

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Friday, 04/15/11 for Globex Open Sunday Night and Monday, 04/18/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16294	--	--	--	4/15/11	--	16264	16222	16334
Points										-42	70
EURO	SELL	SQUARE	14416	--	--	--	4/15/11	--	14416	14461	14367
Points										-45	49
A\$	BUY	SQUARE	10494	--	--	--	4/15/11	--	10494	10449	10542
Points										-45	48
YEN	BUY	LONG	12033	11989	12088	12018	4/15/11	+15	NPR		
Points				-44	55					N/A	N/A
SF	BUY	SQUARE	11200	--	--	--	4/15/11	--	11200	11177	11240
Points										-23	40
C\$	BUY	SQUARE	10396	--	--	--	4/15/11	--	10396	10363	10442
Points										-33	46

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 HIT THE STOP IN STERLING AT 16296 FOR A LOSS OF 66 POINTS.
WE WENT SHORT THE EURO AT THE OPEN 14468 AND HIT THE TARGET AT 14421 FOR A GAIN OF 47 POINTS.
WE HIT THE STOP IN THE AUD AT 10436 FOR A GAIN OF 18 POINTS. WE WENT LONG AT 10418 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 10495 FOR A GAIN OF 77 POINTS.
WE HIT THE STOP IN THE YEN AT 11961 FOR A LOSS OF 57 POINTS. WE WENT LONG AT 12018 ON FOOTNOTE RULE 3.
WE HIT THE STOP IN THE SF AT 11167 FOR A LOSS OF 70 POINTS. WE WENT SHORT AT 11167 AND HIT THE STOP AT 11201 FOR A LOSS OF 34 POINTS. RIGHT IDEA, WRONG TIMING.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10392 AND TOOK PROFIT AT 10352 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

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\$	10301	10329	04/01/11	28	280.00	280.00
04/01/11	Pound	16020	16011	04/01/11	9	56.25	223.75
04/01/11	Pound	15974	16011	04/01/11	37	231.25	455.00
04/01/11	Euro	14151	14114	04/01/11	37	462.50	-7.50
04/01/11	A\$	10243	10234	04/01/11	9	90.00	-97.50
04/01/11	Yen	11982	12026	04/01/11	44	550.00	452.50
04/01/11	SF	10891	10887	04/01/11	4	50.00	402.50
04/01/11	Yen	11832	11932	04/01/11	100	1,250.00	1,652.50
04/01/11	A\$	10234	10264	04/04/11	30	300.00	1,952.50
04/04/11	Yen	11911	11887	04/04/11	24	300.00	1,652.50
04/04/11	SF	10873	10819	04/04/11	54	675.00	977.50
04/04/11	C\$	10346	10382	04/04/11	36	360.00	1,337.50
04/04/11	Pound	16097	16175	04/05/11	78	487.50	1,825.00
04/04/11	Euro	14217	14151	04/05/11	66	825.00	1,000.00
04/05/11	A\$	10222	10277	04/05/11	55	550.00	1,550.00
04/05/11	Yen	11891	11855	04/05/11	36	450.00	1,100.00
04/05/11	Yen	11816	11855	04/05/11	39	487.50	1,587.50
04/05/11	C\$	10327	10365	04/05/11	38	380.00	1,967.50
04/05/11	Pound	16224	16312	04/06/11	88	550.00	2,517.50
04/05/11	Euro	14198	14285	04/06/11	87	1,087.50	3,605.00
04/05/11	SF	10767	10832	04/06/11	65	812.50	4,417.50
04/06/11	A\$	10296	10238	04/06/11	58	580.00	3,837.50
04/06/11	Yen	11712	11754	04/06/11	42	525.00	4,362.50
04/06/11	C\$	10416	10383	04/07/11	33	330.00	4,032.50
04/07/11	Pound	16315	16256	04/07/11	59	368.75	3,663.75
04/07/11	Euro	14309	14268	04/07/11	41	512.50	3,151.25
04/07/11	A\$	10348	10395	04/07/11	47	470.00	3,621.25
04/07/11	Yen	11758	11711	04/07/11	47	587.50	3,033.75
04/07/11	Yen	11758	11711	04/07/11	47	587.50	2,446.25
04/07/11	C\$	10408	10383	04/07/11	25	250.00	2,196.25
04/07/11	Pound	16315	16393	04/08/11	78	487.50	2,683.75
04/07/11	SF	10888	10963	04/08/11	75	937.50	3,621.25
04/08/11	Euro	14282	14320	04/08/11	38	475.00	4,096.25

04/08/11 A\$	10381	10409	04/08/11	28	280.00	4,376.25
04/08/11 C\$	10415	10445	04/08/11	30	300.00	4,676.25
04/11/11 SF	11011	11041	04/11/11	30	375.00	5,051.25
04/08/11 Euro	14370	14380	04/12/11	10	125.00	5,176.25
04/11/11 Pound	16361	16334	04/12/11	27	168.75	5,007.50
04/11/11 C\$	10449	10415	04/12/11	34	340.00	4,667.50
04/12/11 Pound	16281	16334	04/12/11	53	331.25	4,998.75
04/12/11 Euro	14353	14405	04/12/11	52	650.00	5,648.75
04/12/11 A\$	10388	10346	04/12/11	42	420.00	5,228.75
04/12/11 Yen	11813	11864	04/12/11	51	637.50	5,866.25
04/12/11 SF	11037	11087	04/12/11	50	625.00	6,491.25
04/12/11 Pound	16283	16231	04/13/11	52	325.00	6,166.25
04/12/11 A\$	10388	10361	04/13/11	27	270.00	5,896.25
04/12/11 Yen	11914	11899	04/13/11	15	187.50	5,708.75
04/13/11 A\$	10426	10361	04/13/11	65	650.00	5,058.75
04/13/11 C\$	10346	10376	04/13/11	30	300.00	5,358.75
04/12/11 Euro	14455	14418	04/13/11	37	462.50	4,896.25
04/12/11 SF	11137	11187	04/14/11	50	625.00	5,521.25
04/13/11 Yen	11914	11968	04/14/11	54	675.00	6,196.25
04/14/11 Pound	16252	16312	04/14/11	60	375.00	6,571.25
04/14/11 Euro	14424	14468	04/14/11	44	550.00	7,121.25
04/14/11 C\$	10342	10372	04/14/11	30	300.00	7,421.25
04/14/11 Pound	16362	16296	04/15/11	66	412.50	7,008.75
04/14/11 A\$	10418	10436	04/15/11	18	180.00	7,188.75
04/14/11 Yen	12018	11961	04/15/11	57	712.50	6,476.25
04/14/11 SF	11237	11167	04/15/11	70	875.00	5,601.25
04/15/11 Euro	14421	14468	04/15/11	47	587.50	6,188.75
04/15/11 A\$	10418	10495	04/15/11	77	770.00	6,958.75
04/15/11 SF	11201	11167	04/15/11	34	425.00	6,533.75
04/15/11 C\$	10352	10392	04/15/11	40	400.00	6,933.75
						6,933.75

Open Positions

04/15/11 Yen **12918**

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

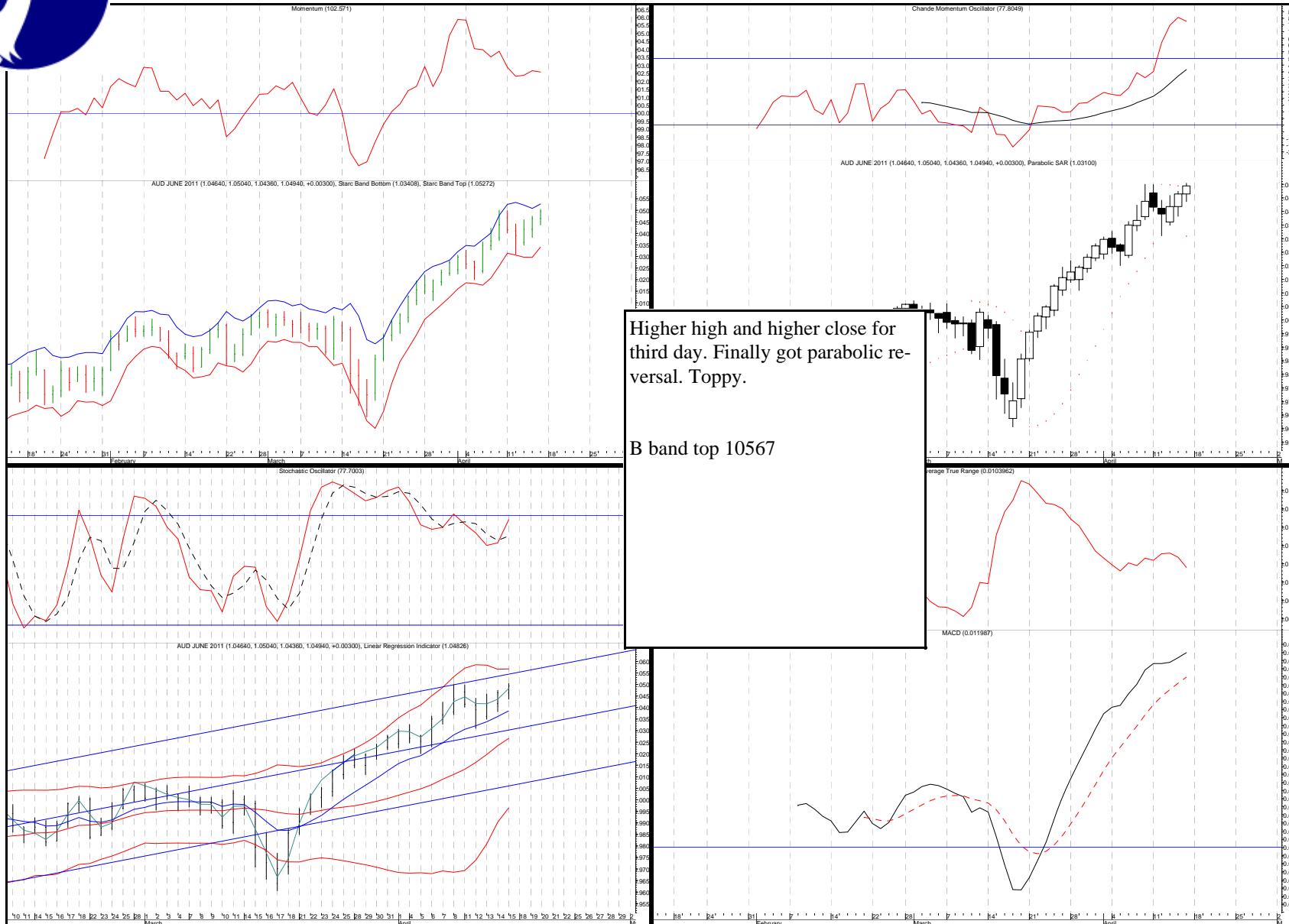
THE HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS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

Friday, April 15, 2011

Australian Dollar JUN 2011 Contract

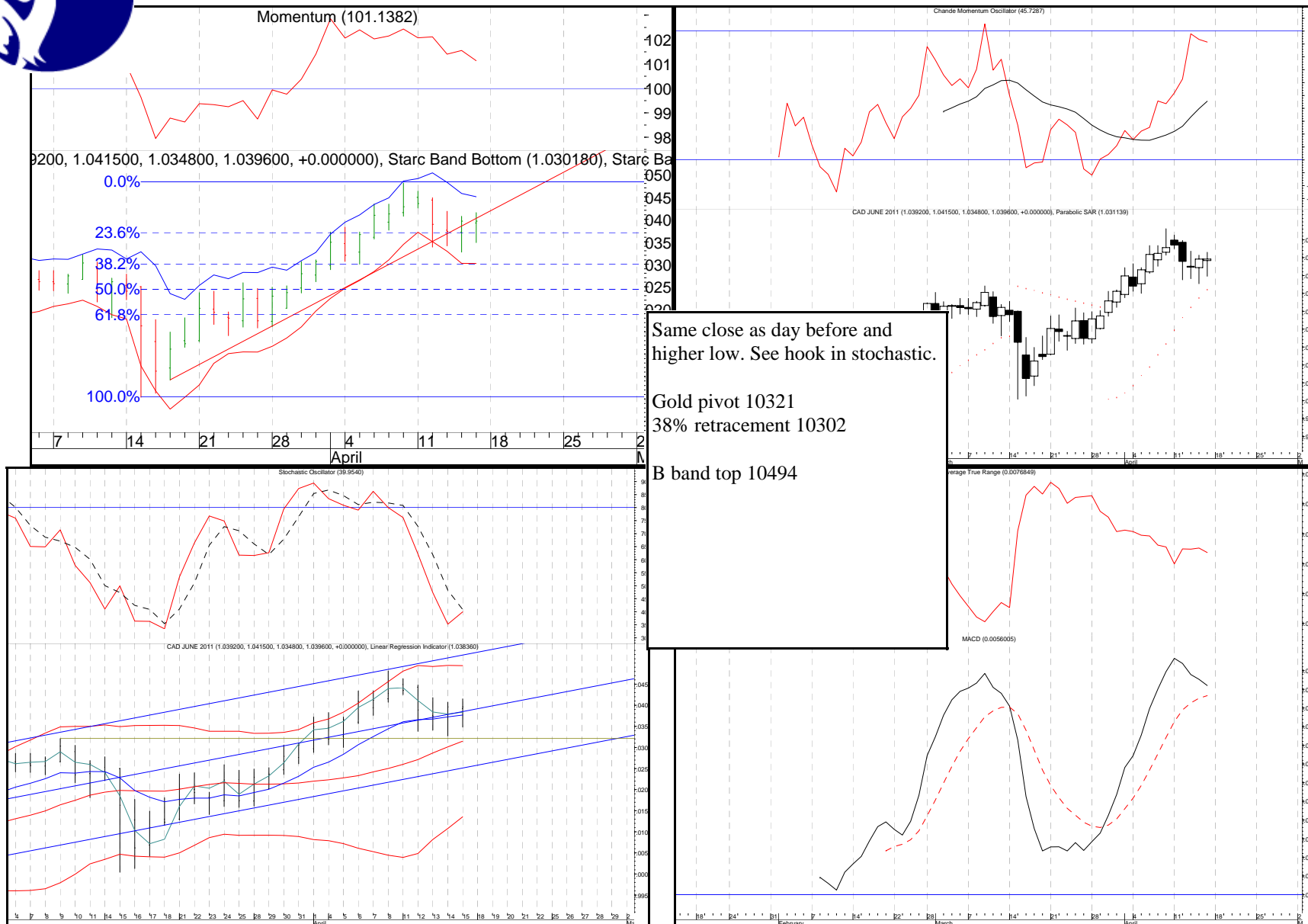




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Canadian Dollar JUN 2011 Contract





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Friday, April 15, 2011

Euro JUN 2011 Contract

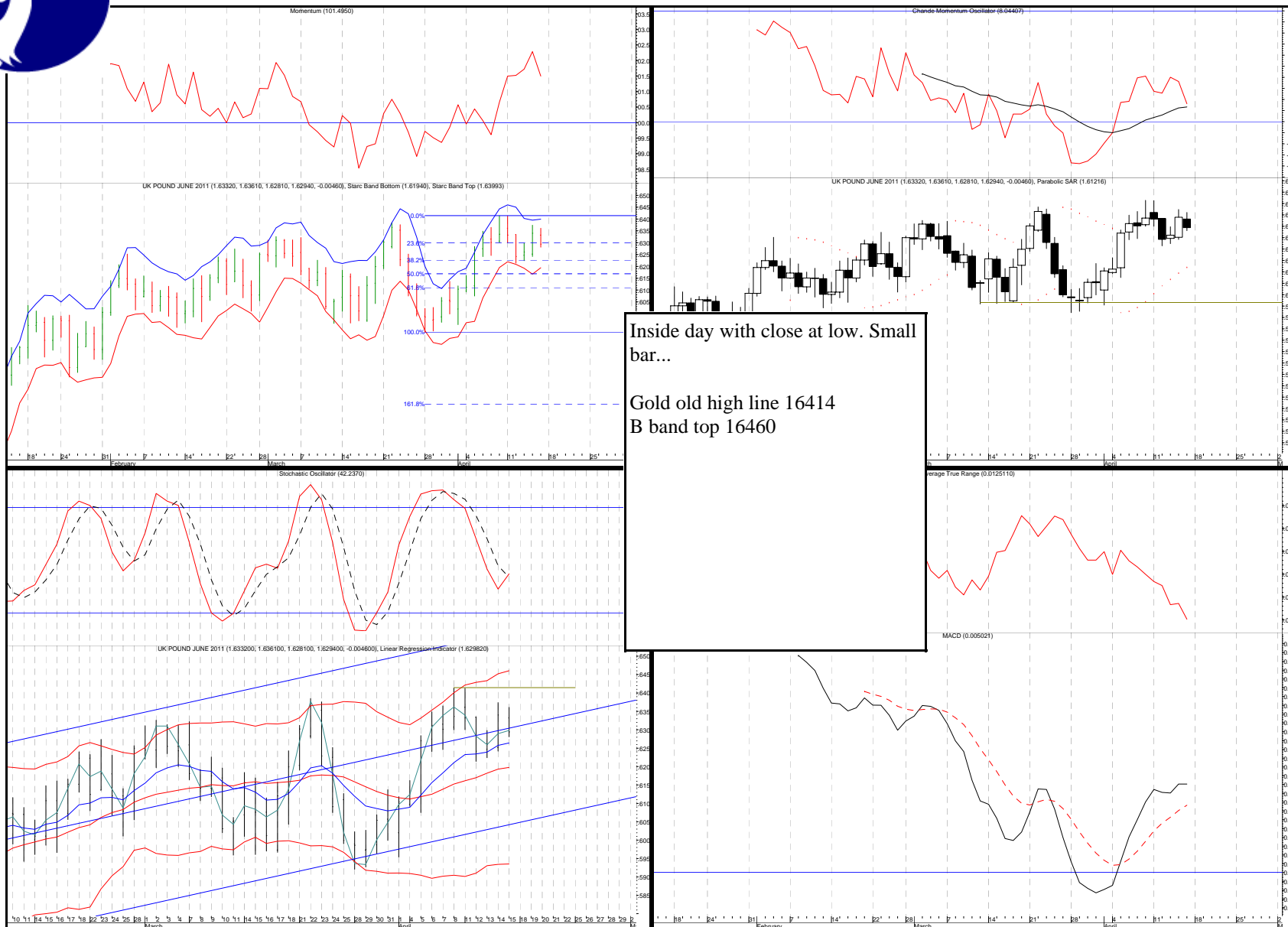




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Friday, April 15, 2011

British Pound JUN 2011 Contract



Inside day with close at low. Small bar...

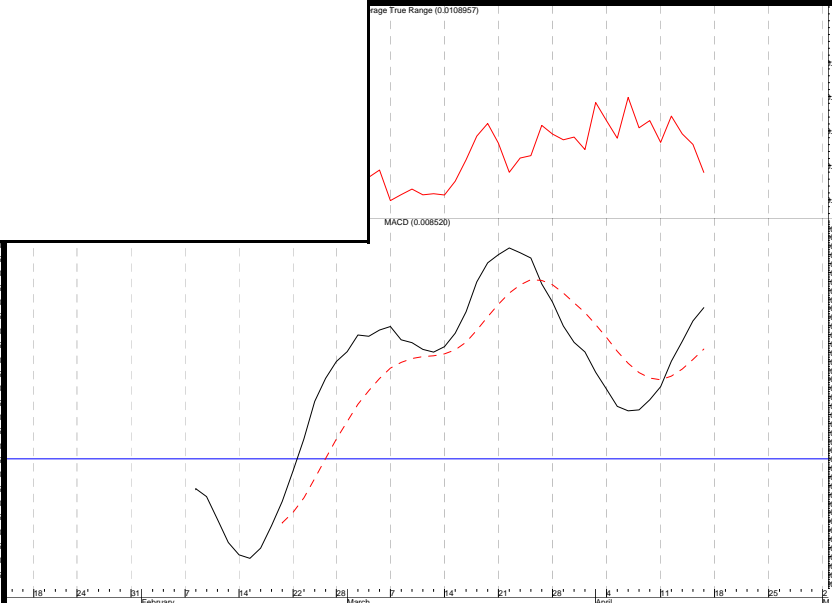
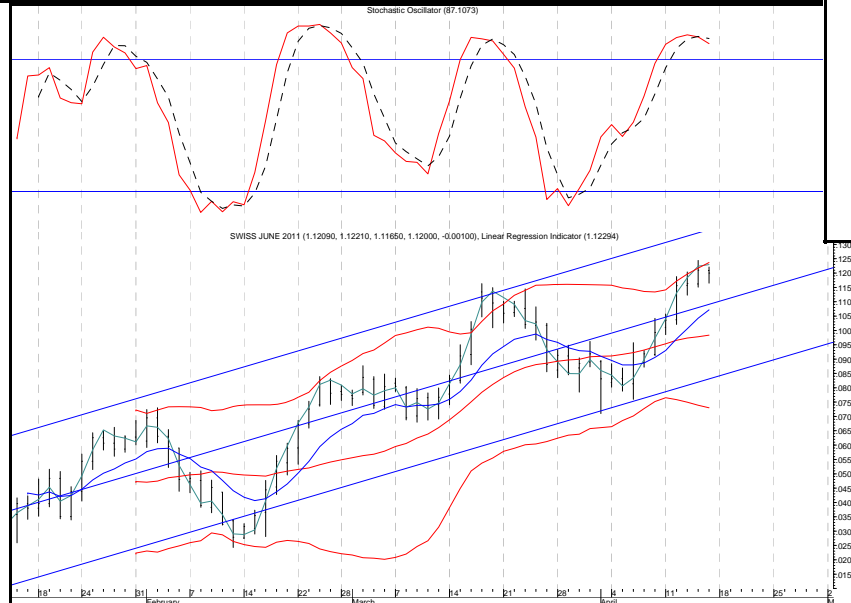
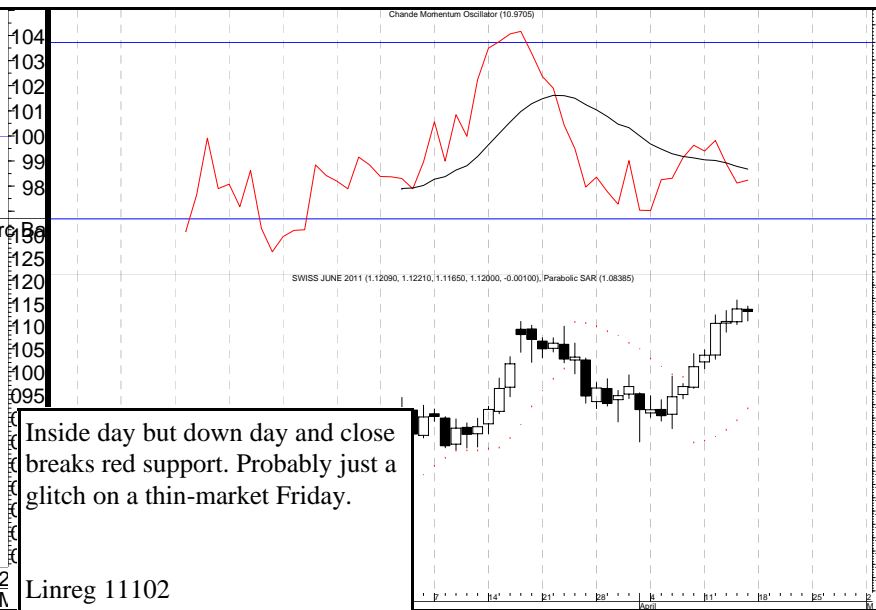
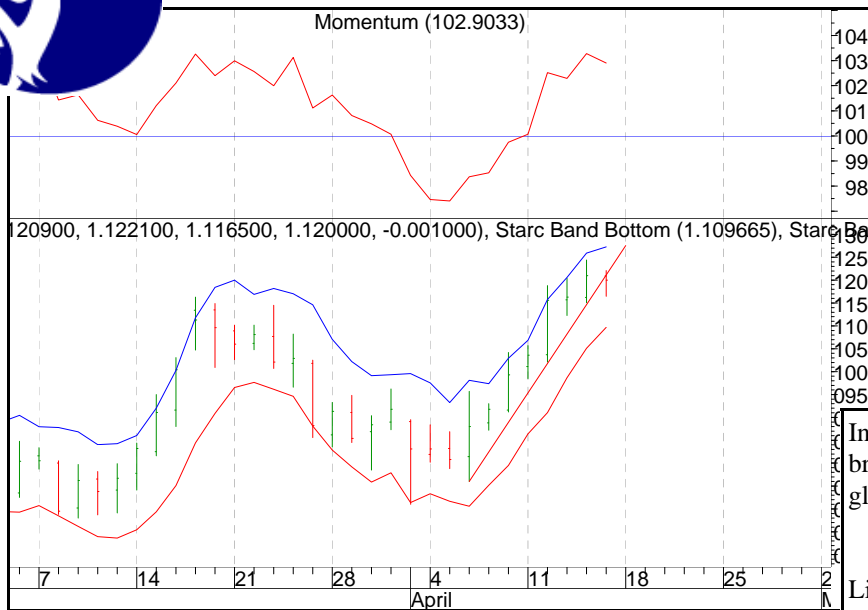
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B band top 16460



Rockefeller Treasury Services, Inc.

Friday, April 15, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Friday, April 15, 2011

Japanese Yen JUN 2011 Contract

