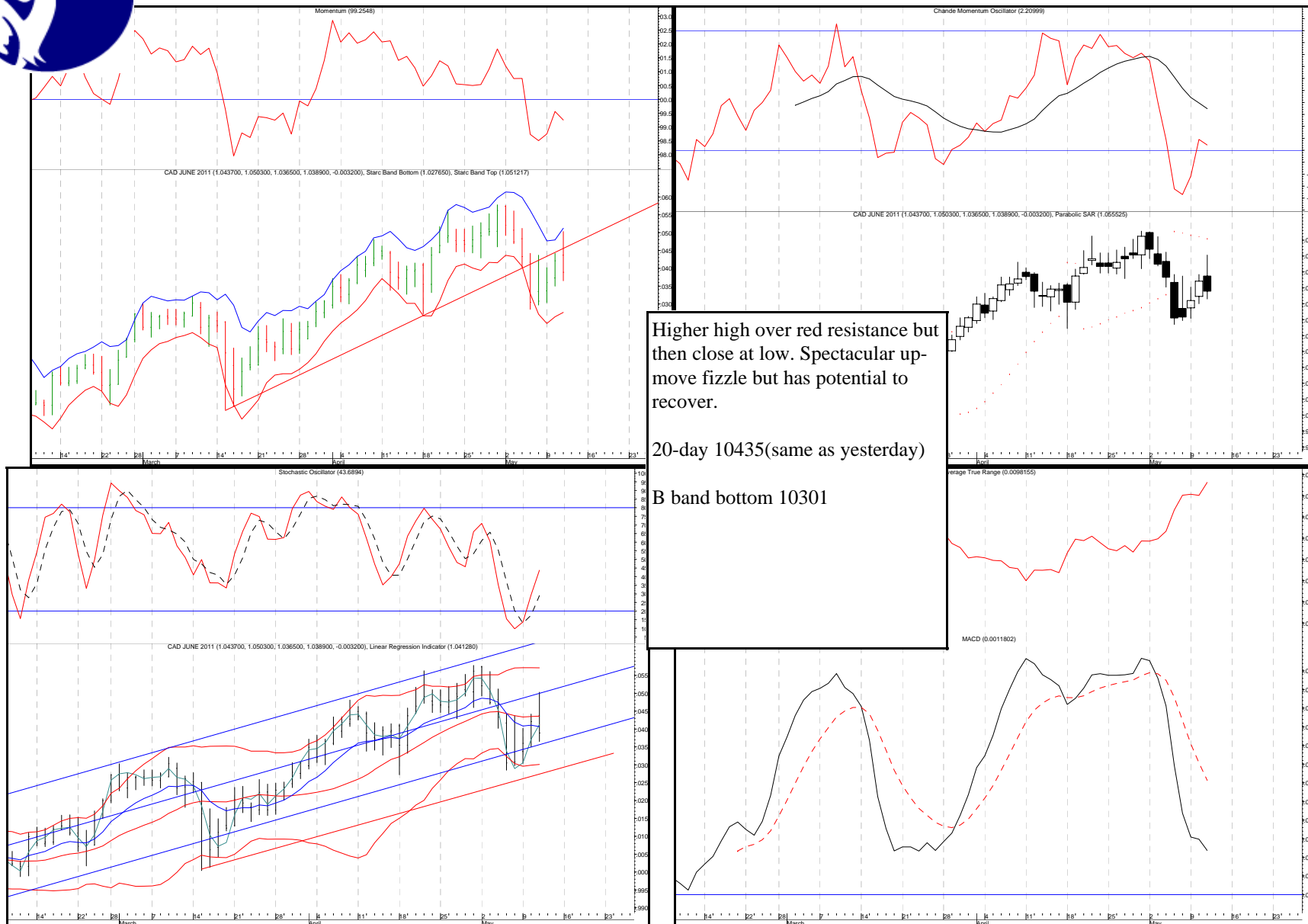




# Rockefeller Treasury Services, Inc.

Wednesday, May 11, 2011

## Canadian Dollar JUN 2011 Contract

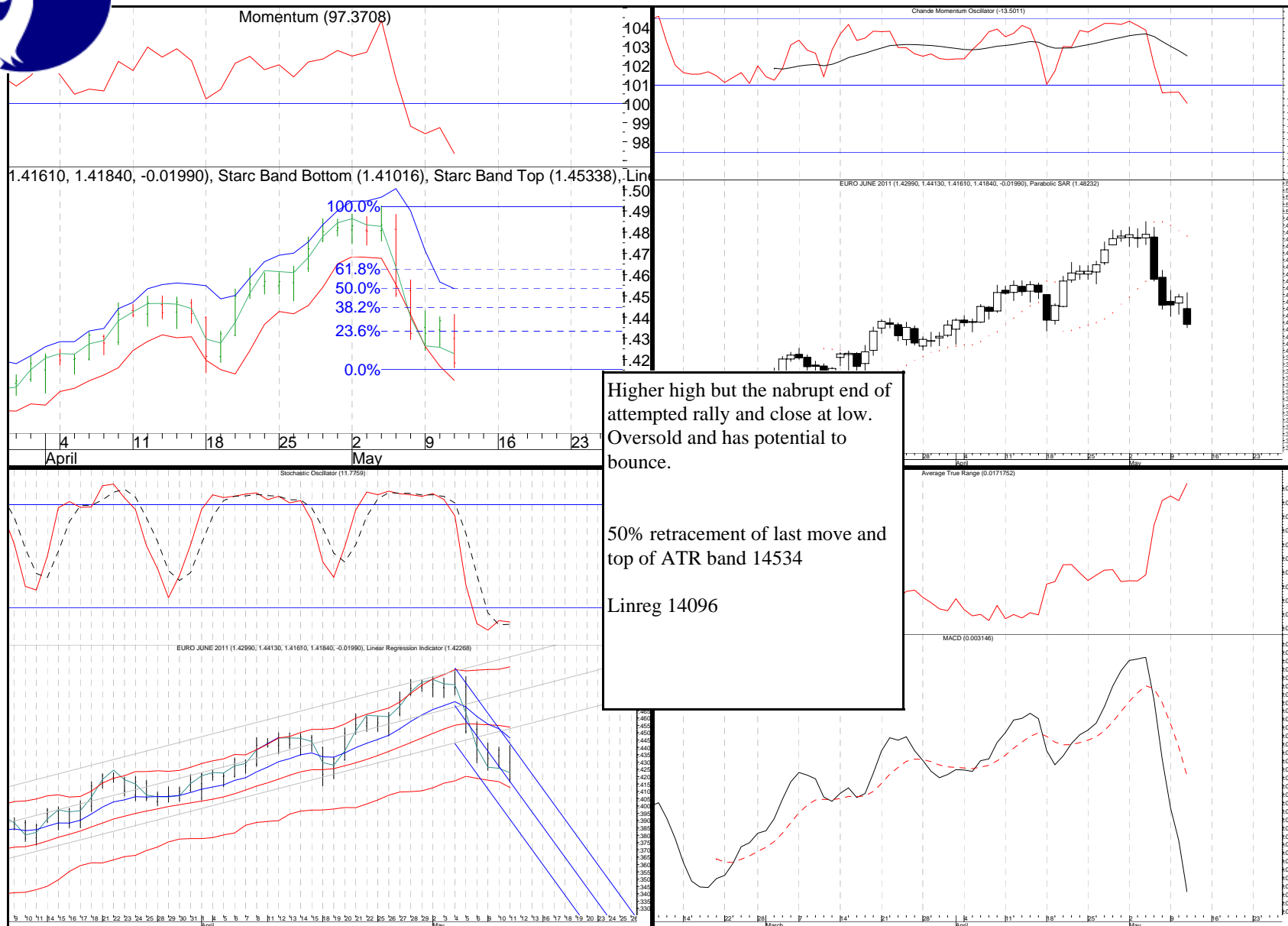




# Rockefeller Treasury Services, Inc.

Wednesday, May 11, 2011

**Euro**  
**JUN 2011 Contract**





# Rockefeller Treasury Services, Inc.

Wednesday, May 11, 2011

## British Pound JUN 2011 Contract







# Rockefeller Treasury Services, Inc.

Wednesday, May 11, 2011

Swiss Franc  
JUN 2011 Contract

