

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Thursday, 04/21/11 for Globex Open Sunday Night and Monday, 04/25/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	LONG	16538	16479	16576	16501	4/21/11	+37	16440	16390	16515
Points				-59	38					-50	75
EURO	BUY	SQUARE	14555	--	--	--	4/21/11	--	14555	14508	14615
Points										-47	60
A\$	BUY	SQUARE	10681	--	--	--	4/21/11	--	10681	10641	10731
Points										-40	50
YEN	BUY	LONG	12232	12197	12280	12235	4/21/11	-3	12180	12141	12232
Points				-35	48					-39	52
SF	BUY	LONG	11324	11295	11392	11352	4/21/11	-28	11282	11245	11360
Points				-29	68					-37	78
C\$	BUY	SQUARE	10491	--	--	--	4/21/11	--	10491	10447	10528
Points										-44	37

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/>

CME is closed tomorrow and Globex re-opens Sunday night as usual. Not too happy at all the positions we are holding over long weekend (blame footnote rule 2).

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16387 AND TOOK PROFIT AT 16451 FOR A GAIN OF 54 POINTS. WE WENT LONG AT 16501 ON FOOTNOTE RULE 2.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14505 AND TOOK PROFIT AT 14559 FOR A GAIN OF 54 POINTS. WE WENT LONG AT 14609 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 14559 FOR A LOSS OF 54 POINTS.

WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10636 AND TOOK PROFIT AT 10655 FOR A GAIN OF 19 POINTS. WE WENT LONG AT 10705 ON FOOTNOTE RULE 2.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12111 AND HIT THE TARGET AT 12185 FOR A GAIN OF 74 POINTS. WE WENT LONG AT 12235 ON FOOTNOTE RULE 2.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11256 AND TOOK PROFIT AT 11302 FOR A GAIN OF 46 POINTS. WE WENT LONG AT 11352 ON FOOTNOTE RULE 2.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10486 AND TOOK PROFIT AT 10498 FOR A GAIN OF 12 POINTS. WE WENT LONG AT 10548 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10498 FOR A LOSS OF 50 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\$	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
04/15/11 Yen	12018	12088	04/18/11	70	875.00	7,808.75
04/18/11 Pound	16264	16222	04/18/11	42	262.50	7,546.25
04/18/11 A\$	10480	10449	04/18/11	31	310.00	7,236.25
04/18/11 SF	11207	11177	04/18/11	30	375.00	6,861.25
04/18/11 C\$	10409	10363	04/18/11	46	460.00	6,401.25
04/18/11 Euro	14267	14367	04/18/11	100	1,250.00	7,651.25
04/18/11 Euro	14267	14217	04/18/11	50	625.00	7,026.25
04/18/11 Pound	16264	16221	04/19/11	43	268.75	6,757.50
04/19/11 Pound	16287	16241	04/19/11	46	287.50	6,470.00
04/19/11 Euro	14261	14214	04/19/11	47	587.50	5,882.50
04/19/11 A\$	10385	10430	04/19/11	45	450.00	6,332.50
04/19/11 C\$	10396	10355	04/19/11	41	410.00	5,922.50
04/19/11 SF	11113	11162	04/19/11	49	612.50	6,535.00
04/19/11 Yen	12121	12109	04/20/11	12	150.00	6,385.00
04/20/11 Pound	16338	16389	04/20/11	51	318.75	6,703.75
04/20/11 Euro	14365	14314	04/20/11	51	637.50	6,066.25
04/20/11 A\$	10481	10458	04/20/11	23	230.00	5,836.25
04/20/11 Yen	12049	12109	04/20/11	60	750.00	6,586.25
04/20/11 SF	11158	11120	04/20/11	38	475.00	6,111.25
04/20/11 C\$	10445	10484	04/20/11	39	390.00	6,501.25
04/21/11 Pound	16387	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
					8,261.25	

Open Positions

04/21/11 Pound	16501
04/21/11 A\$	10705
04/21/11 Yen	12235
04/21/11 SF	11352

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.

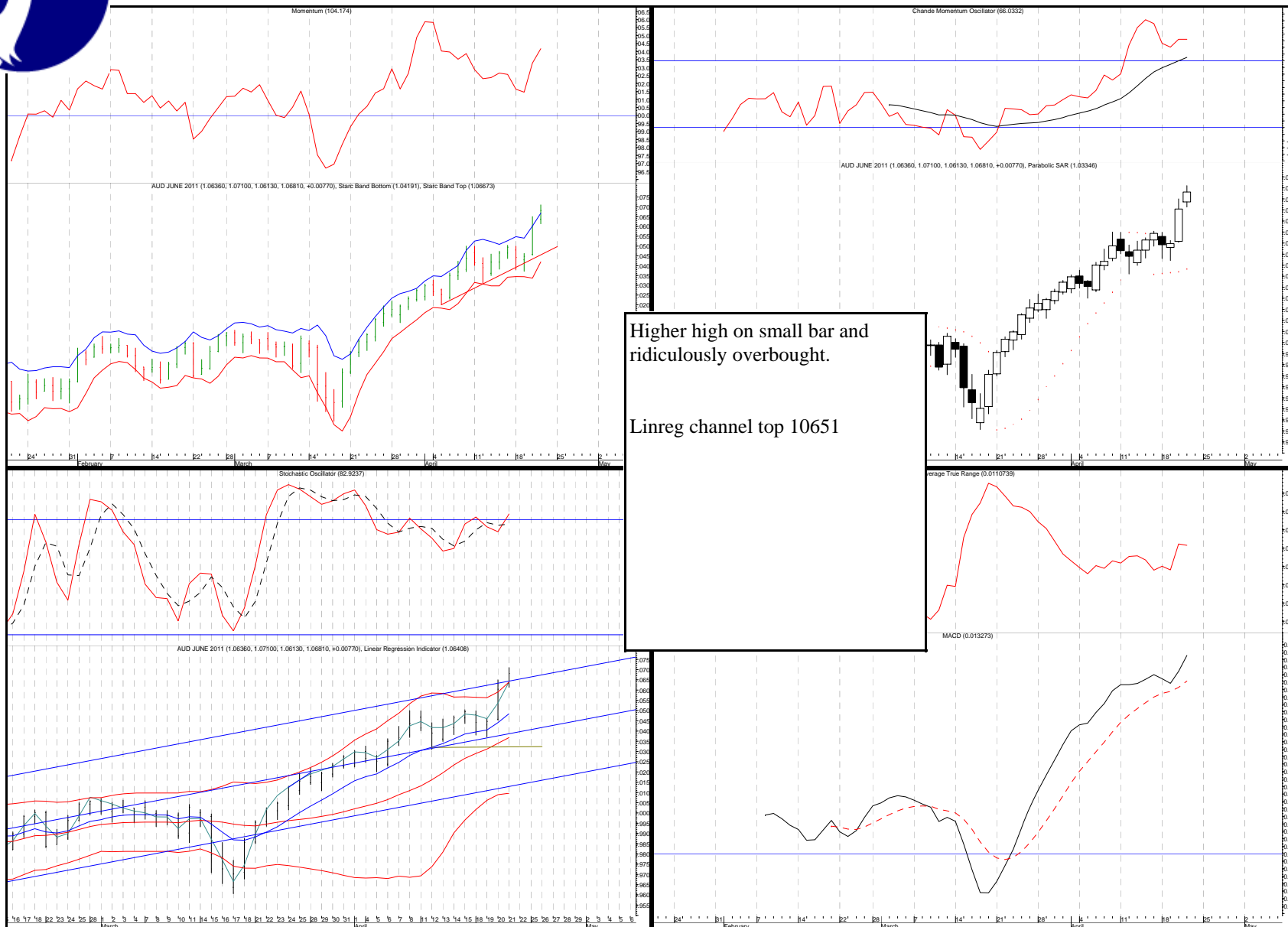
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 21, 2011

Australian Dollar JUN 2011 Contract

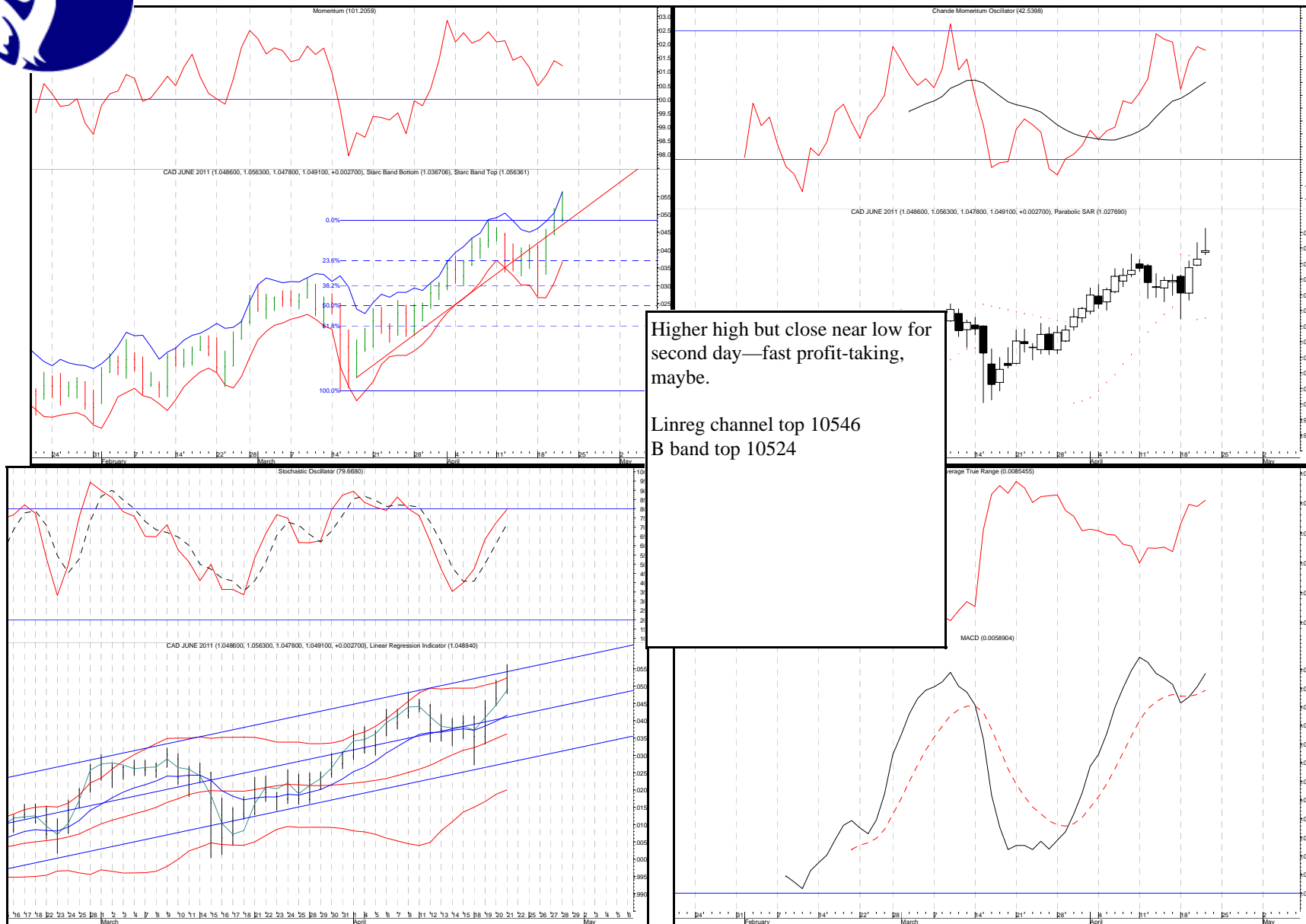




Rockefeller Treasury Services, Inc.

Thursday, April 21, 2011

Canadian Dollar JUN 2011 Contract

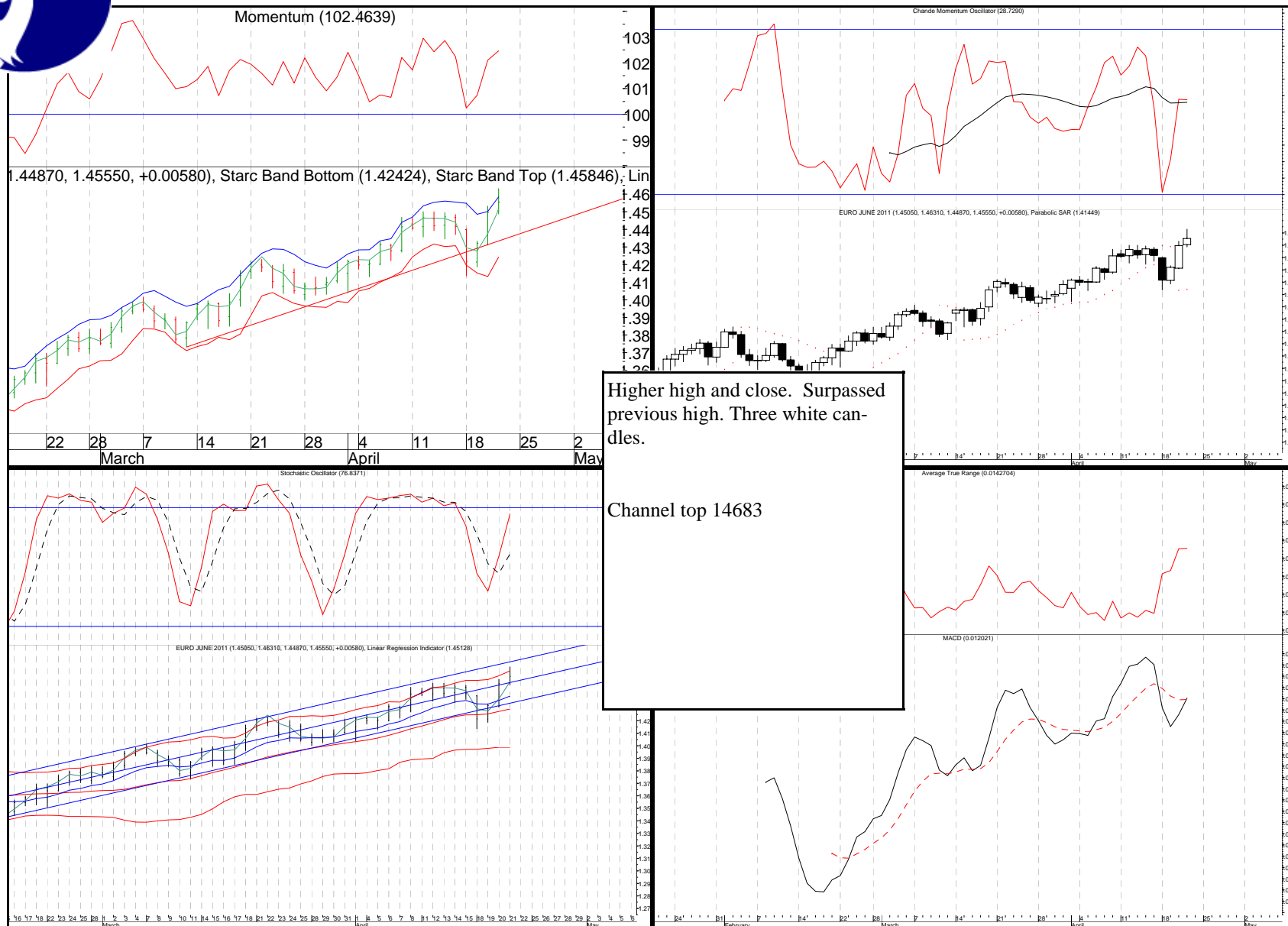




Rockefeller Treasury Services, Inc.

Thursday, April 21, 2011

Euro
JUN 2011 Contract

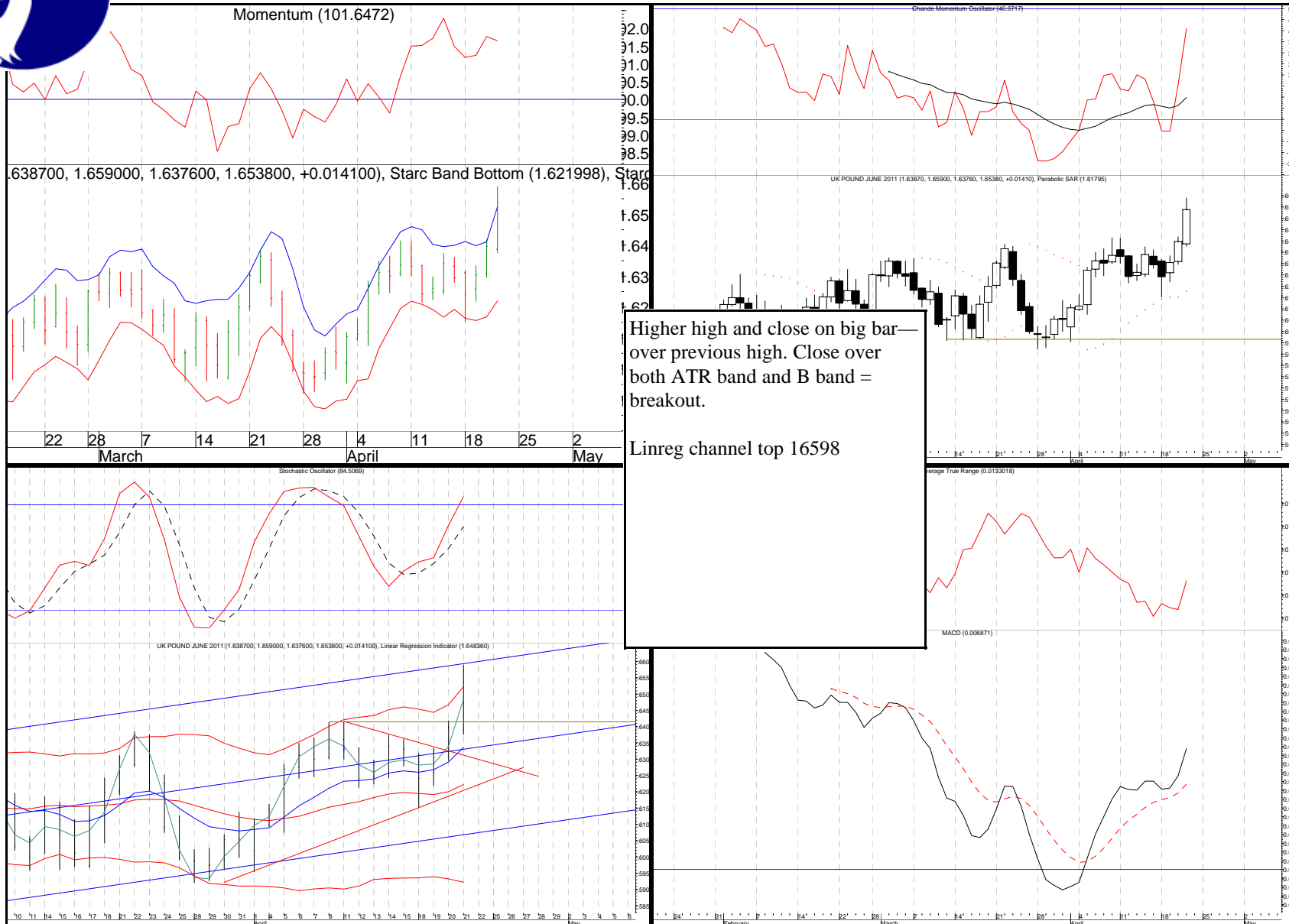




Rockefeller Treasury Services, Inc.

Thursday, April 21, 2011

British Pound JUN 2011 Contract

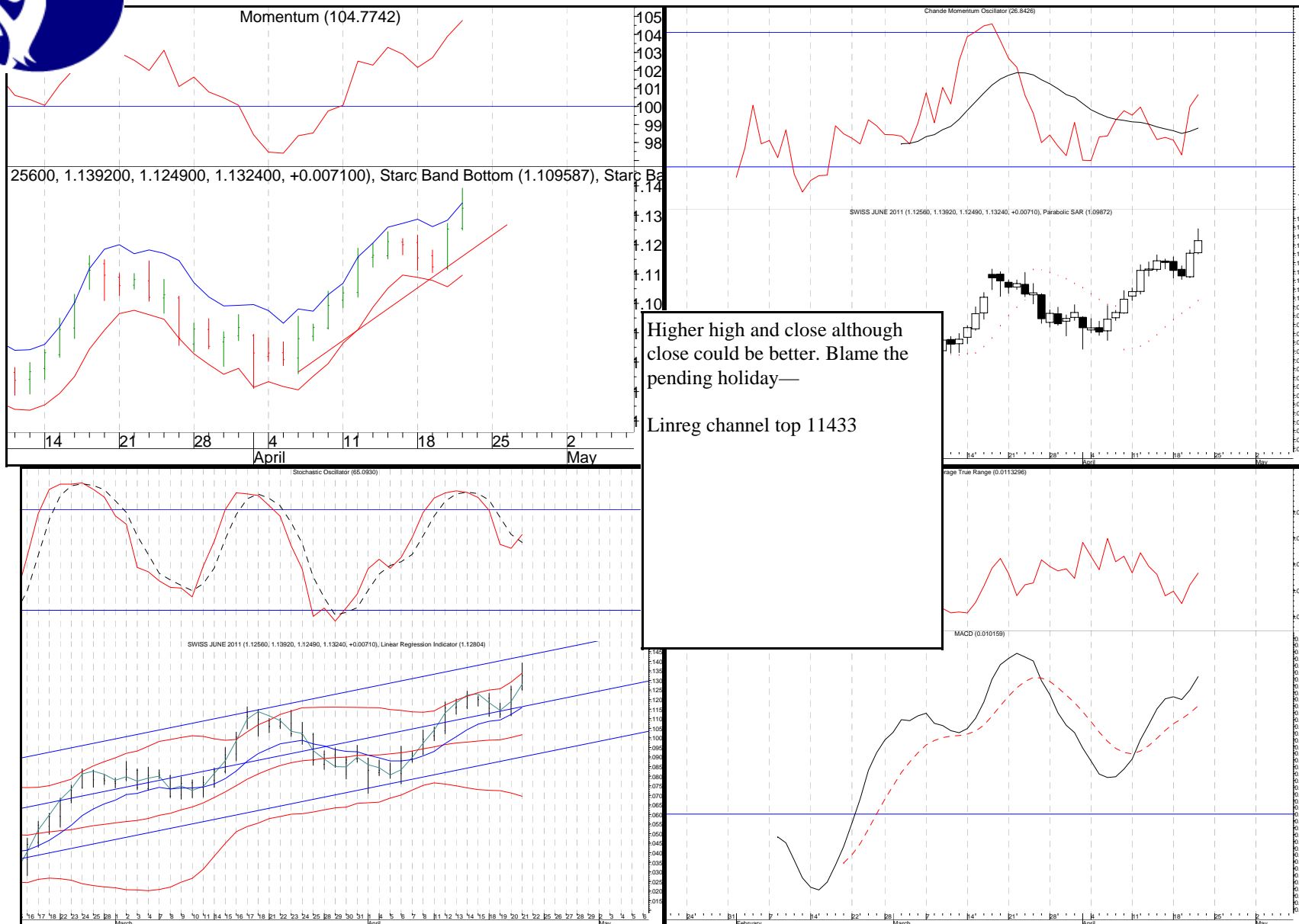




Rockefeller Treasury Services, Inc.

Thursday, April 21, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Thursday, April 21, 2011

Japanese Yen JUN 2011 Contract

