

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
Published Tuesday, 04/05/11 for Globex Open Tonight and Wednesday, 04/06/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	LONG	16270	16213	16312	16224	4/05/11	+46	NPR		
Points				-57	42					N/A	N/A
EURO	BUY	LONG	14205	14156	14285	14198	4/05/11	+7	NPR		
Points				-49	80					N/A	N/A
A\$	SELL	SQUARE	10253	--	--	--	4/05/11	--	10253	10296	10204
Points										-43	49
YEN	SELL	SQUARE	11793	--	--	--	4/05/11	--	11793	11841	11751
Points										-48	42
SF	SELL	SHORT	10808	10846	10767	10832	4/05/11	+24	NPR		
Points				-38	41					N/A	N/A
C\$	BUY	SQUARE	10366	--	--	--	4/05/11	--	10352	10316	10389
Points										-36	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/>

WE HIT THE TARGET IN THE POUND AT 16174 FOR A GAIN OF 77 POINTS. WE WENT LONG AT 16224 ON FOOTNOTE RULE 2.  
WE HIT THE STOP IN THE EURO AT 14151 FOR A LOSS OF 66 POINTS. WE WENT LONG AT YESTERDAY'S CLOSE 14198 ON FOOTNOTE RULE 3.  
WE WENT SHORT THE AUD AT HTE GLOBEX OPEN 10277 AND HIT THE TARGET AT 10222 FOR A GAIN OF 55 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 11891 AND HIT THE STOP AT 11855 FOR A LOSS OF 36 POINTS. WE WENT SHORT AT 11855 AND TOOK PROFIT AT 11816 FOR A GAIN OF 39 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10832.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10327 AND HIT THE TARGET AT 10365 FOR A GAIN OF 38 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\$	<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
						1,967.50	

**Open Positions**

04/05/11	Pound	<b>16224</b>	
04/05/11	Euro	<b>1.4198</b>	
04/05/11	SF		<b>10832</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.

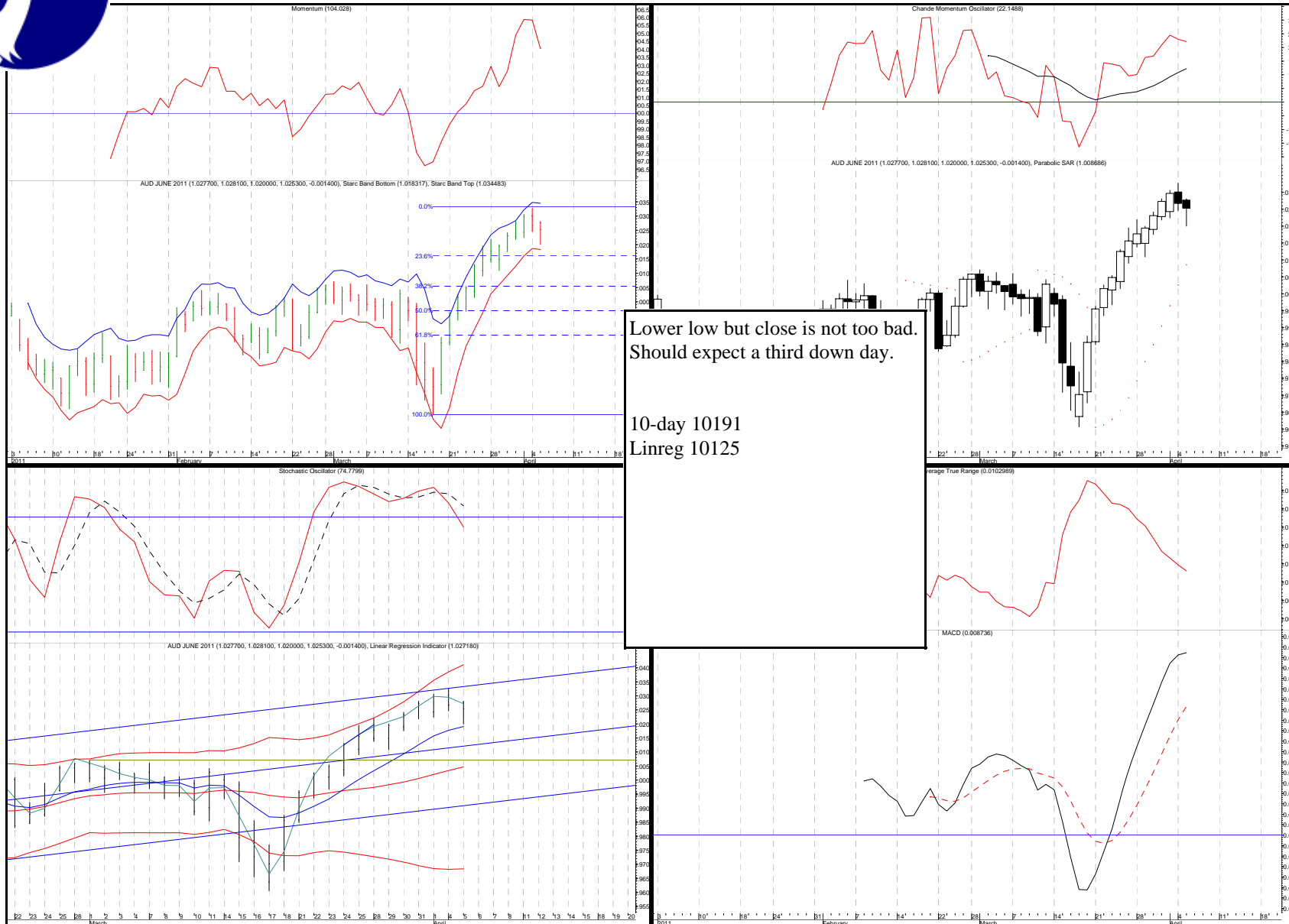
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Tuesday, April 5, 2011

## Australian Dollar JUN 2011 Contract

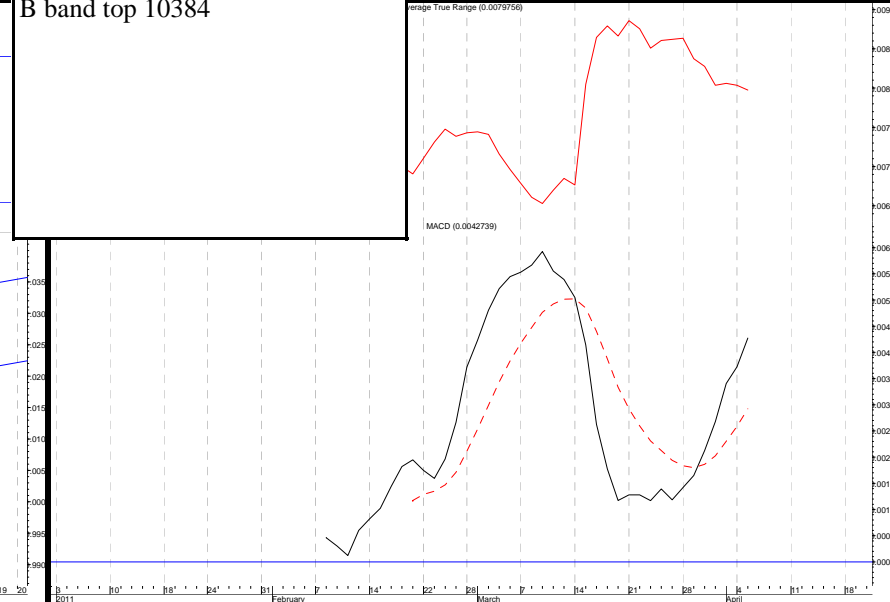
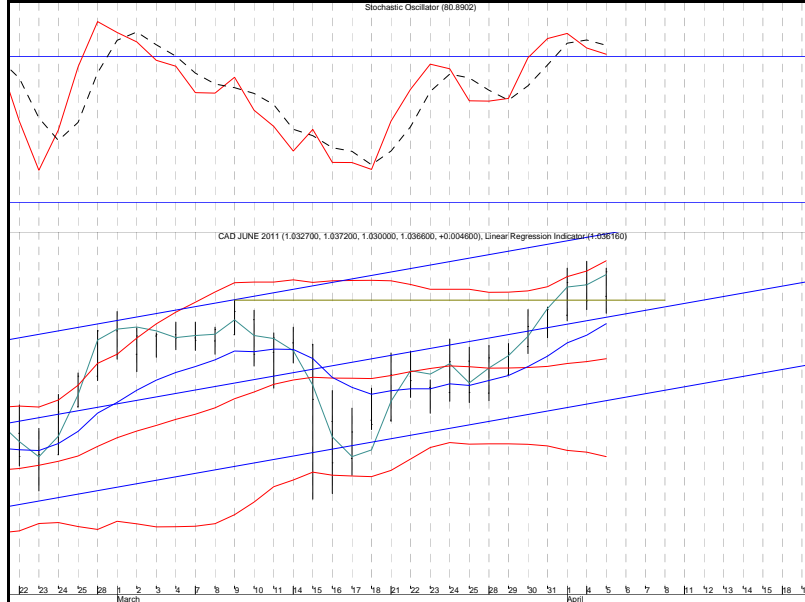
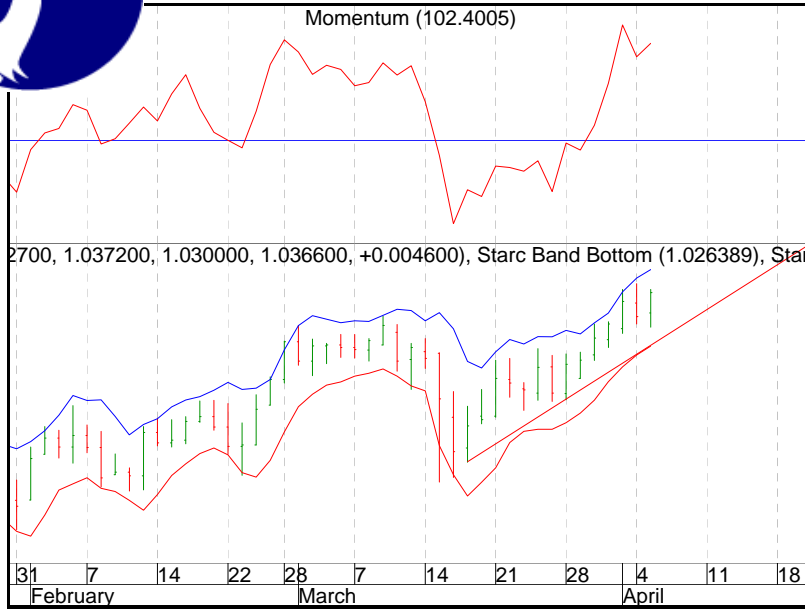




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Tuesday, April 5, 2011

## Canadian Dollar JUN 2011 Contract



Not a higher high but good close near high. Can remain wobbly and fail to resume upmove, though.

Red support 10279

B band top 10384



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## Euro JUN 2011 Contract

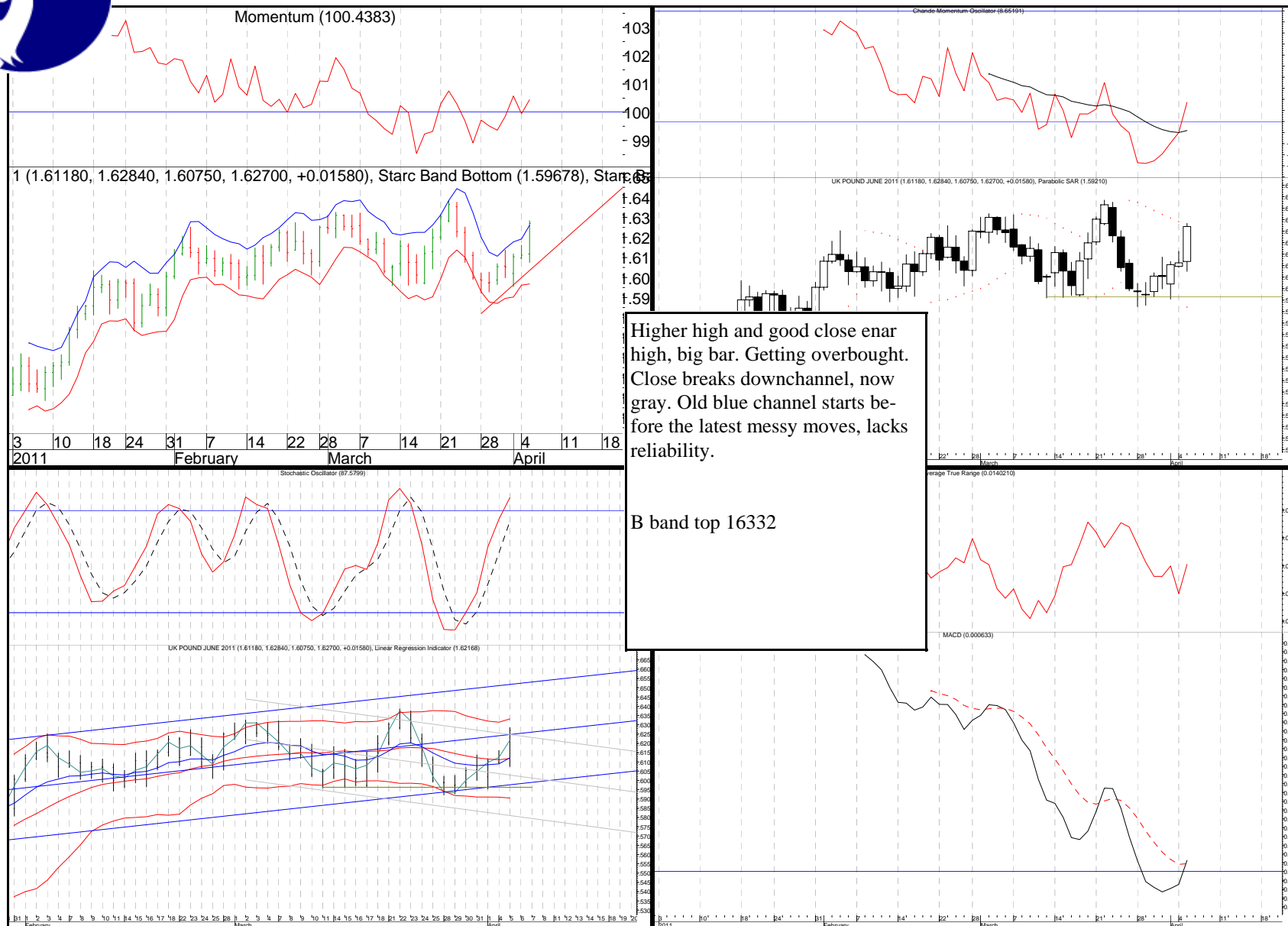




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Tuesday, April 5, 2011

## British Pound JUN 2011 Contract

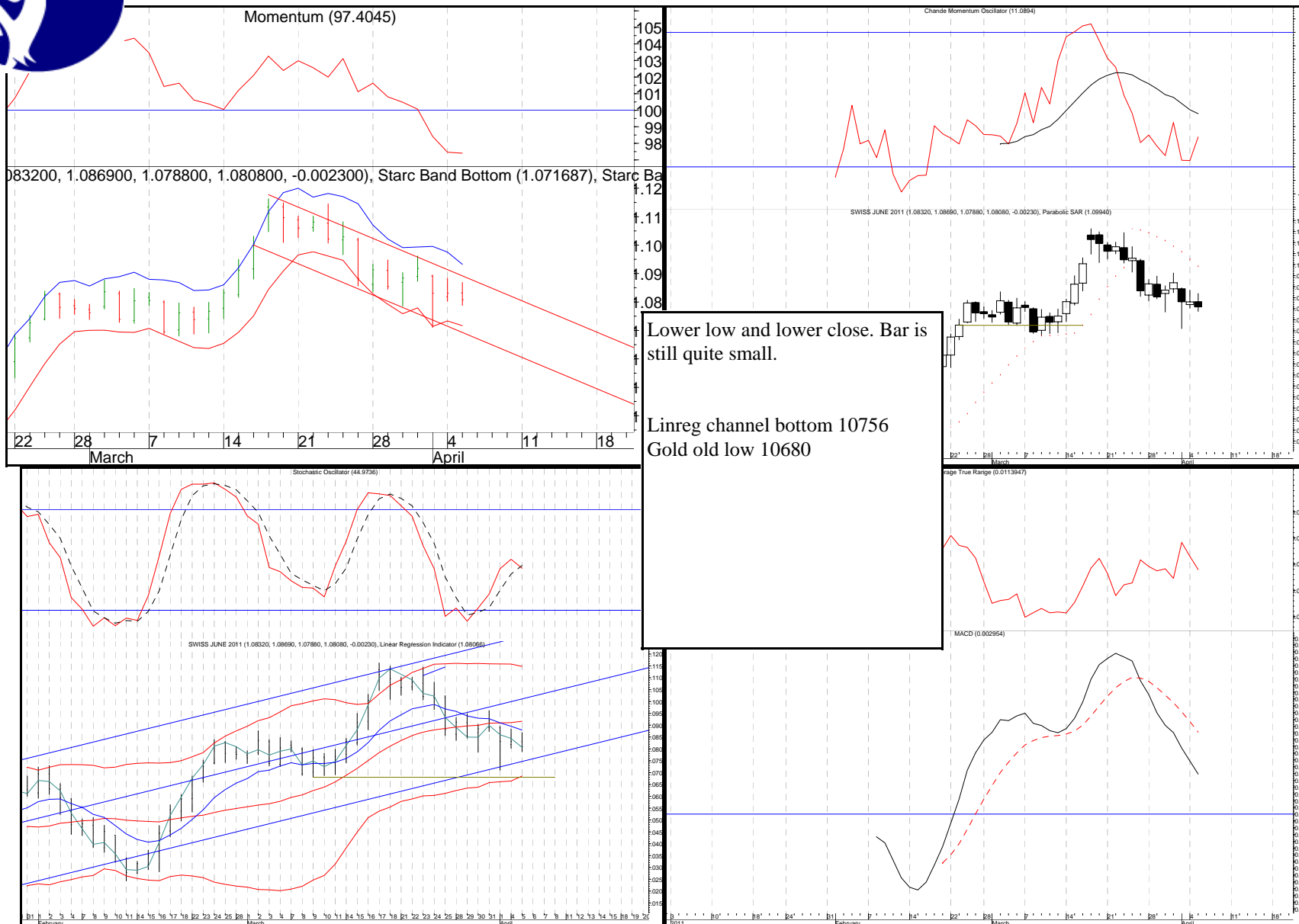




# Rockefeller Treasury Services, Inc.

Tuesday, April 5, 2011

Swiss Franc  
JUN 2011 Contract







# Rockefeller Treasury Services, Inc.

Tuesday, April 5, 2011

## Japanese Yen JUN 2011 Contract

