

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Friday, 04/29/11 for Globex Open Sunday Night and Monday, 05/02/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	<b>SQUARE</b>	16701	--	--	--	4/29/11	--	16701	16657	16763
Points										-44	62
EURO	BUY	<b>SQUARE</b>	14820	--	--	--	4/29/11	--	14820	14773	14881
Points										-47	61
A\$	BUY	<b>SQUARE</b>	10913	--	--	--	4/29/11	--	10913	10877	10966
Points										-36	53
YEN	BUY	<b>SQUARE</b>	12330	--	--	--	4/29/11	--	12330	12292	12383
Points										-38	53
SF	BUY	<b>LONG</b>	11581	11540	11620	11540	4/29/11	+41	NPR		
Points				-41	39					N/A	N/A
C\$	BUY	<b>SQUARE</b>	10562	--	--	--	4/29/11	--	10562	10519	10610
Points										-43	48

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 16635 AND HIT THE TARGET AT 16698 FOR A GAIN OF 63 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14807 AND TOOK PROFIT AT 14852 FOR A GAIN OF 45 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10867 AND HIT THE TARGET AT 10905 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12266 AND TOOK PROFIT AT 12322 FOR A GAIN OF 56 POINTS.  
WE WENT LONG THE SF AT 11455 AND TOOK PROFIT AT 11490 FOR A GAIN OF 45 POINTS. WE WENT LONG AT 11540 ON FOOTNOTE RULE 2.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10504 AND HIT THE STOP AT 10460 FOR A LOSS OF 44 POINTS. WE WENT LONG AGAIN AT 10504 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 10548 FOR A GAIN OF 44 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
April	11,722.50

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
04/07/11	Pound	<b>16315</b>	16393	04/08/11	78	487.50	2,683.75
04/07/11	SF	<b>10888</b>	10963	04/08/11	75	937.50	3,621.25

04/08/11 Euro	<b>14282</b>	14320	04/08/11	38	475.00	4,096.25
04/08/11 A\$	<b>10381</b>	10409	04/08/11	28	280.00	4,376.25
04/08/11 C\$	<b>10415</b>	10445	04/08/11	30	300.00	4,676.25
04/11/11 SF	<b>11011</b>	11041	04/11/11	30	375.00	5,051.25
04/08/11 Euro	<b>14370</b>	14380	04/12/11	10	125.00	5,176.25
04/11/11 Pound	<b>16361</b>	16334	04/12/11	<b>27</b>	<b>168.75</b>	5,007.50
04/11/11 C\$	<b>10449</b>	10415	04/12/11	<b>34</b>	<b>340.00</b>	4,667.50
04/12/11 Pound	16281	<b>16334</b>	04/12/11	53	331.25	4,998.75
04/12/11 Euro	<b>14353</b>	14405	04/12/11	52	650.00	5,648.75
04/12/11 A\$	<b>10388</b>	10346	04/12/11	<b>42</b>	<b>420.00</b>	5,228.75
04/12/11 Yen	<b>11813</b>	11864	04/12/11	51	637.50	5,866.25
04/12/11 SF	<b>11037</b>	11087	04/12/11	50	625.00	6,491.25
04/12/11 Pound	16283	<b>16231</b>	04/13/11	<b>52</b>	<b>325.00</b>	6,166.25
04/12/11 A\$	<b>10388</b>	10361	04/13/11	<b>27</b>	<b>270.00</b>	5,896.25
04/12/11 Yen	<b>11914</b>	11899	04/13/11	<b>15</b>	<b>187.50</b>	5,708.75
04/13/11 A\$	10426	<b>10361</b>	04/13/11	<b>65</b>	<b>650.00</b>	5,058.75
04/13/11 C\$	10346	<b>10376</b>	04/13/11	30	300.00	5,358.75
04/12/11 Euro	<b>14455</b>	14418	04/13/11	<b>37</b>	<b>462.50</b>	4,896.25
04/12/11 SF	<b>11137</b>	11187	04/14/11	50	625.00	5,521.25
04/13/11 Yen	<b>11914</b>	11968	04/14/11	54	675.00	6,196.25
04/14/11 Pound	<b>16252</b>	16312	04/14/11	60	375.00	6,571.25
04/14/11 Euro	<b>14424</b>	14468	04/14/11	44	550.00	7,121.25
04/14/11 C\$	10342	<b>10372</b>	04/14/11	30	300.00	7,421.25
04/14/11 Pound	<b>16362</b>	16296	04/15/11	<b>66</b>	<b>412.50</b>	7,008.75
04/14/11 A\$	<b>10418</b>	10436	04/15/11	18	180.00	7,188.75
04/14/11 Yen	<b>12018</b>	<b>11961</b>	04/15/11	<b>57</b>	<b>712.50</b>	6,476.25
04/14/11 SF	<b>11237</b>	11167	04/15/11	<b>70</b>	<b>875.00</b>	5,601.25
04/15/11 Euro	14421	<b>14468</b>	04/15/11	47	587.50	6,188.75
04/15/11 A\$	<b>10418</b>	10495	04/15/11	77	770.00	6,958.75
04/15/11 SF	11201	<b>11167</b>	04/15/11	<b>34</b>	<b>425.00</b>	6,533.75
04/15/11 C\$	10352	<b>10392</b>	04/15/11	40	400.00	6,933.75
04/15/11 Yen	<b>12018</b>	12088	04/18/11	70	875.00	7,808.75
04/18/11 Pound	<b>16264</b>	16222	04/18/11	<b>42</b>	<b>262.50</b>	7,546.25
04/18/11 A\$	<b>10480</b>	10449	04/18/11	<b>31</b>	<b>310.00</b>	7,236.25
04/18/11 SF	<b>11207</b>	11177	04/18/11	<b>30</b>	<b>375.00</b>	6,861.25
04/18/11 C\$	<b>10409</b>	10363	04/18/11	<b>46</b>	<b>460.00</b>	6,401.25
04/18/11 Euro	14267	<b>14367</b>	04/18/11	100	1,250.00	7,651.25
04/18/11 Euro	14267	<b>14217</b>	04/18/11	<b>50</b>	<b>625.00</b>	7,026.25
04/18/11 Pound	<b>16264</b>	16221	04/19/11	<b>43</b>	<b>268.75</b>	6,757.50
04/19/11 Pound	16287	<b>16241</b>	04/19/11	<b>46</b>	<b>287.50</b>	6,470.00
04/19/11 Euro	14261	<b>14214</b>	04/19/11	<b>47</b>	<b>587.50</b>	5,882.50
04/19/11 A\$	10385	<b>10430</b>	04/19/11	45	450.00	6,332.50
04/19/11 C\$	10396	<b>10355</b>	04/19/11	<b>41</b>	<b>410.00</b>	5,922.50
04/19/11 SF	11113	<b>11162</b>	04/19/11	49	612.50	6,535.00
04/19/11 Yen	<b>12121</b>	<b>12109</b>	04/20/11	<b>12</b>	<b>150.00</b>	6,385.00
04/20/11 Pound	<b>16338</b>	16389	04/20/11	51	318.75	6,703.75
04/20/11 Euro	14365	<b>14314</b>	04/20/11	<b>51</b>	<b>637.50</b>	6,066.25
04/20/11 A\$	10481	<b>10458</b>	04/20/11	<b>23</b>	<b>230.00</b>	5,836.25
04/20/11 Yen	12049	<b>12109</b>	04/20/11	60	750.00	6,586.25
04/20/11 SF	11158	<b>11120</b>	04/20/11	<b>38</b>	<b>475.00</b>	6,111.25
04/20/11 C\$	<b>10445</b>	10484	04/20/11	39	390.00	6,501.25
04/21/11 Pound	<b>16387</b>	16451	04/21/11	64	400.00	6,901.25

04/21/11 Euro	14505	14559	04/21/11	54	675.00	7,576.25
04/21/11 Euro	14609	14559	04/21/11	50	625.00	6,951.25
04/21/11 A\$	10636	10655	04/21/11	19	190.00	7,141.25
04/21/11 Yen	12111	12185	04/21/11	74	925.00	8,066.25
04/21/11 SF	11256	11302	04/21/11	46	575.00	8,641.25
04/21/11 C\$	10486	10498	04/21/11	12	120.00	8,761.25
04/21/11 C\$	10548	10498	04/21/11	50	500.00	8,261.25
04/21/11 Pound	16501	16479	04/25/11	22	137.50	8,123.75
04/21/11 A\$	10705	10641	04/25/11	64	640.00	7,483.75
04/21/11 Yen	12235	12197	04/25/11	38	475.00	7,008.75
04/21/11 SF	11352	11295	04/25/11	57	712.50	6,296.25
04/25/11 Euro	14547	14508	04/25/11	39	487.50	5,808.75
04/25/11 Yen	12180	12141	04/25/11	39	487.50	5,321.25
04/25/11 SF	11282	11360	04/25/11	78	975.00	6,296.25
04/25/11 C\$	10478	10447	04/25/11	31	310.00	5,986.25
04/25/11 Yen	12180	12232	04/25/11	52	650.00	6,636.25
04/25/11 Euro	14547	14537	04/26/11	10	125.00	6,511.25
04/25/11 A\$	10691	10637	04/26/11	54	540.00	5,971.25
04/26/11 Yen	12180	12262	04/26/11	82	1,025.00	6,996.25
04/26/11 Pound	16481	16448	04/26/11	33	206.25	6,790.00
04/26/11 Pound	16481	16448	04/26/11	33	206.25	6,583.75
04/26/11 Euro	14510	14575	04/26/11	65	812.50	7,396.25
04/26/11 SF	11350	11317	04/26/11	33	412.50	6,983.75
04/26/11 SF	11350	11409	04/26/11	59	737.50	7,721.25
04/26/11 C\$	10497	10462	04/26/11	35	350.00	7,371.25
04/26/11 Euro	14625	14679	04/27/11	54	675.00	8,046.25
04/26/11 A\$	10691	10753	04/27/11	62	620.00	8,666.25
04/27/11 Pound	16448	16523	04/27/11	75	468.75	9,135.00
04/27/11 Yen	12259	12305	04/27/11	46	575.00	9,710.00
04/27/11 SF	11450	11511	04/27/11	61	762.50	10,472.50
04/28/11 Pound	16616	16637	04/28/11	21	131.25	10,603.75
04/28/11 Pound	16687	16637	04/28/11	50	312.50	10,291.25
04/28/11 Euro	14757	14777	04/28/11	20	250.00	10,541.25
04/28/11 Euro	14827	14777	04/28/11	50	625.00	9,916.25
04/28/11 A\$	10797	10832	04/28/11	35	350.00	10,266.25
04/28/11 A\$	10882	10832	04/28/11	50	500.00	9,766.25
04/28/11 Yen	12202	12164	04/28/11	38	475.00	9,291.25
04/28/11 SF	11427	11466	04/28/11	39	487.50	9,778.75
04/28/11 C\$	10529	10510	04/28/11	19	190.00	9,588.75
04/28/11 C\$	10529	10495	04/28/11	34	340.00	9,248.75
04/29/11 Euro	14807	14852	04/29/11	45	562.50	9,811.25
04/29/11 Yen	12266	12322	04/29/11	56	700.00	10,511.25
04/29/11 SF	11455	11490	04/29/11	35	437.50	10,948.75
04/29/11 C\$	10504	10460	04/29/11	44	440.00	10,508.75
04/29/11 Pound	16635	16698	04/29/11	63	393.75	10,902.50
04/29/11 A\$	10867	10905	04/29/11	38	380.00	11,282.50
04/29/11 C\$	10504	10548	04/29/11	44	440.00	11,722.50
					11,722.50	

#### Open Positions

04/29/11 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.

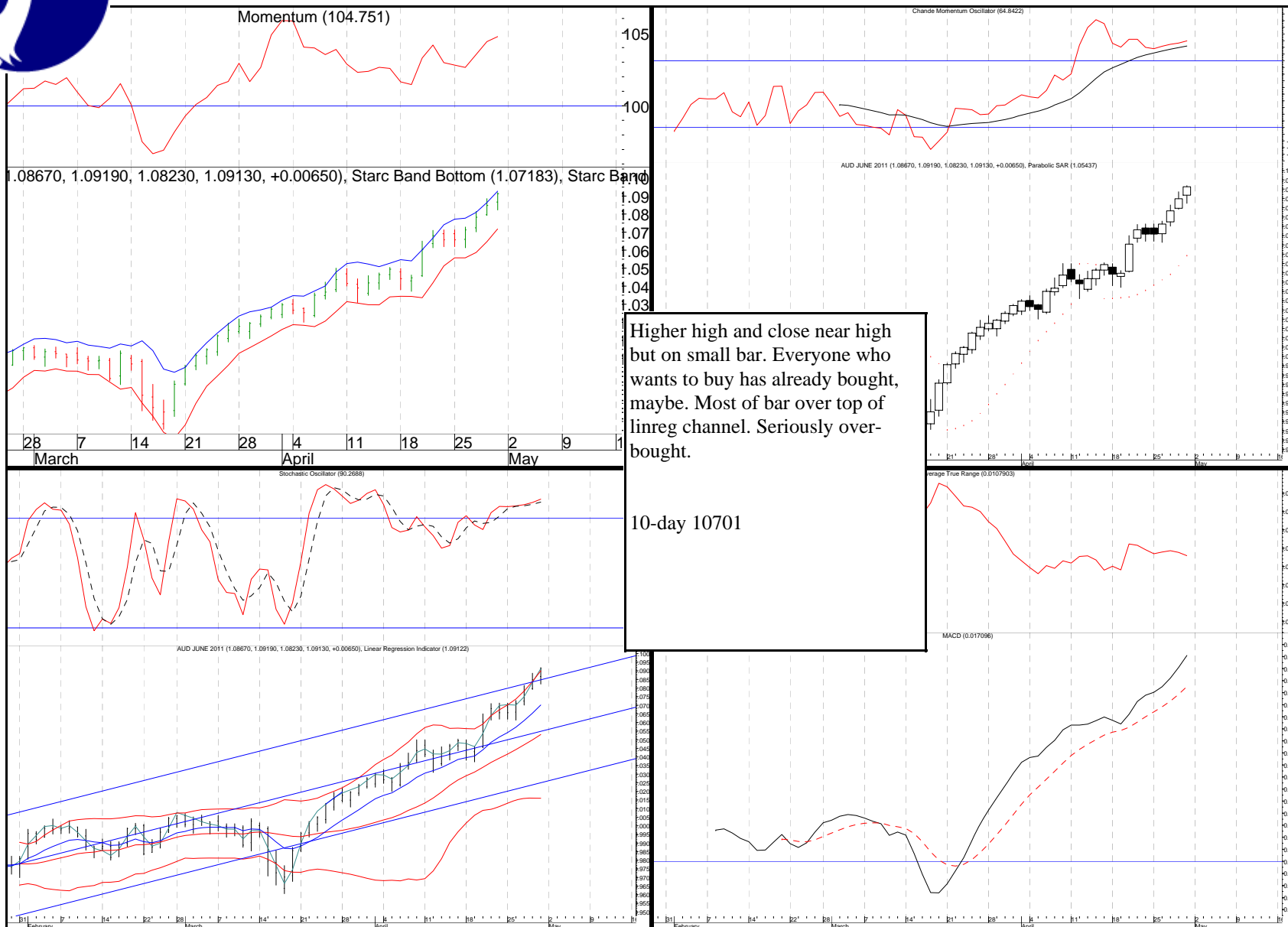
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Friday, April 29, 2011

## Australian Dollar JUN 2011 Contract

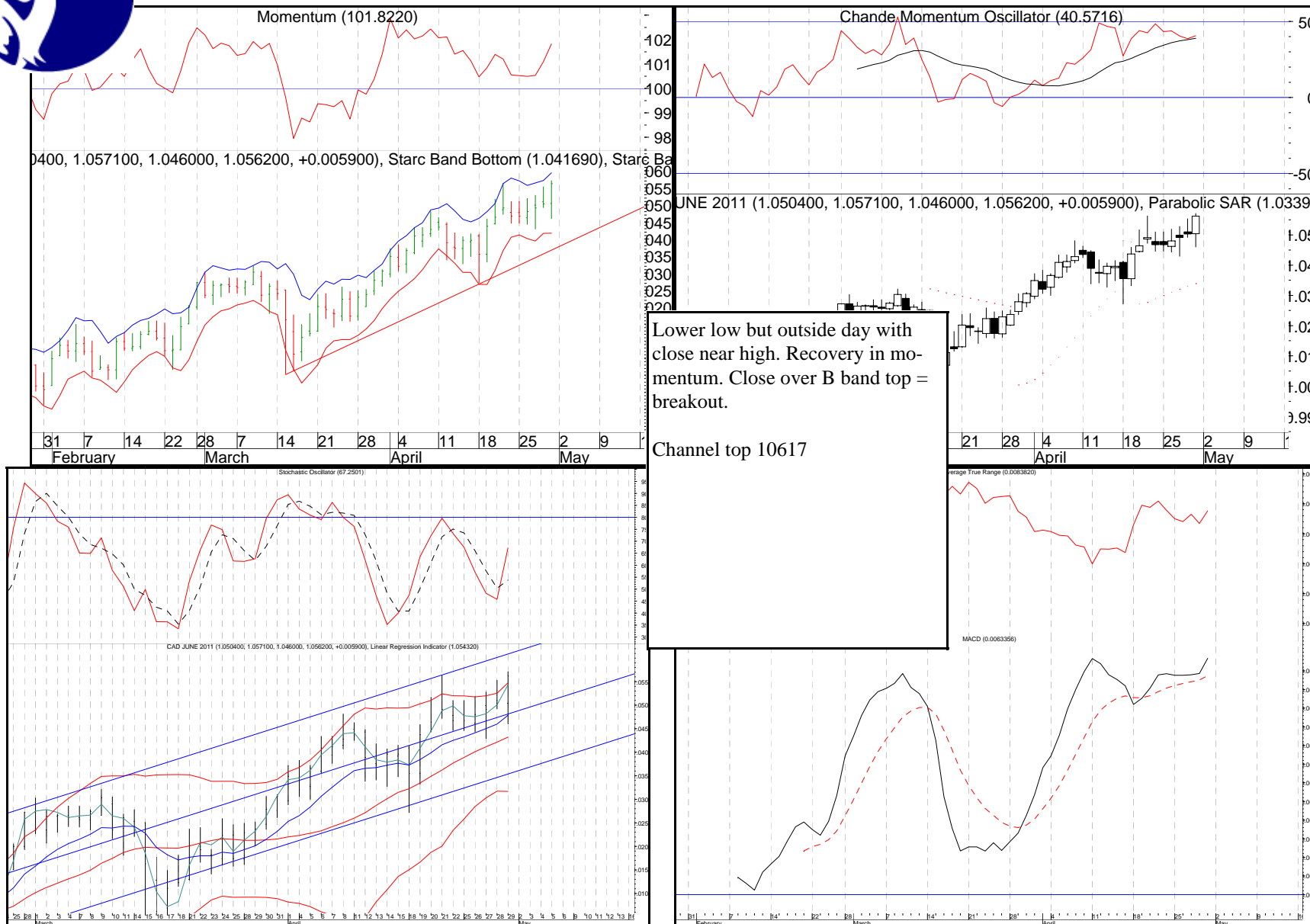




# Rockefeller Treasury Services, Inc.

Friday, April 29, 2011

## Canadian Dollar JUN 2011 Contract

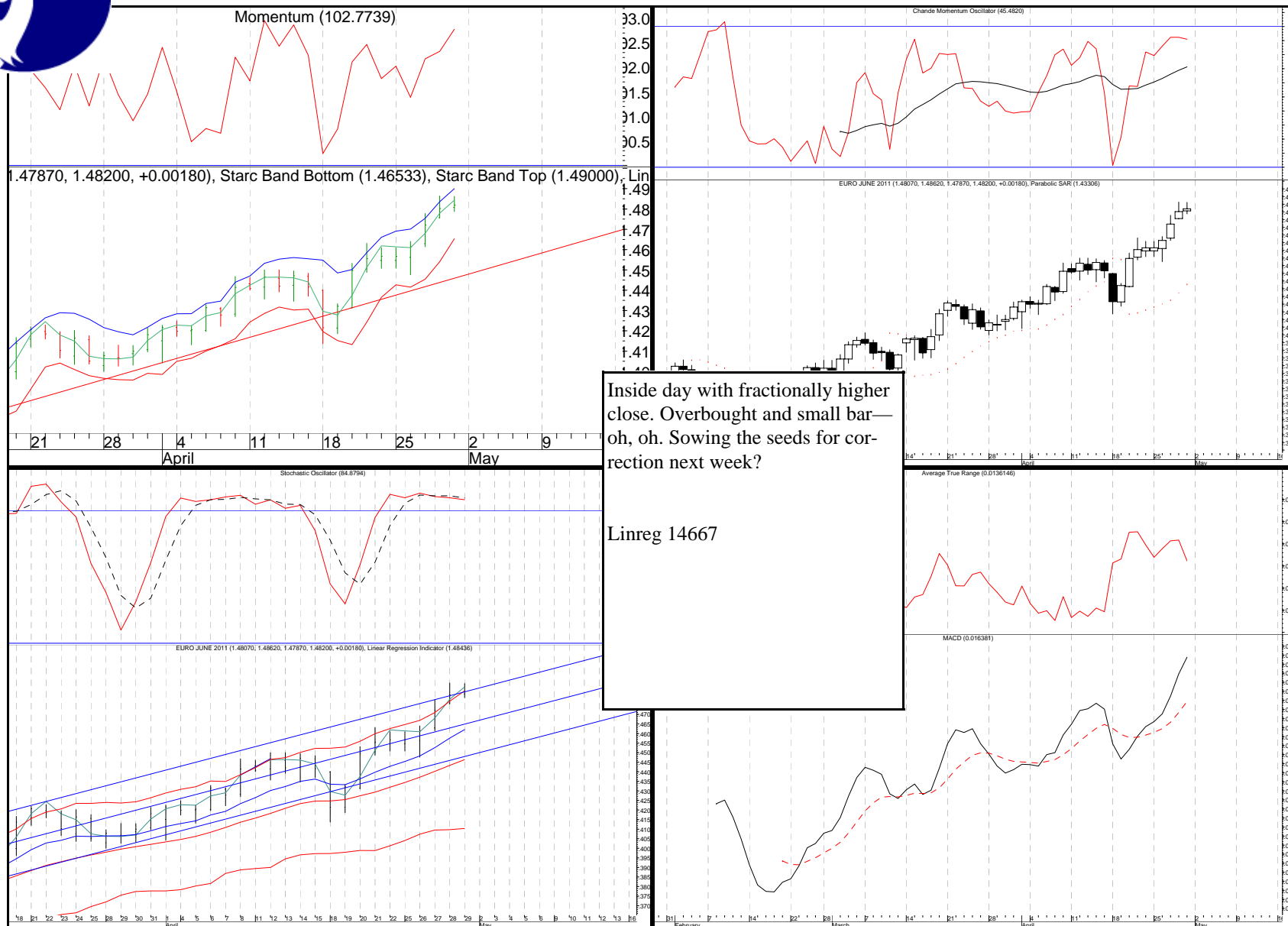




# Rockefeller Treasury Services, Inc.

Friday, April 29, 2011

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



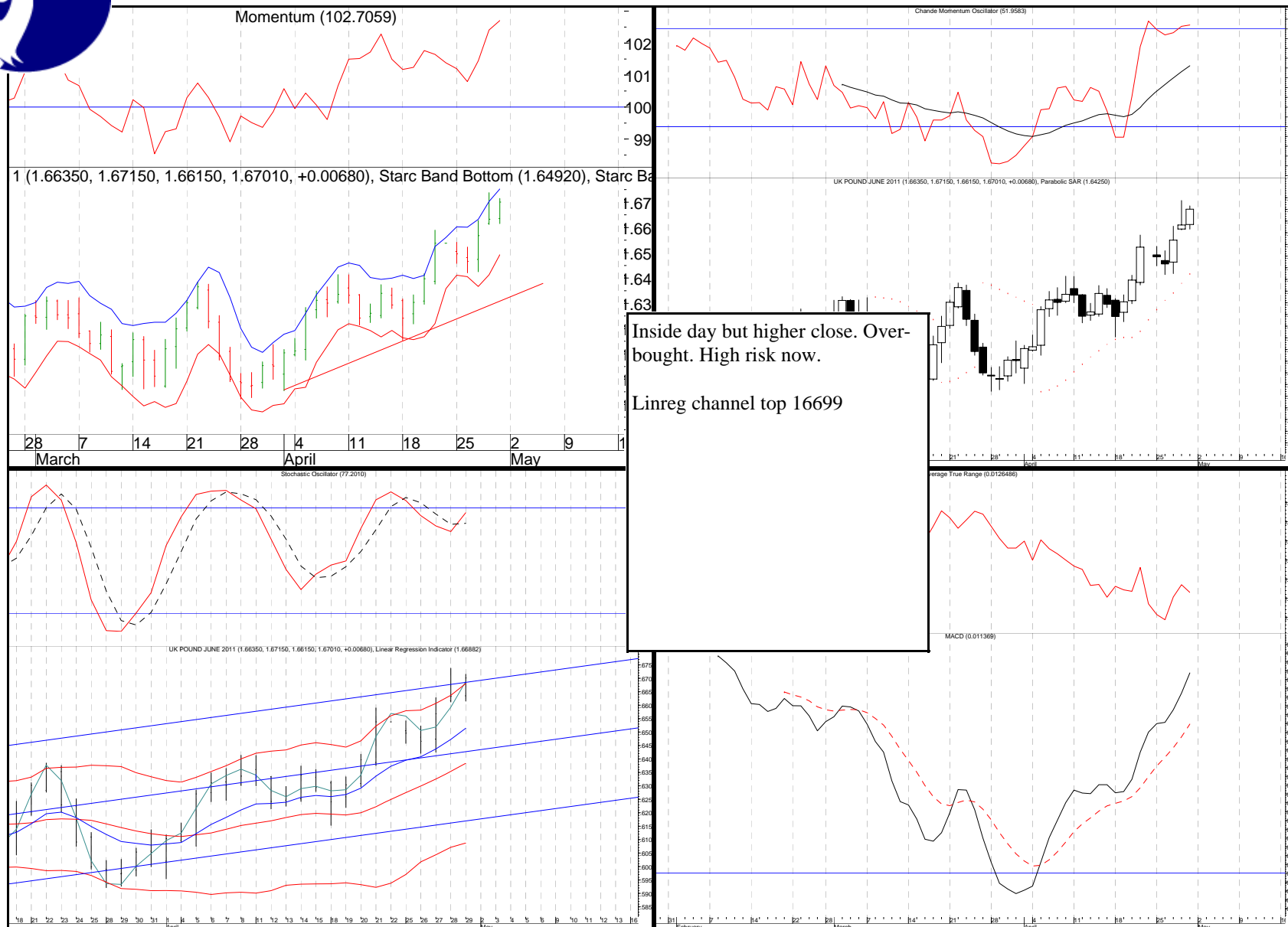




# Rockefeller Treasury Services, Inc.

Friday, April 29, 2011

## British Pound JUN 2011 Contract

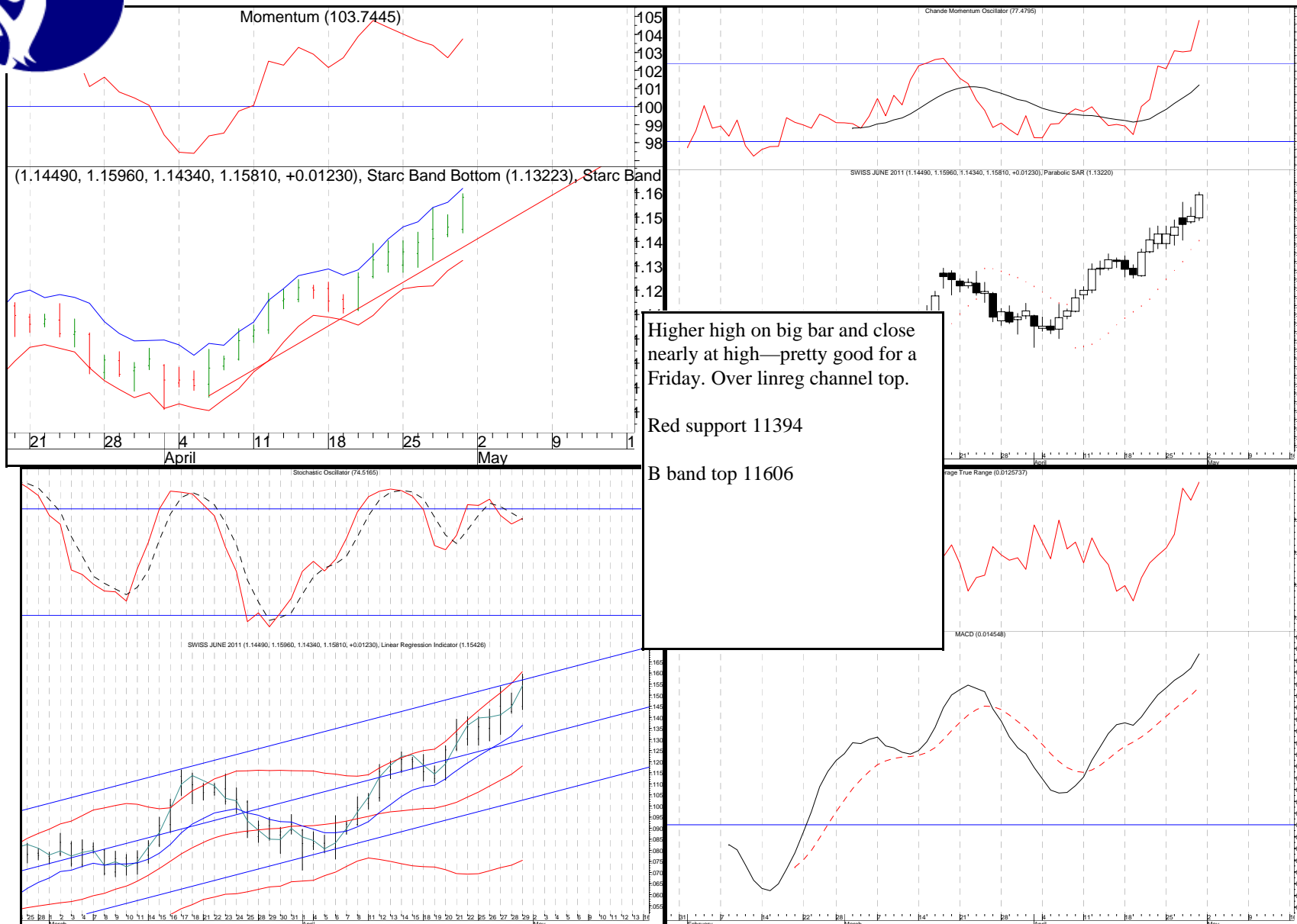




# Rockefeller Treasury Services, Inc.

Friday, April 29, 2011

Swiss Franc  
JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Friday, April 29, 2011

## Japanese Yen JUN 2011 Contract

