

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
Published Tuesday, 04/07/11 for Globex Open Tonight and Friday, 04/08/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	LONG	16301	16243	16393	16315	4/07/11	-14	NPR		
Points				-58	92					N/A	N/A
EURO	BUY	SQUARE	14278	--	--	--	4/07/11	--	14278	14245	14320
Points										-33	42
A\$	BUY	SQUARE	10367	--	--	--	4/07/11	--	10367	10336	10409
Points										-31	42
YEN	SELL	SQUARE	11774	--	--	--	4/07/11	--	11820	11863	11754
Points										-43	66
SF	BUY	LONG	10918	10888	10963	10888	4/07/11	+30	NPR		
Points				-30	45					N/A	N/A
C\$	BUY	SQUARE	10412	--	--	--	4/07/11	--	10412	10381	10445
Points										-31	33

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 16315 AND HIT THE STOP AT 16256 FOR A LOSS OF 59 POINTS. WE WENT LONG AT 16315 ON FOOTNOTE RULE 2.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14309 AND HIT THE STOP AT 14268 FOR A LOSS OF 41 POINTS. WE MISSED THE RE-ENTRY ON FOOTNOTE RULE 3 BY 2 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10348 AND HIT THE TARGET AT 10395 FOR A GAIN OF 47 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 11711 AND HIT THE STOP AT 11758 FOR A LOSS OF 47 POINTS. WE WENT SHORT AGAIN AT 11711 AND HIT THE STOP A SECOND TIME AT 11758 FOR A LOSS OF 47 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10888.  
WE HIT THE STOP IN THE C\$ AT 10383 FOR A LOSS OF 33 POINTS. WE WENT SHORT AT 10383 AND HIT THE STOP AT 10408 FOR A LOSS OF 25 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

**APRIL 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

January	6,461.25
February	15,112.50
March	490.00

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
03/30/11	C\$	<b>10301</b>	10329	04/01/11	28	280.00	280.00
04/01/11	Pound	<b>16020</b>	16011	04/01/11	9	56.25	223.75
04/01/11	Pound	15974	<b>16011</b>	04/01/11	37	231.25	455.00
04/01/11	Euro	<b>14151</b>	14114	04/01/11	37	462.50	-7.50
04/01/11	A\$	<b>10243</b>	10234	04/01/11	9	90.00	-97.50
04/01/11	Yen	11982	<b>12026</b>	04/01/11	44	550.00	452.50
04/01/11	SF	<b>10891</b>	10887	04/01/11	4	50.00	402.50
04/01/11	Yen	11832	<b>11932</b>	04/01/11	100	1,250.00	1,652.50
04/01/11	A\$	<b>10234</b>	10264	04/04/11	30	300.00	1,952.50
04/04/11	Yen	11911	<b>11887</b>	04/04/11	24	300.00	1,652.50
04/04/11	SF	10873	<b>10819</b>	04/04/11	54	675.00	977.50
04/04/11	C\$	<b>10346</b>	10382	04/04/11	36	360.00	1,337.50
04/04/11	Pound	<b>16097</b>	<b>16175</b>	04/05/11	78	487.50	1,825.00
04/04/11	Euro	<b>14217</b>	<b>14151</b>	04/05/11	66	825.00	1,000.00
04/05/11	A\$	10222	<b>10277</b>	04/05/11	55	550.00	1,550.00
04/05/11	Yen	<b>11891</b>	11855	04/05/11	36	450.00	1,100.00
04/05/11	Yen	11816	<b>11855</b>	04/05/11	39	487.50	1,587.50
04/05/11	C\$	<b>10327</b>	10365	04/05/11	38	380.00	1,967.50
04/05/11	Pound	<b>16224</b>	16312	04/06/11	88	550.00	2,517.50
04/05/11	Euro	<b>14198</b>	14285	04/06/11	87	1,087.50	3,605.00
04/05/11	SF	10767	<b>10832</b>	04/06/11	65	812.50	4,417.50
04/06/11	A\$	10296	<b>10238</b>	04/06/11	58	580.00	3,837.50
04/06/11	Yen	11712	<b>11754</b>	04/06/11	42	525.00	4,362.50
04/06/11	C\$	<b>10416</b>	<b>10383</b>	04/07/11	33	330.00	4,032.50
04/07/11	Pound	<b>16315</b>	16256	04/07/11	59	368.75	3,663.75
04/07/11	Euro	<b>14309</b>	14268	04/07/11	41	512.50	3,151.25
04/07/11	A\$	<b>10348</b>	10395	04/07/11	47	470.00	3,621.25
04/07/11	Yen	11758	<b>11711</b>	04/07/11	47	587.50	3,033.75
04/07/11	Yen	11758	<b>11711</b>	04/07/11	47	587.50	2,446.25
04/07/11	C\$	10408	<b>10383</b>	04/07/11	25	250.00	2,196.25
						2,196.25	

**Open Positions**

04/07/11 Pound	<b>16315</b>
04/07/11 SF	<b>10888</b>

**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.

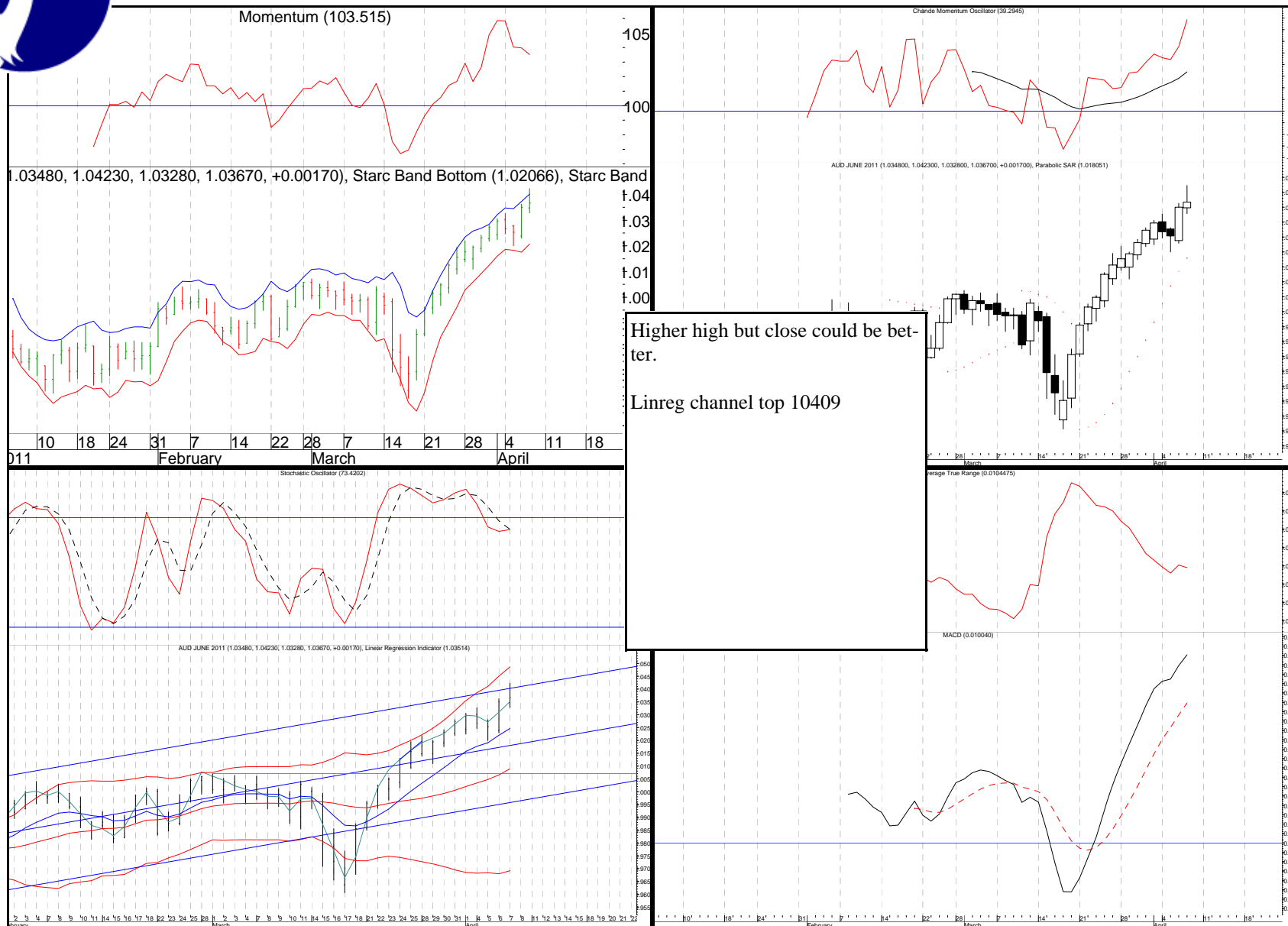
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, April 7, 2011

## Australian Dollar JUN 2011 Contract

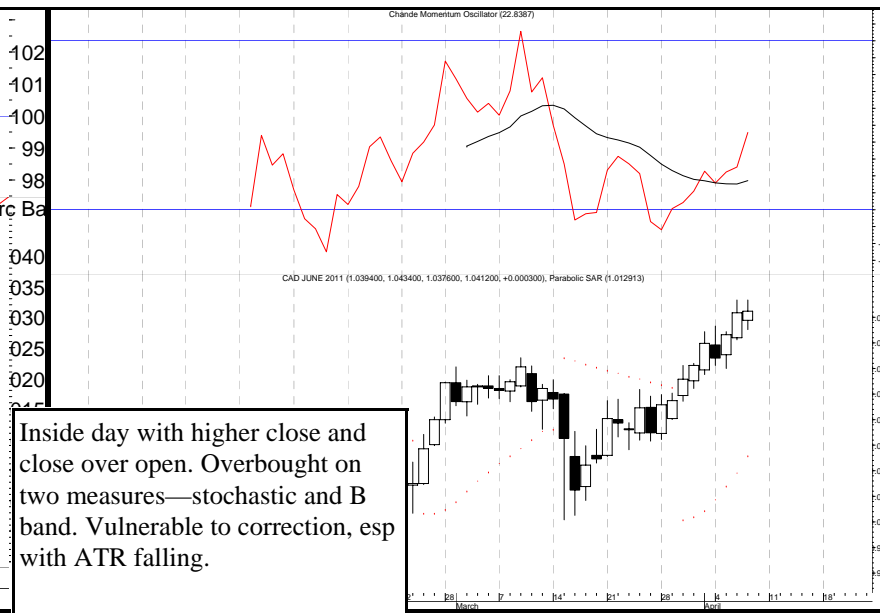
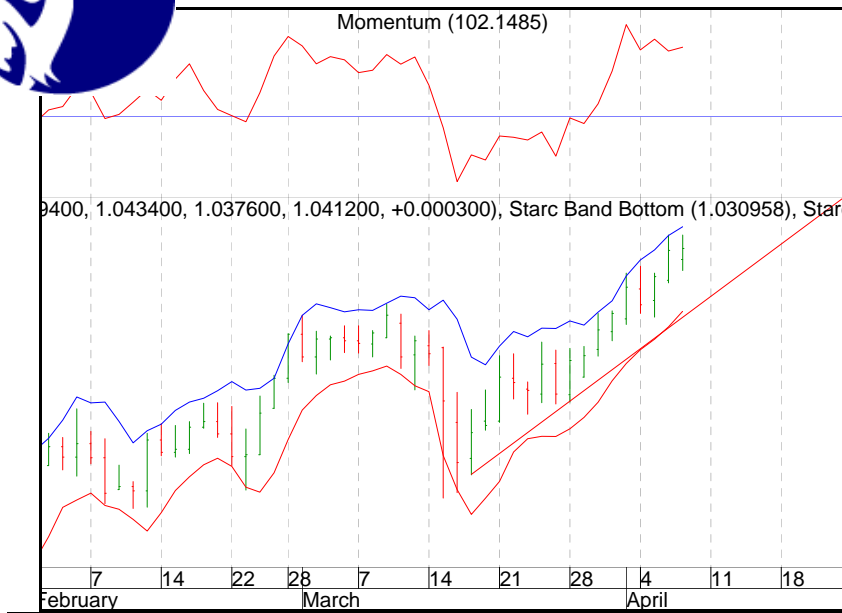




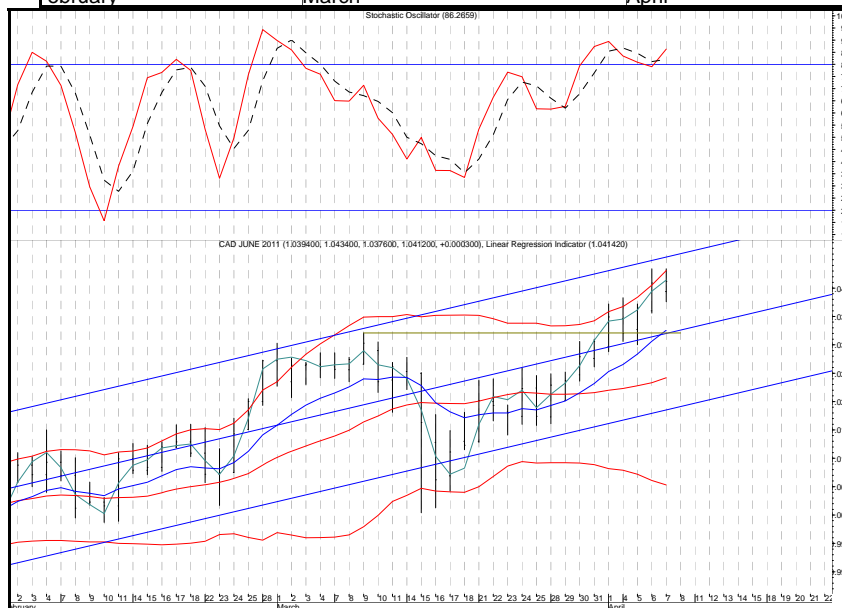
# Rockefeller Treasury Services, Inc.

Thursday, April 7, 2011

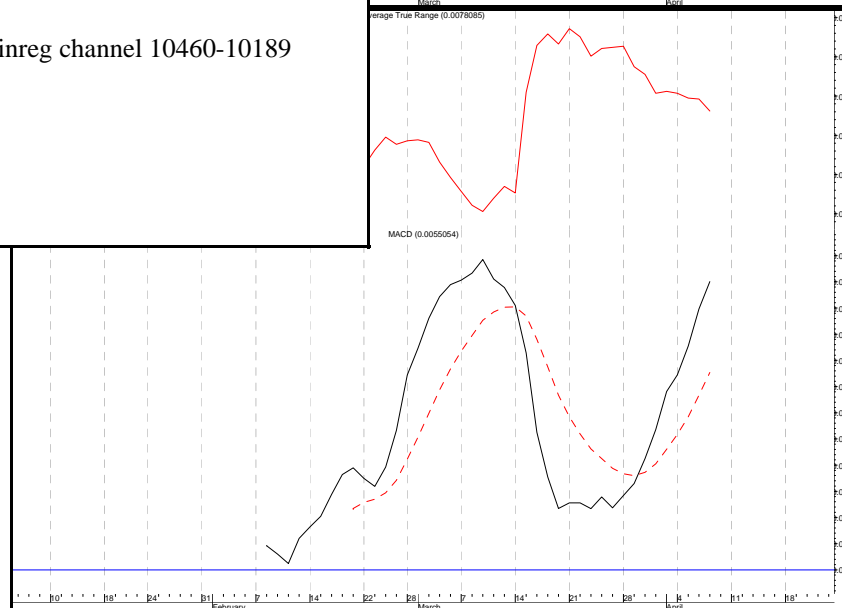
## Canadian Dollar JUN 2011 Contract



Inside day with higher close and close over open. Overbought on two measures—stochastic and B band. Vulnerable to correction, esp with ATR falling.



Linreg channel 10460-10189

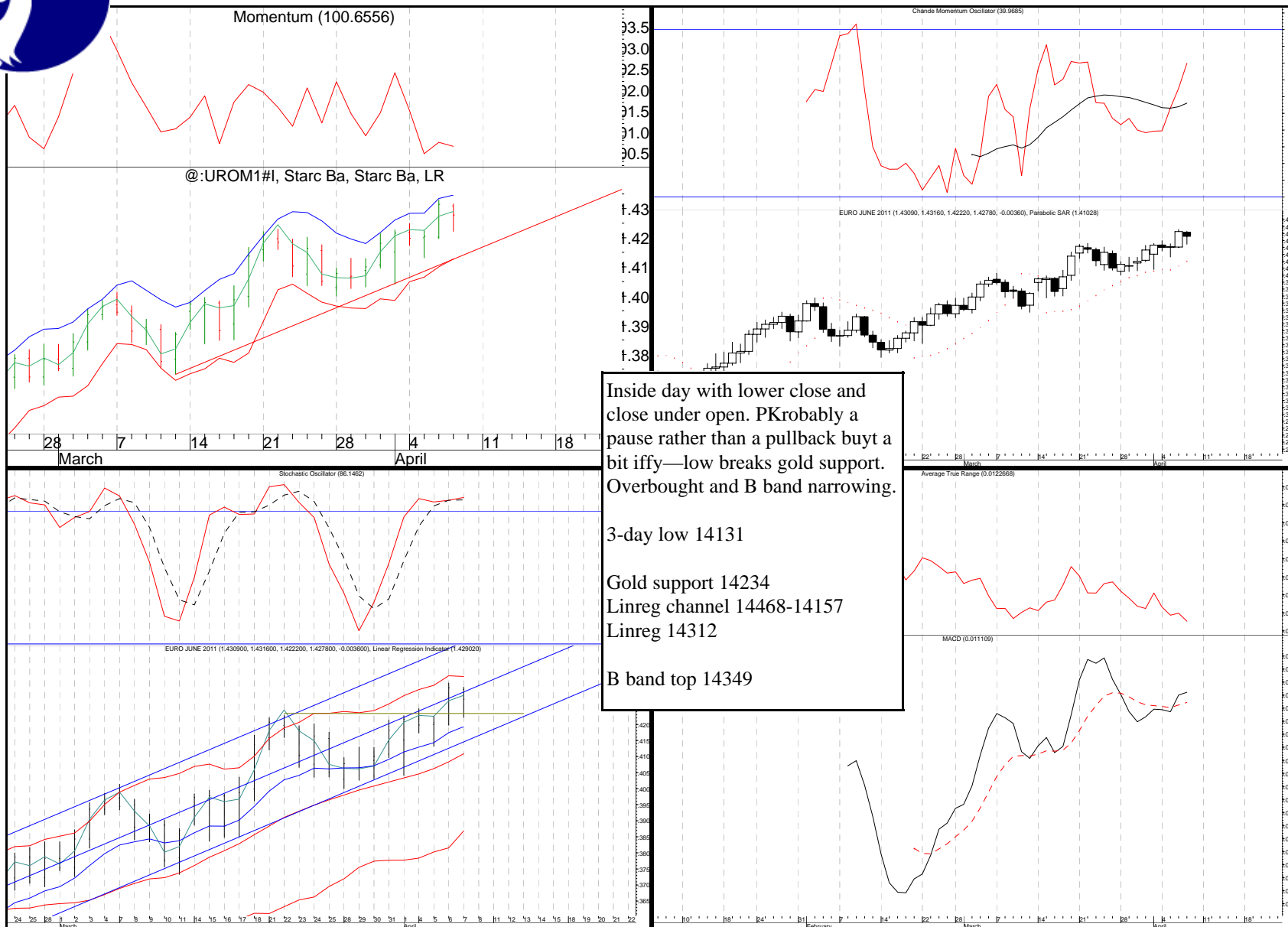




# Rockefeller Treasury Services, Inc.

Thursday, April 7, 2011

## Euro JUN 2011 Contract

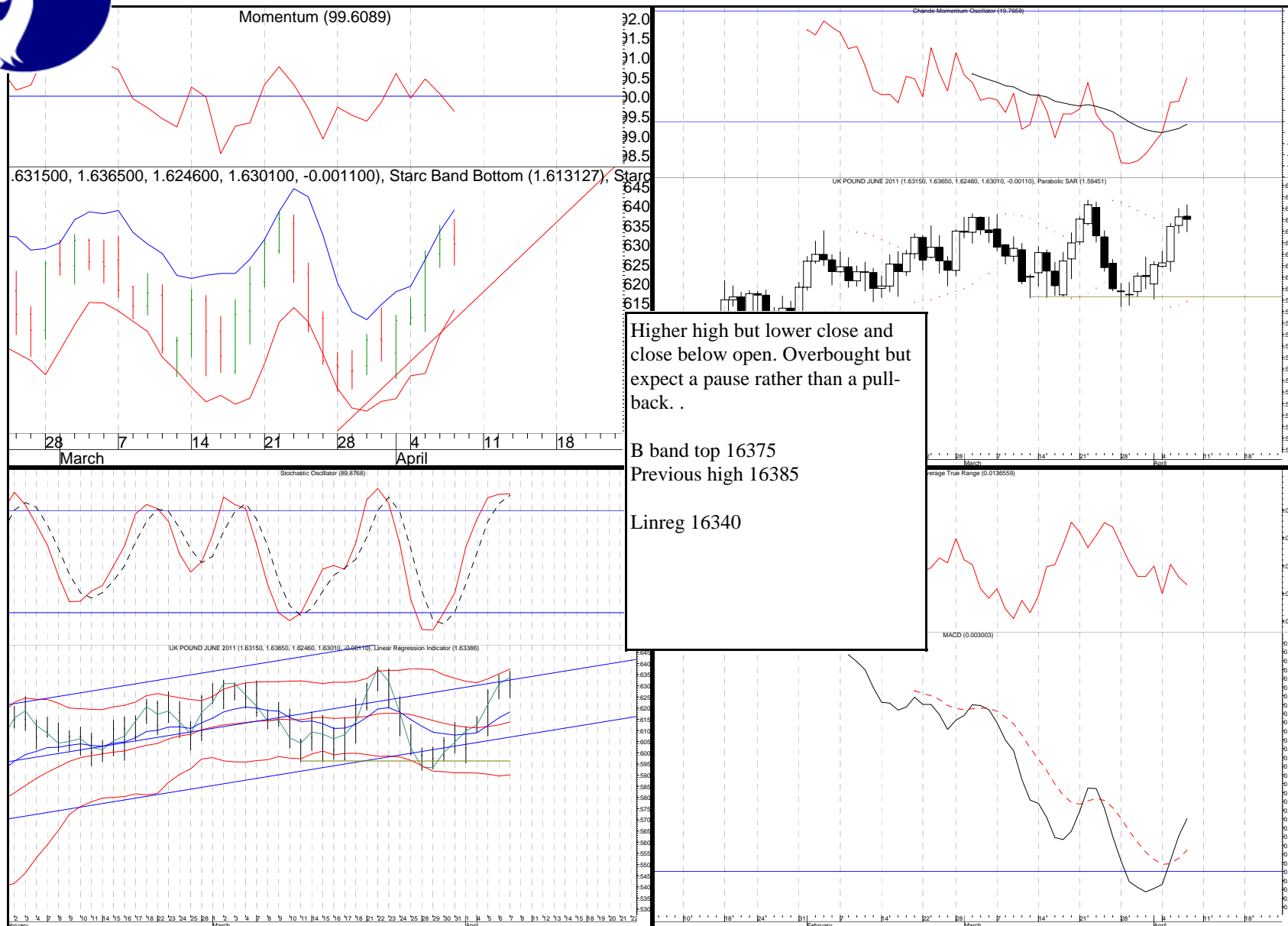




# Rockefeller Treasury Services, Inc.

Thursday, April 7, 2011

## British Pound JUN 2011 Contract

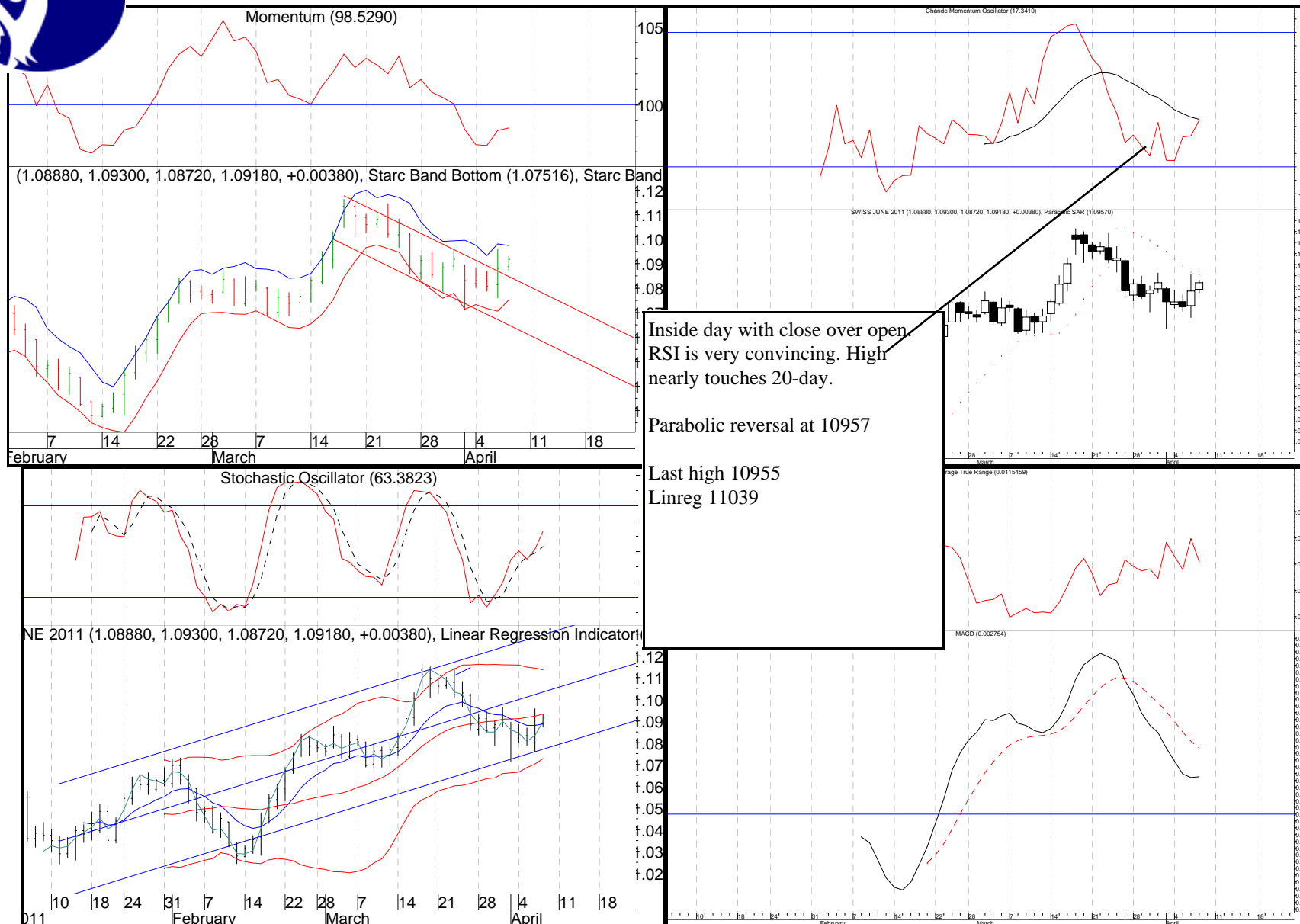




# Rockefeller Treasury Services, Inc.

Thursday, April 7, 2011

Swiss Franc  
JUN 2011 Contract



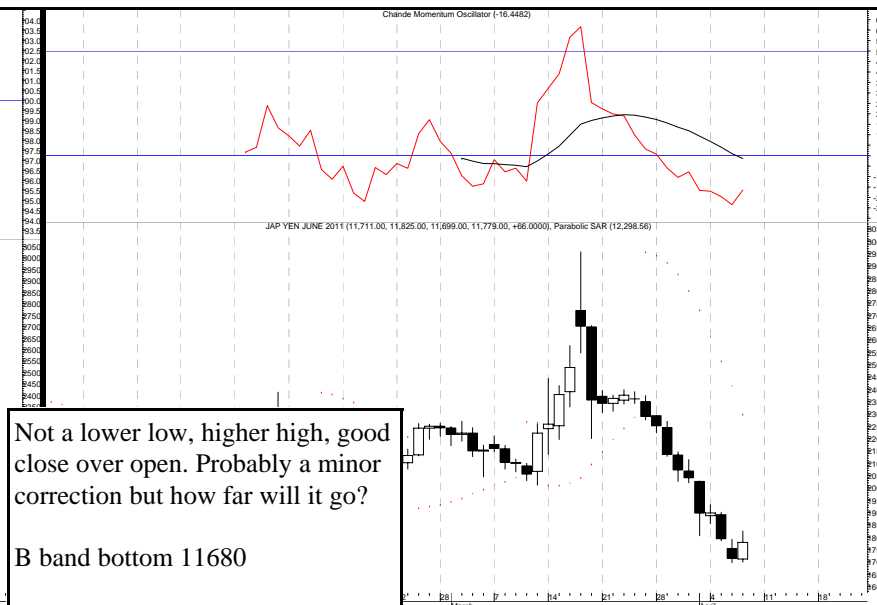
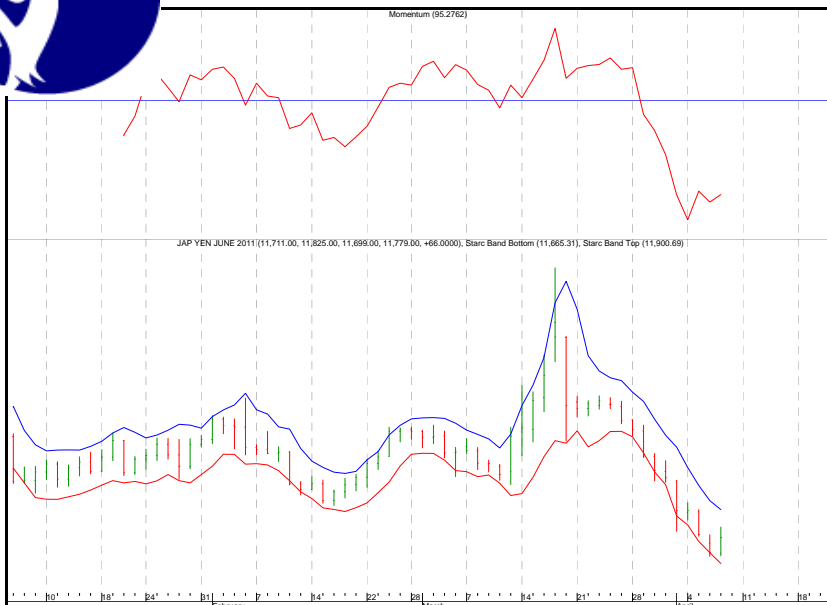




# Rockefeller Treasury Services, Inc.

Thursday, April 7, 2011

## Japanese Yen JUN 2011 Contract



Not a lower low, higher high, good close over open. Probably a minor correction but how far will it go?

B band bottom 11680

Blue linreg channel 11789-11567

