

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
Published Friday, 04/08/11 for Globex Open Sunday Night and Monday, 04/11/11--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>	16336	--	--	--	4/08/11	--	16336	16283	16415
Points										-53	79
EURO	BUY	<b>LONG</b>	14414	14377	14473	14370	4/08/11	+44	14326	14278	14388
Points				-37	59					-48	62
A\$	BUY	<b>LONG</b>	10437	10403	10496	10459	4/08/11	-22	NPR		
Points				-34	59					N/A	N/A
YEN	SELL	<b>SQUARE</b>	11793	--	--	--	4/08/11	--	11793	11829	11748
Points										-36	45
SF	BUY	<b>SQUARE</b>	10993	--	--	--	4/08/11	--	10993	10958	11041
Points										-35	48
C\$	BUY	<b>SQUARE</b>	10428	--	--	--	4/08/11	--	10428	10398	10466
Points										-30	38

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 TARGET IN THE POUND AT 16393 FOR A GAIN OF 78 POINTS.**  
**WE WENT LONG THE EURO T THE GLOBEX OPEN 14282 AND HIT THE TARGET AT 14320 FOR A GAIN OF 38 POINTS. WE WENT LONG AT 14370 ON FOOTNOTE RULE 2.**  
**WE WENT LONG THE AUD AT THE GLOBEX OPEN 10381 AND HIT THE TARGET AT 10409 FOR A GAIN OF 28 POINTS. WE WENT LONG AT 10459 ON FOOTNOTE RULE 2.**  
**WE MISSED THE RE-ENTRY IN THE YEN (BY 6 POINTS) BUT ALSO MISSED THE RULE 2 ENTRY.**  
**WE HIT THE TARGET IN THE SF AT 10963 FOR A GAIN OF 75 POINTS.**  
**WE WENT LONG THE CAD AT THE GLOBEX OPEN 10415 AND HIT THE TARGET AT 10445 FOR A GAIN OF 30 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.**

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

<b>January</b>	6,461.25
<b>February</b>	15,112.50
<b>March</b>	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	<b>9</b>	<b>56.25</b>	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	<b>37</b>	<b>462.50</b>	-7.50
04/01/11	A\$	<b>10243</b>	10234	04/01/11	<b>9</b>	<b>90.00</b>	-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	<b>4</b>	<b>50.00</b>	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	<b>24</b>	<b>300.00</b>	1,652.50
04/04/11	SF	10873	<b>10819</b>	04/04/11	<b>54</b>	<b>675.00</b>	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	<b>66</b>	<b>825.00</b>	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	<b>36</b>	<b>450.00</b>	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	<b>58</b>	<b>580.00</b>	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	<b>33</b>	<b>330.00</b>	4,032.50
04/07/11	Pound	<b>16315</b>	16256	04/07/11	<b>59</b>	<b>368.75</b>	3,663.75
04/07/11	Euro	<b>14309</b>	14268	04/07/11	<b>41</b>	<b>512.50</b>	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	<b>47</b>	<b>587.50</b>	3,033.75
04/07/11	Yen	11758	<b>11711</b>	04/07/11	<b>47</b>	<b>587.50</b>	2,446.25
04/07/11	C\$	10408	<b>10383</b>	04/07/11	<b>25</b>	<b>250.00</b>	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
					4,676.25	

#### Open Positions

04/08/11 Euro	<b>14370</b>
04/08/11 A\$	<b>10459</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.

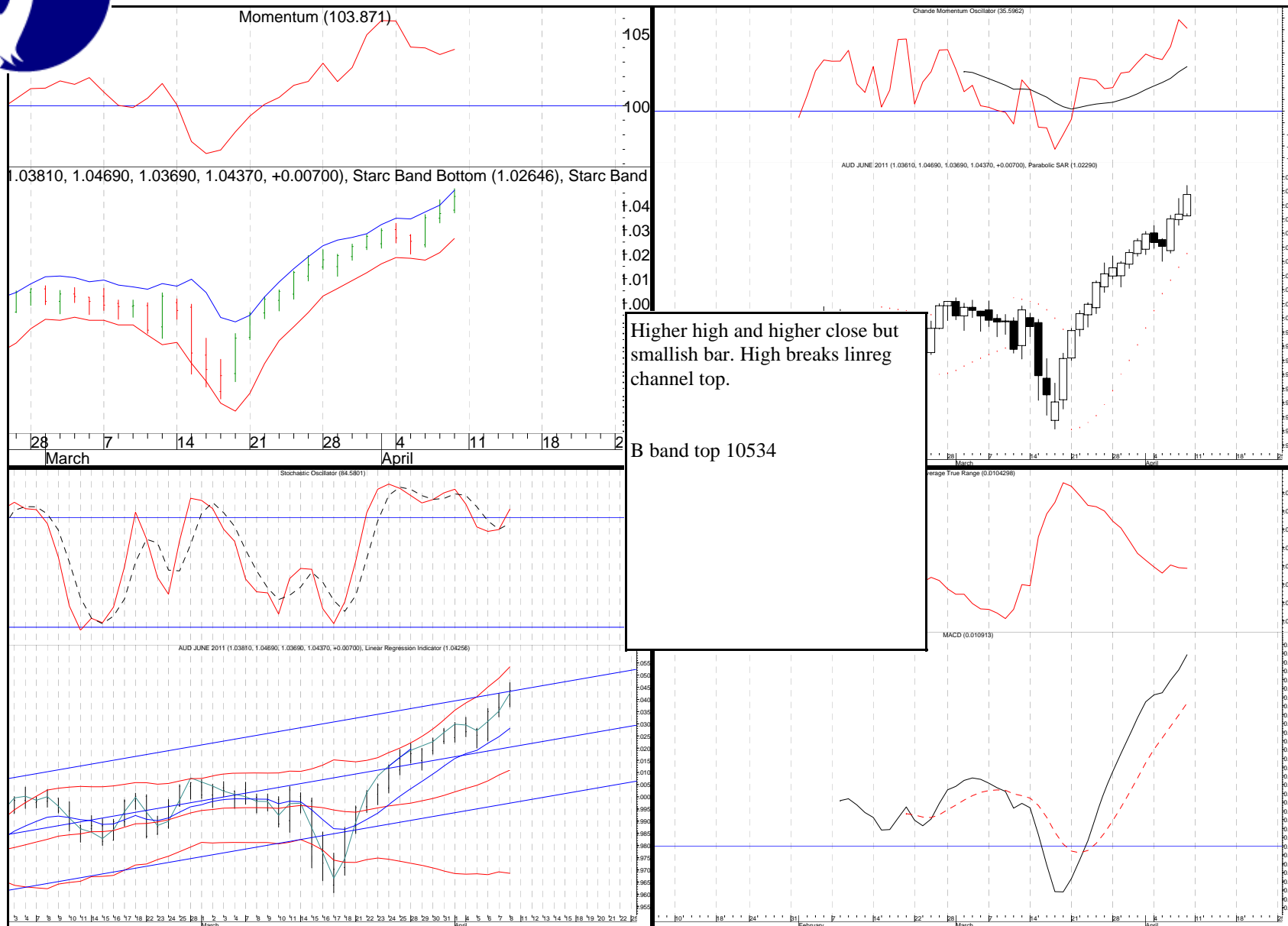
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Friday, April 8, 2011

## Australian Dollar JUN 2011 Contract

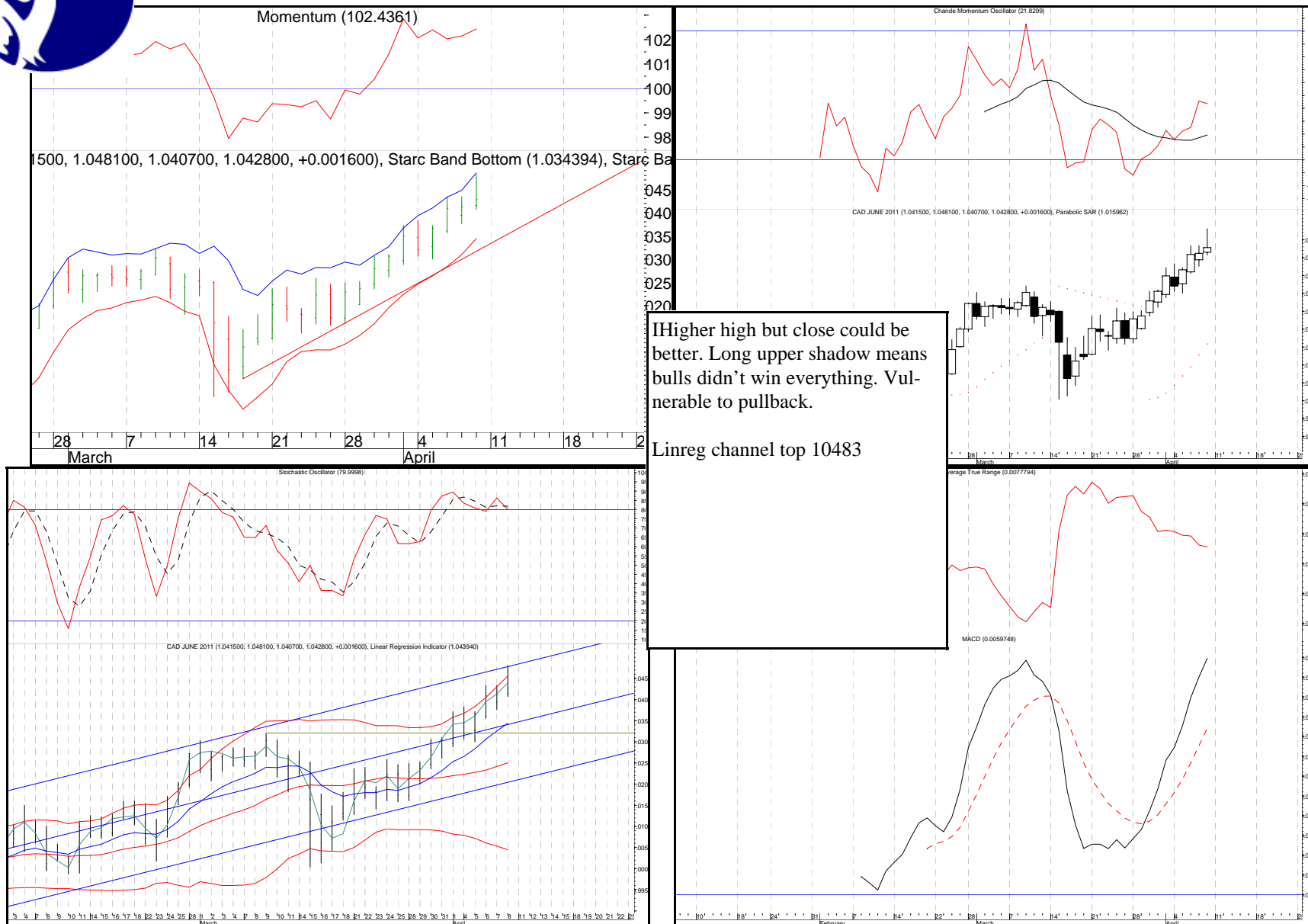




# Rockefeller Treasury Services, Inc.

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## Canadian Dollar JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Friday, April 8, 2011

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

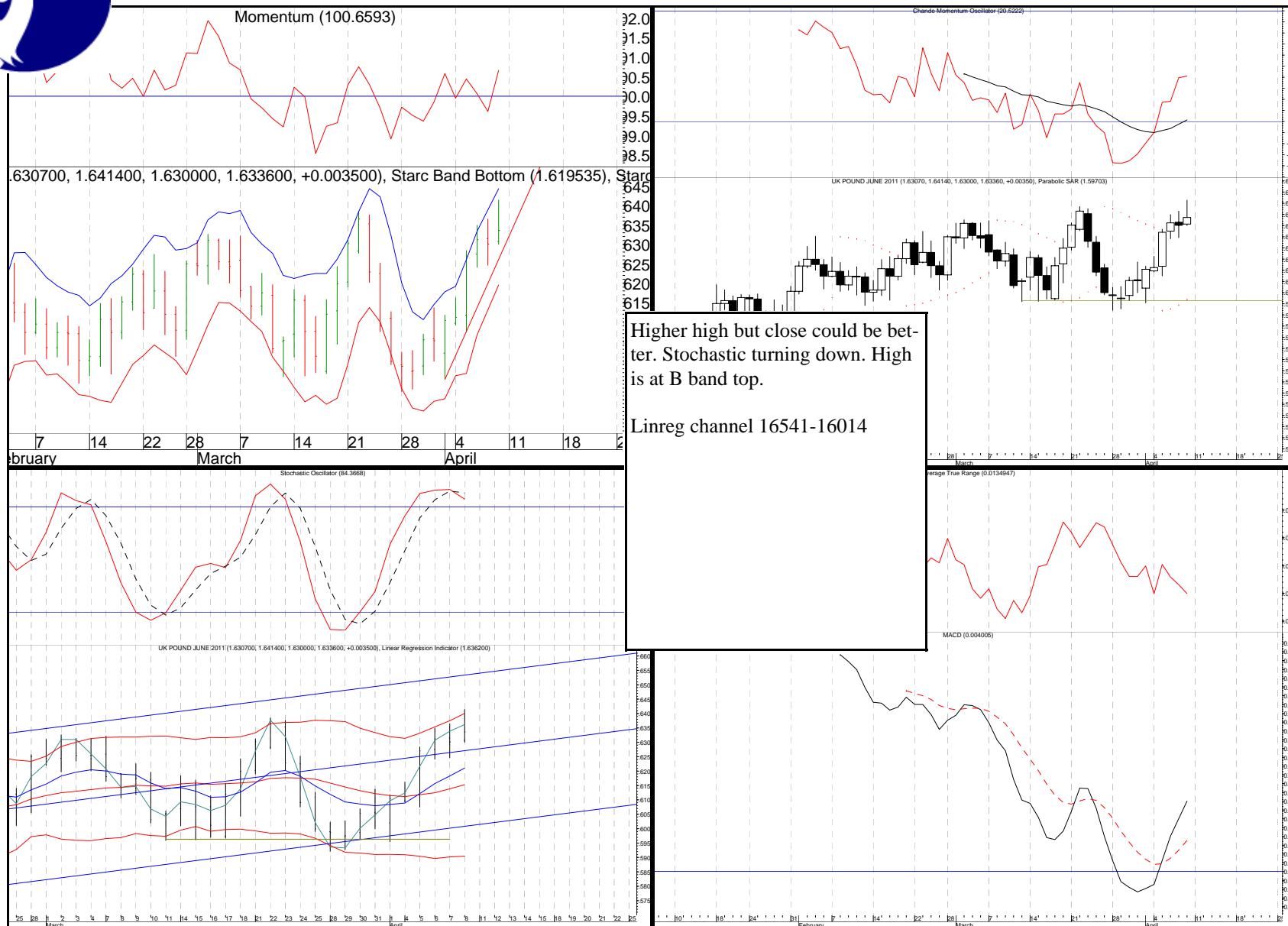




# Rockefeller Treasury Services, Inc.

Friday, April 8, 2011

## British Pound JUN 2011 Contract

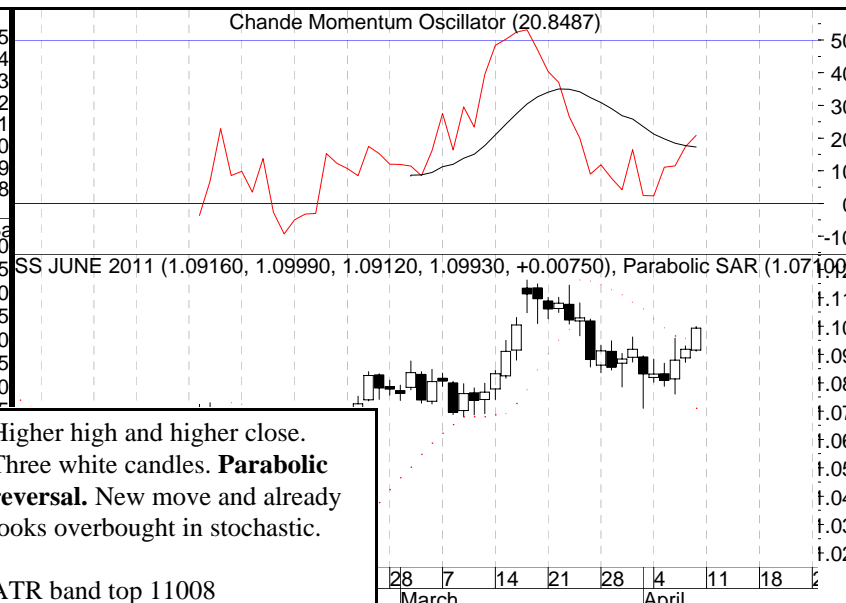




# Rockefeller Treasury Services, Inc.

Friday, April 8, 2011

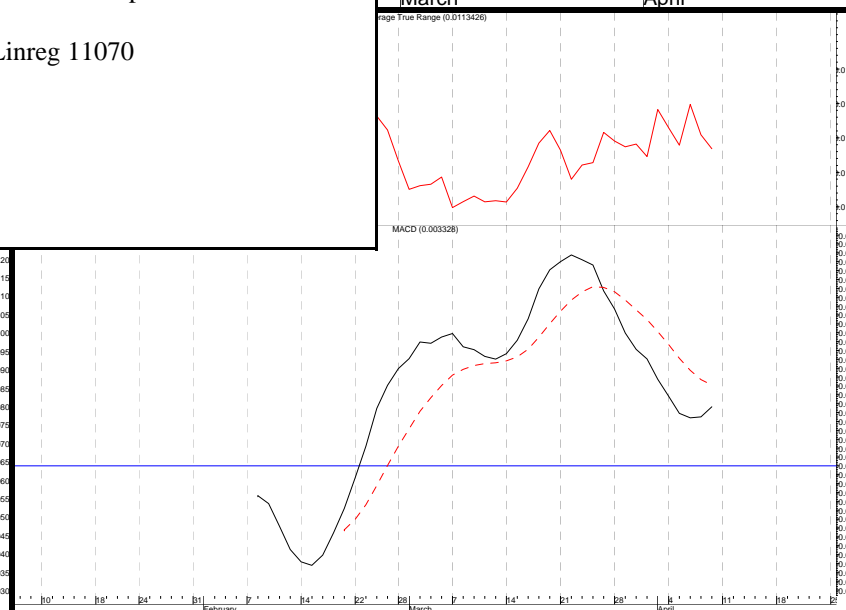
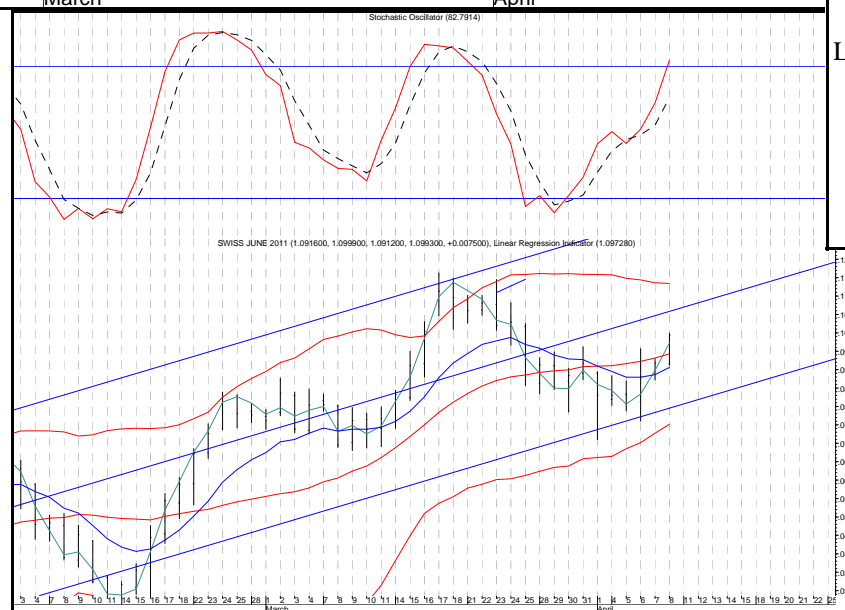
Swiss Franc  
JUN 2011 Contract



Higher high and higher close.  
Three white candles. **Parabolic reversal.** New move and already looks overbought in stochastic.

ATR band top 11008

Linreg 11070







# Rockefeller Treasury Services, Inc.

Friday, April 8, 2011

## Japanese Yen JUN 2011 Contract

