

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES--JUNE Contract  
5/6/2011

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	<b>SHORT</b>	16358	16402	16286	16390	5/06/11	+32	NPR		
Points				-44	72					N/A	N/A
EURO	SELL	<b>SQUARE</b>	14323	--	--	--	5/06/11	--	14323	14377	14255
Points										-54	68
A\$	SELL	<b>SQUARE</b>	10623	--	--	--	5/06/11	--	<b>10672</b>	10715	10615
Points										-43	57
YEN	BUY	<b>SQUARE</b>	12429	--	--	--	5/06/11	--	12429	12391	12476
Points										-38	47
SF	SELL	<b>SHORT</b>	11382	11431	11333	11383	5/06/11	+1	NPR		
Points				-49	49					N/A	N/A
C\$	SELL	<b>SQUARE</b>	10308	--	--	--	5/06/11	--	10308	10355	10255
Points										-47	53

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 THE POUND AT 16422 FOR A LOSS OF 32 POINTS. WE MISSED THE RE-ENTRY BY 12 POINTS. WE WENT SHORT AT 16390 ON FOOTNOTE RULE 3.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14524 AND HIT THE STOP AT 14561 FOR A LOSS OF 37 POINTS. WE WENT SHORT AT 14524 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 14446 FOR A GAIN OF 78 POINTS.  
WE HIT THE STOP IN THE AUD AT 10567 FOR A GAIN OF 28 POINTS. WE WENT SHORT AT 10601 AND HIT THE STOP AT 10640 FOR A LOSS OF 39 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12456 AND HIT THE STOP AT 12431 FOR A LOSS OF 37 POINTS. WE WENT LONG AT 12456 ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN AT 12431 FOR ANOTHER LOSS OF 37 POINTS. NEVER SAY THE OTHER GUY IS NOT HUNTING YOUR STOPS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11493 AND HIT THE TARGET AT 11433 FOR A GAIN OF 60 POINTS. WE WENT SHORT AT 11383 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 11433 FOR A LOSS OF 50 POINTS. WE WENT SHORT AT 11383 ON FOOTNOTE RULE 3.  
WE HIT THE STOP IN THE CAD AT 10348 FOR NO GAIN OR LOSS. WE WENT SHORT AT 10368 AND HIT THE TARGET AT 10309 FOR A GAIN OF 59 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

**MAY 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>YTD</b>
<b>January</b>	6,461.25	<b>6,461.25</b>
<b>February</b>	15,112.50	<b>21,573.75</b>
<b>March</b>	490.00	<b>22,063.75</b>
<b>April</b>	11,722.50	<b>33,786.25</b>

<b>Entry Date</b>	<b>Currency</b>	<b>Buy</b>	<b>Sell</b>	<b>Exit Date</b>	<b>Points</b>	<b>P/L</b>	<b>Cumulative</b>
04/29/11	SF	<b>11540</b>	11540	05/02/11	0	0.00	0.00
05/02/11	Pound	<b>16707</b>	16657	05/02/11	<b>50</b>	<b>312.50</b>	-312.50
05/02/11	Euro	<b>14810</b>	14773	05/02/11	<b>37</b>	<b>462.50</b>	-775.00
05/02/11	Euro	<b>14810</b>	14881	05/02/11	71	887.50	112.50
05/02/11	A\$	<b>10915</b>	10877	05/02/11	<b>38</b>	<b>380.00</b>	-267.50
05/02/11	Yen	<b>12333</b>	12292	05/02/11	<b>41</b>	<b>512.50</b>	-780.00
05/02/11	C\$	<b>10574</b>	10519	05/02/11	<b>55</b>	<b>550.00</b>	-1,330.00
05/02/11	Pound	<b>16707</b>	16644	05/03/11	<b>63</b>	<b>393.75</b>	-1,723.75
05/02/11	A\$	<b>10915</b>	10862	05/03/11	<b>53</b>	<b>530.00</b>	-2,253.75
05/02/11	Yen	<b>12333</b>	12374	05/03/11	41	512.50	-1,741.25
05/02/11	SF	<b>11540</b>	11540	05/03/11	0	0.00	-1,741.25
05/03/11	Pound	<b>16598</b>	16562	05/03/11	<b>36</b>	<b>225.00</b>	-1,966.25
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-2,353.75
05/03/11	A\$	10817	<b>10862</b>	05/03/11	45	450.00	-1,903.75
05/03/11	SF	<b>11540</b>	11628	05/03/11	88	1,100.00	-803.75
05/03/11	C\$	<b>10495</b>	10542	05/03/11	47	470.00	-333.75
05/03/11	Euro	<b>14809</b>	14778	05/03/11	<b>31</b>	<b>387.50</b>	-721.25
05/03/11	Euro	<b>14809</b>	14776	05/04/11	<b>33</b>	<b>412.50</b>	-1,133.75
05/04/11	Pound	16536	<b>16477</b>	05/04/11	<b>59</b>	<b>368.75</b>	-1,502.50
05/04/11	Euro	14810	<b>14776</b>	05/04/11	<b>34</b>	<b>425.00</b>	-1,927.50
05/04/11	A\$	10741	<b>10784</b>	05/04/11	43	430.00	-1,497.50
05/04/11	Yen	<b>12355</b>	<b>12329</b>	05/04/11	<b>26</b>	<b>325.00</b>	-1,822.50
05/04/11	Yen	<b>12355</b>	<b>12404</b>	05/04/11	49	612.50	-1,210.00
05/04/11	SF	<b>11613</b>	<b>11568</b>	05/04/11	<b>45</b>	<b>562.50</b>	-1,772.50
05/04/11	SF	<b>11613</b>	<b>11662</b>	05/04/11	49	612.50	-1,160.00
05/04/11	C\$	10504	<b>10483</b>	05/04/11	<b>21</b>	<b>210.00</b>	-1,370.00
05/04/11	C\$	10443	<b>10483</b>	05/04/11	40	400.00	-970.00
05/05/11	Pound	16440	<b>16486</b>	05/05/11	46	287.50	-682.50
05/05/11	Euro	<b>14813</b>	14784	05/05/11	<b>29</b>	<b>362.50</b>	-1,045.00
05/05/11	A\$	10645	<b>10689</b>	05/05/11	44	440.00	-605.00
05/05/11	Yen	<b>12405</b>	12455	05/05/11	50	625.00	20.00

05/05/11 Yen	<b>12505</b>	12455	05/05/11	<b>50</b>	<b>625.00</b>	-605.00
05/05/11 SF	<b>11614</b>	11684	05/05/11	70	875.00	270.00
05/05/11 C\$	10398	<b>10417</b>	05/05/11	19	190.00	460.00
05/05/11 Pound	16422	<b>16390</b>	05/06/11	<b>32</b>	<b>200.00</b>	260.00
05/05/11 A\$	10567	<b>10595</b>	05/06/11	28	280.00	540.00
05/05/11 C\$	10348	<b>10348</b>	05/06/11	0	0.00	540.00
05/06/11 Euro	14561	<b>14524</b>	05/06/11	<b>37</b>	<b>462.50</b>	77.50
05/06/11 Euro	14446	<b>14524</b>	05/06/11	78	975.00	1,052.50
05/06/11 A\$	10640	<b>10601</b>	05/06/11	<b>39</b>	<b>390.00</b>	662.50
05/06/11 Yen	<b>12456</b>	12431	05/06/11	<b>25</b>	<b>312.50</b>	350.00
05/06/11 Yen	<b>12456</b>	12431	05/06/11	<b>25</b>	<b>312.50</b>	37.50
05/06/11 SF	11433	<b>11493</b>	05/06/11	60	750.00	787.50
05/06/11 SF	11433	<b>11383</b>	05/06/11	<b>50</b>	<b>625.00</b>	162.50
05/06/11 C\$	10309	<b>10368</b>	05/06/11	59	590.00	752.50
					\$752.50	

#### Open Positions

05/06/11 Pound	<b>16390</b>
05/06/11 SF	<b>11383</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.

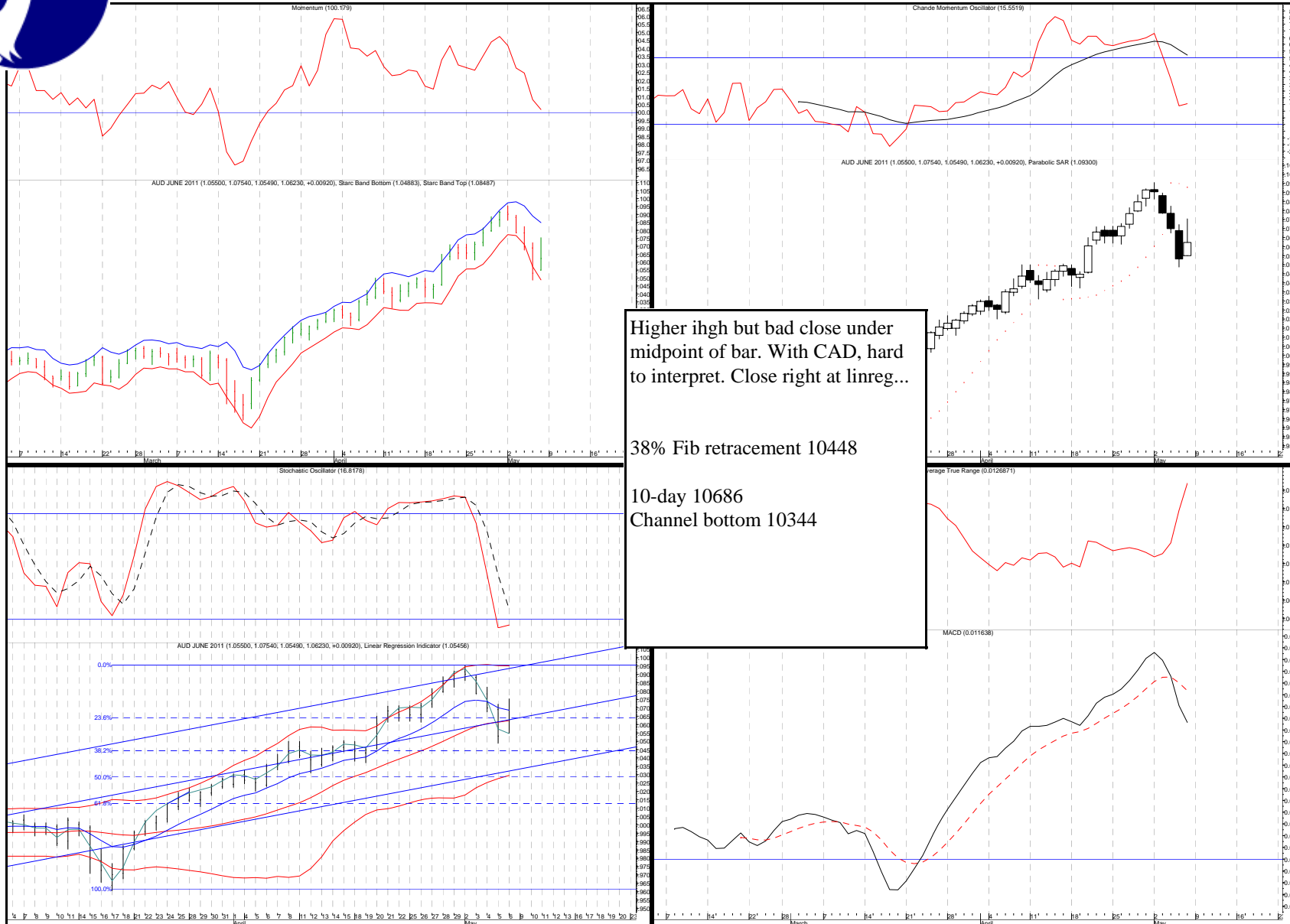
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, May 6, 2011

## Australian Dollar JUN 2011 Contract

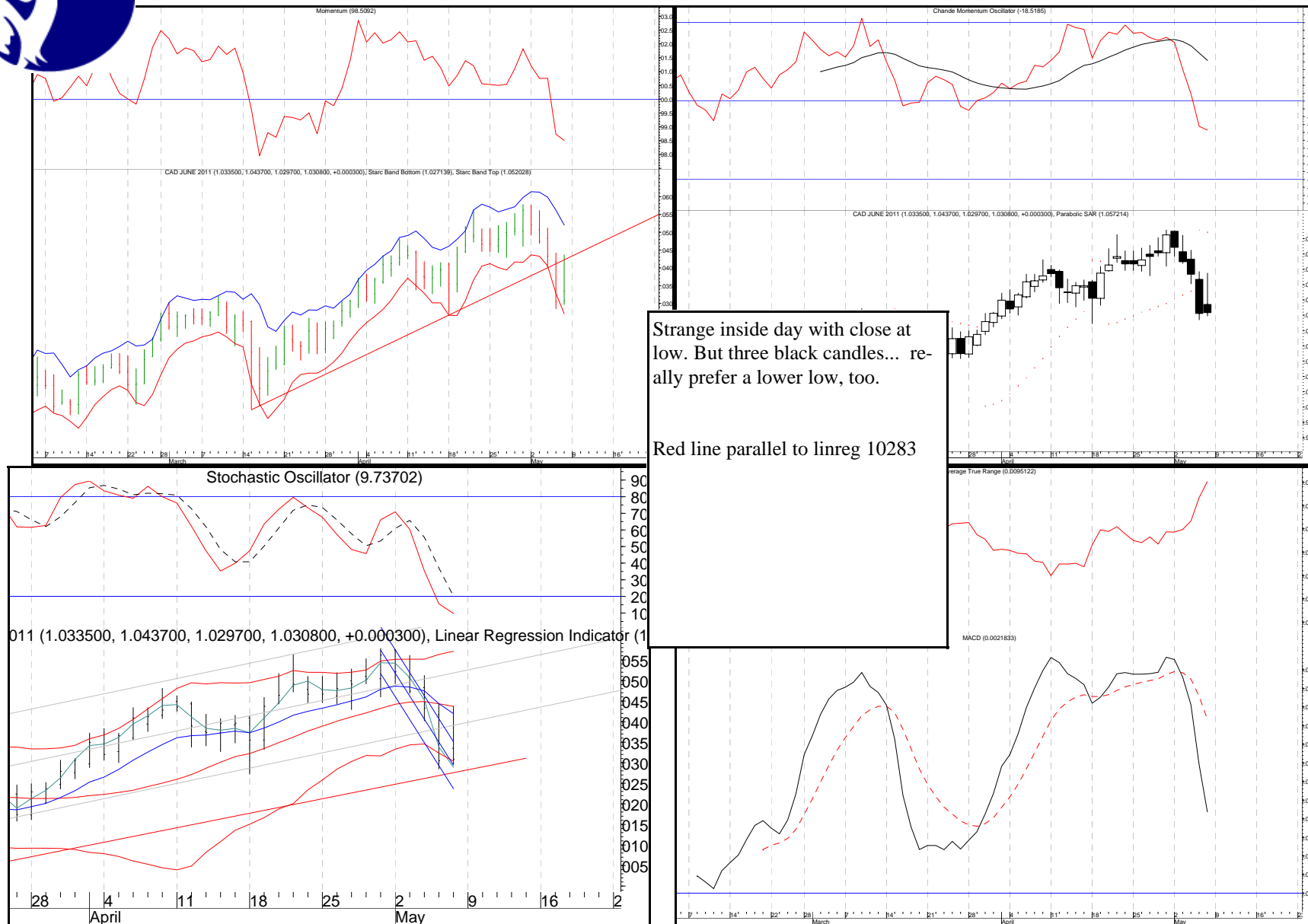




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Friday, May 6, 2011

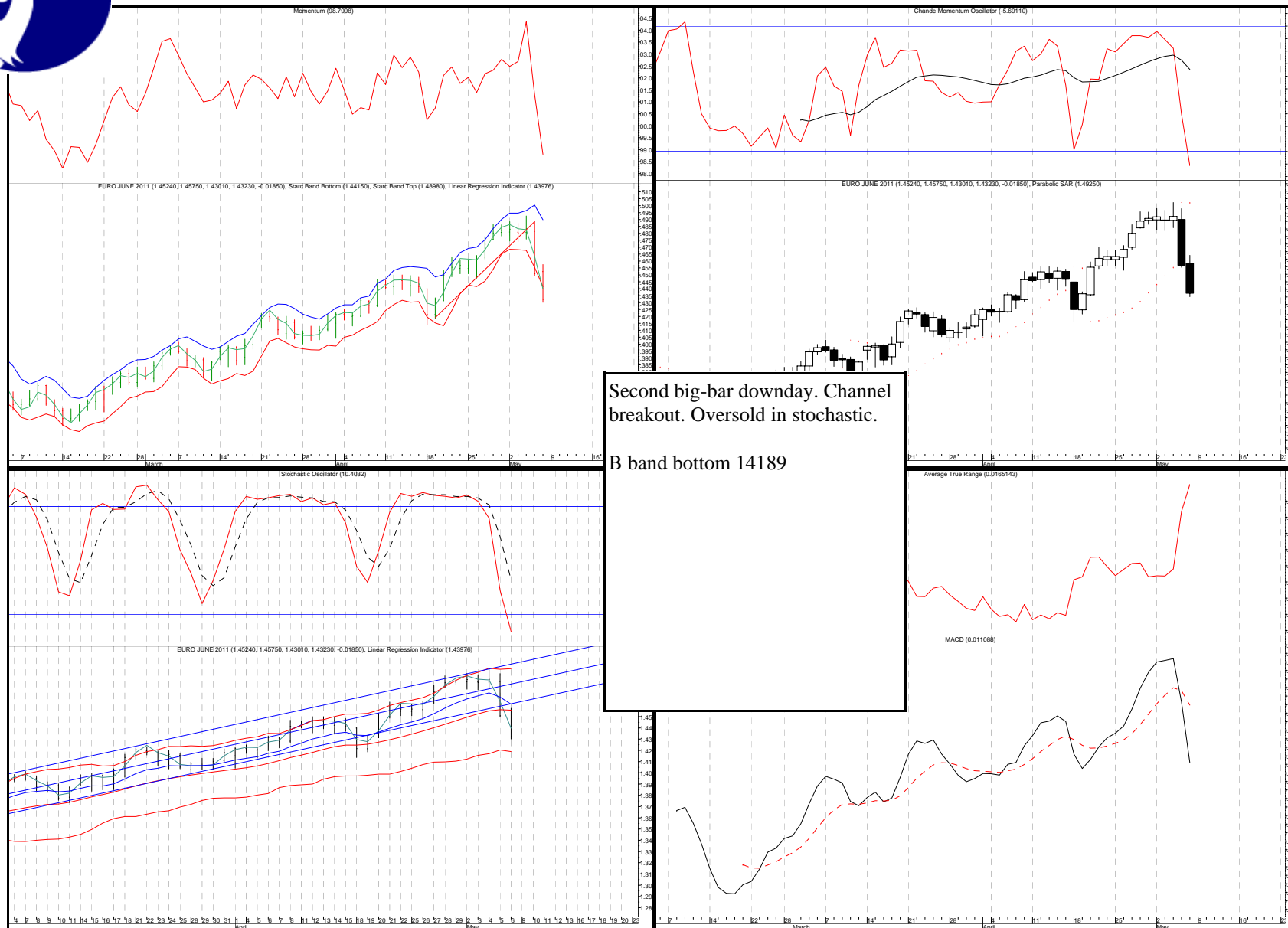
## Canadian Dollar JUN 2011 Contract





**Rockefeller Treasury Services, Inc.**  
Friday, May 6, 2011

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

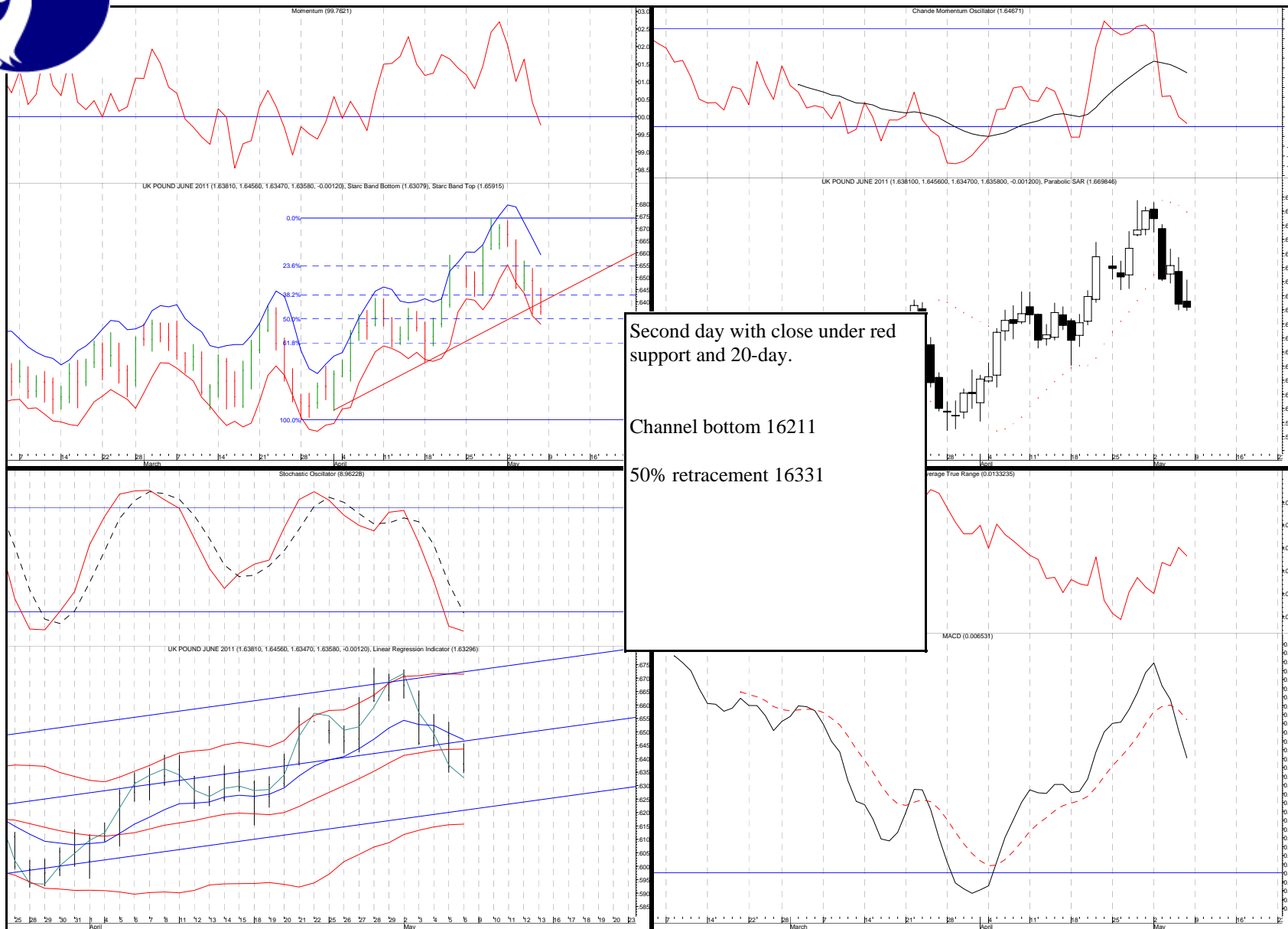




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Friday, May 6, 2011

## British Pound JUN 2011 Contract

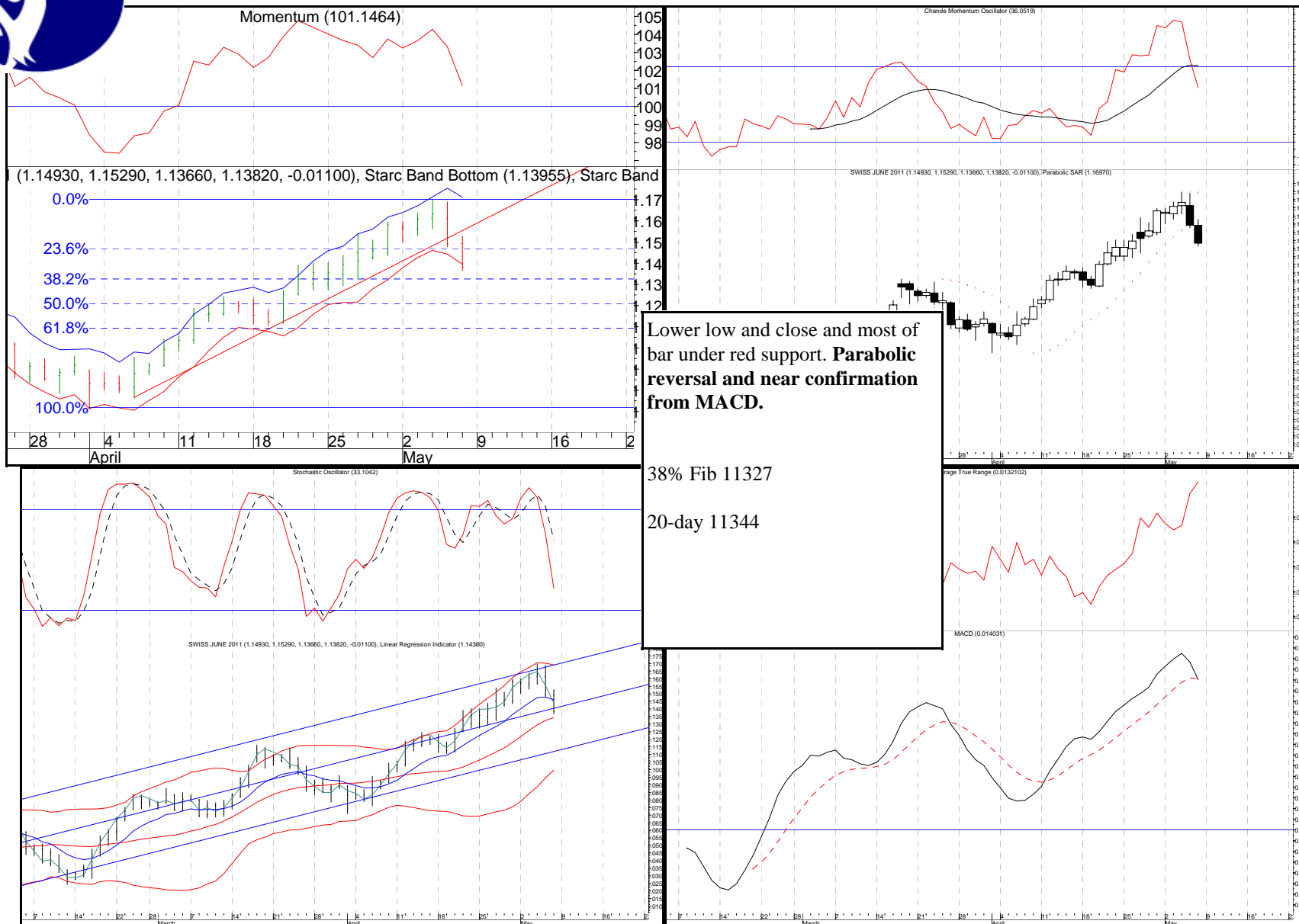




# Rockefeller Treasury Services, Inc.

Friday, May 6, 2011

Swiss Franc  
JUN 2011 Contract







# Rockefeller Treasury Services, Inc.

Friday, May 6, 2011

## Japanese Yen JUN 2011 Contract

