

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

5/5/2011

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	SHORT	16370	16422	16311	16390	5/05/11	+20	16468	16521	16390
<i>Points</i>				-52	59					-53	78
EURO	SELL	SQUARE	14508	--	--	--	5/05/11	--	14508	14561	14446
<i>Points</i>										-53	62
A\$	SELL	SHORT	10531	10567	10461	10595	5/05/11	+64	10601	10640	10541
<i>Points</i>				-36	70					-39	60
YEN	BUY	SQUARE	12468	--	--	--	5/05/11	--	12468	12431	12521
<i>Points</i>										-37	53
SF	SELL	SQUARE	11492	--	--	--	5/05/11	--	11492	11538	11433
<i>Points</i>										-46	59
C\$	SELL	SHORT	10305	10348	10277	10348	5/05/11	+43	10368	10418	10309
<i>Points</i>				-43	28					-50	59

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 WENT SHORT THE POUND AT THE GLOBEX OPEN 16486 AND HIT THE TARGET AT 16440 FOR A GAIN OF 46 POINTS. WE WENT SHORT AT 16390 ON FOOTNOTE RULE 2.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14813 AND HIT THE STOP AT 14784 FOR A LOSS OF 29 POINTS.

WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10689 AND TOOK PROFIT AT 10645 FOR A GAIN OF 44 POINTS. WE WENT SHORT AT 10595 ON FOOTNOTE RULE 2.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12405 AND HIT THE TARGET AT 12455 FOR A GAIN OF 50 POINTS. WE WENT LONG AT 12505 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12455 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 11614 AND HIT THE TARGET AT 11684 FOR A GAIN OF 70 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10417 AND TOOK PROFIT AT 10398 FOR A GAIN OF 35 POINTS. WE WENT SHORT AT 10348 ON FOOTNOTE RULE 2.

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

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.

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

		YTD
January	6,461.25	6,461.25
February	15,112.50	21,573.75
March	490.00	22,063.75
April	11,722.50	33,786.25

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

05/05/11 Yen	12505	12455	05/05/11	50	625.00	-605.00
05/05/11 SF	11614	11684	05/05/11	70	875.00	270.00
05/05/11 C\$	10398	10417	05/05/11	19	190.00	460.00
					\$460.00	

Open Positions

05/05/11 Pound	16390
05/05/11 A\$	10595
05/05/11 C\$	10348

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.

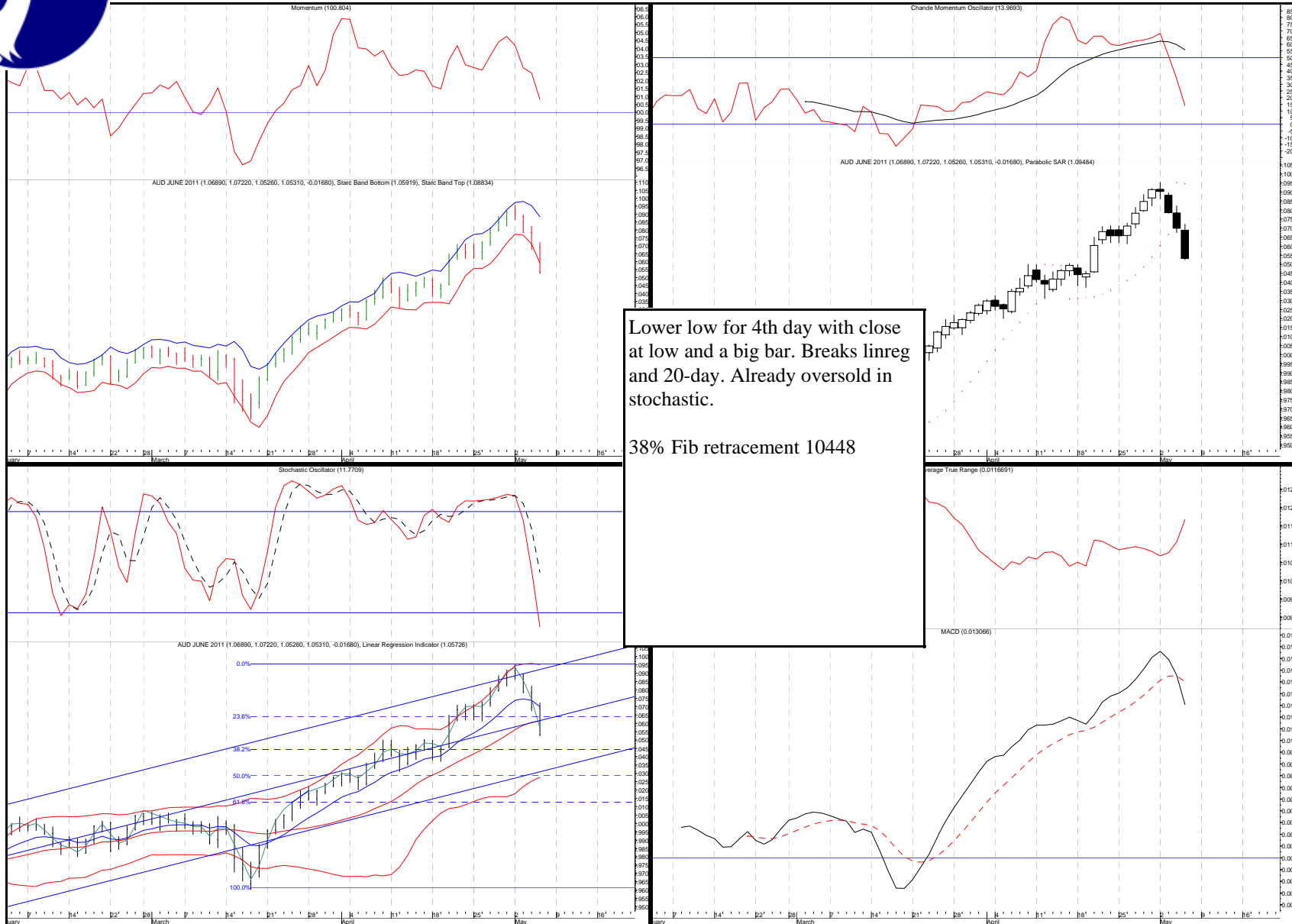
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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, May 5, 2011

Australian Dollar JUN 2011 Contract

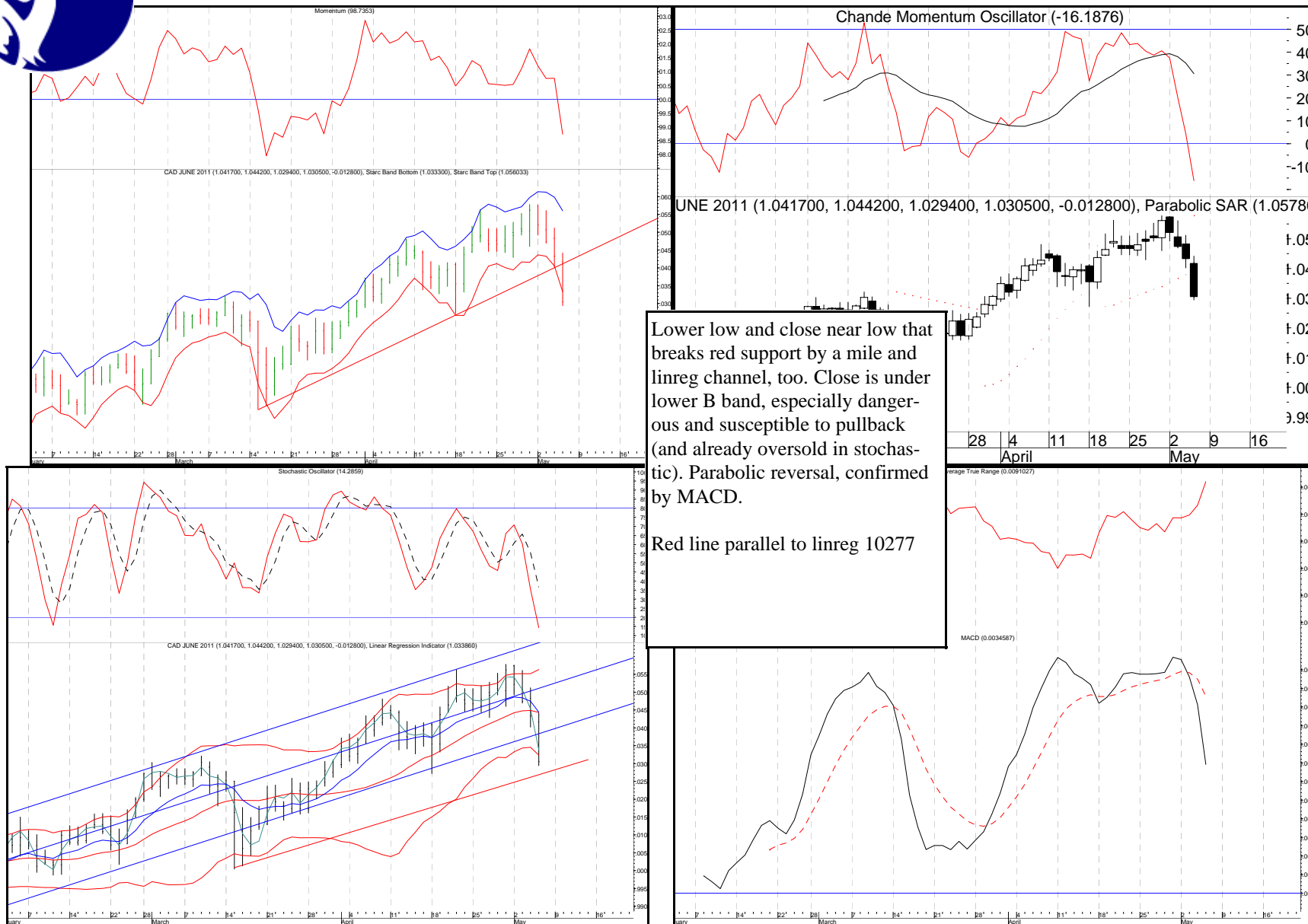




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Canadian Dollar JUN 2011 Contract

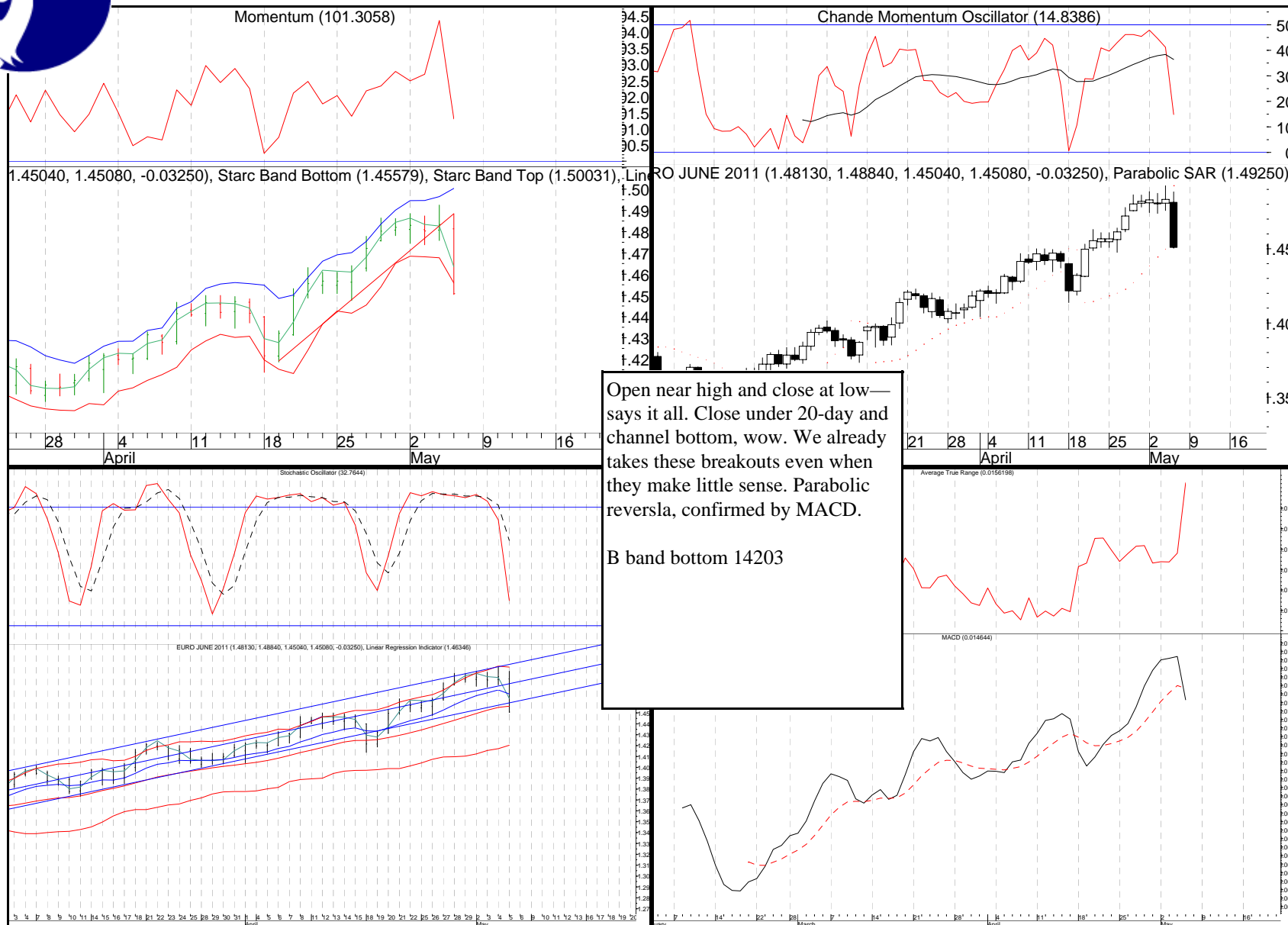




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Thursday, May 5, 2011

Euro
JUN 2011 Contract

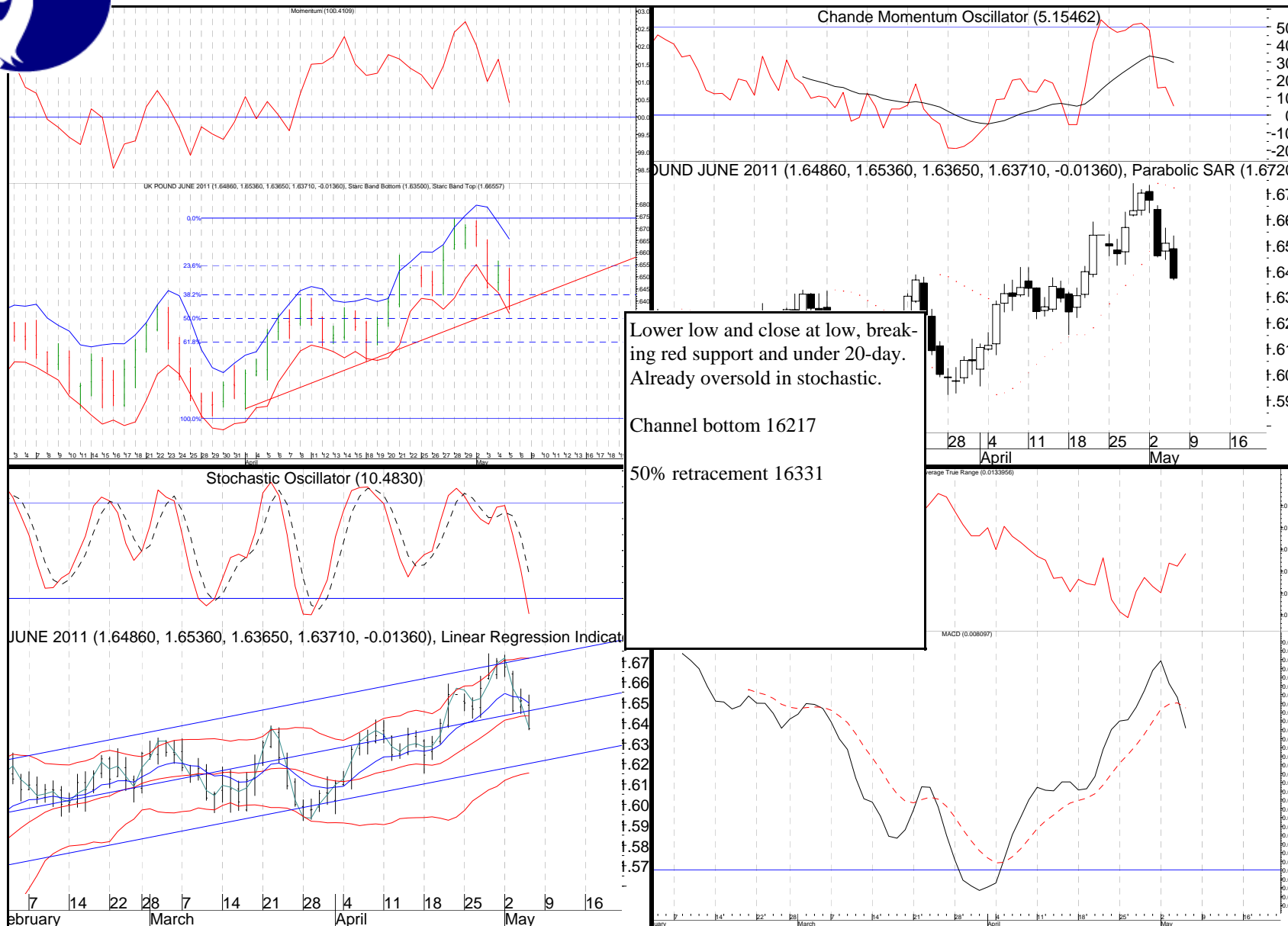




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Thursday, May 5, 2011

British Pound JUN 2011 Contract

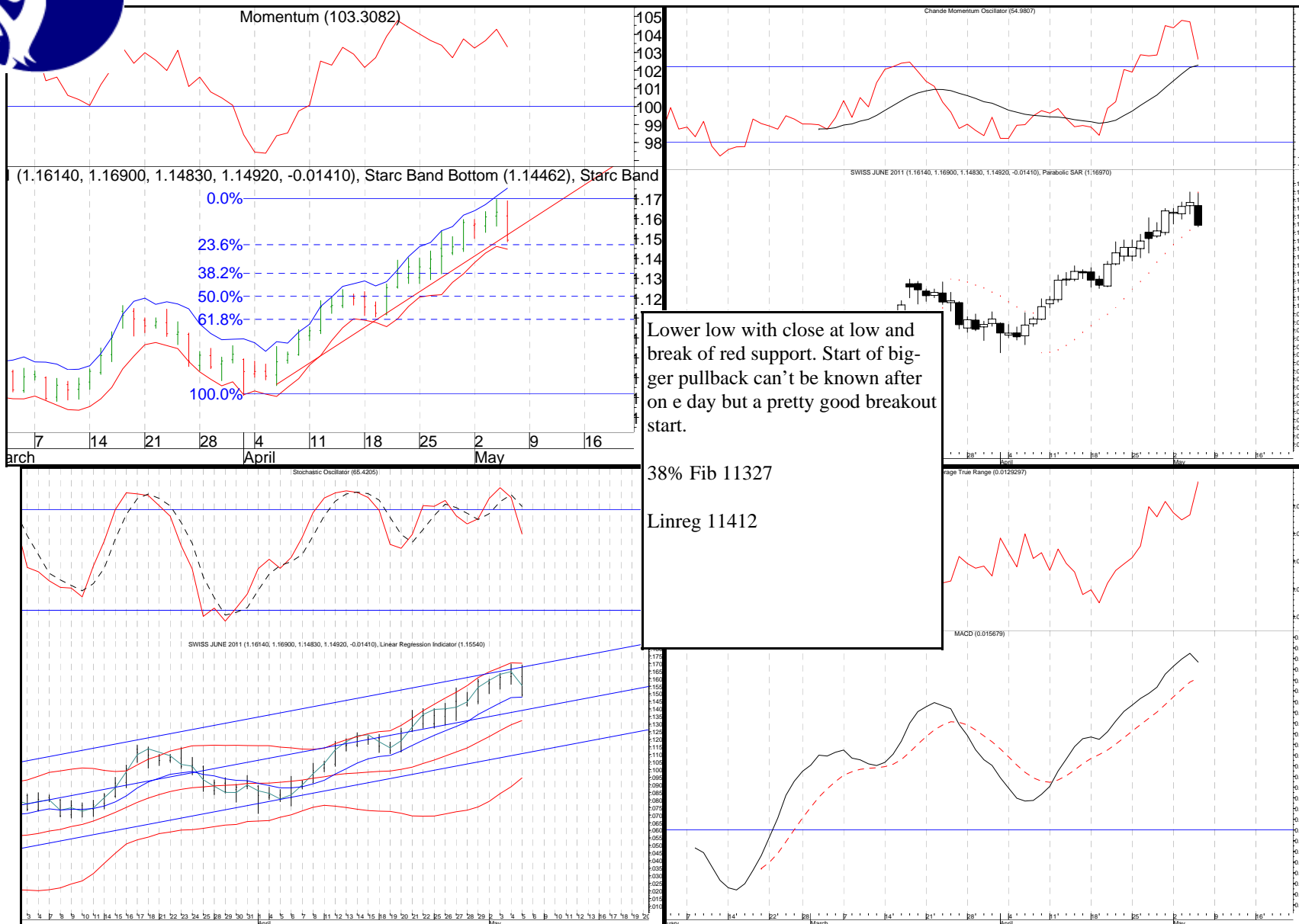




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Swiss Franc JUN 2011 Contract





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Japanese Yen JUN 2011 Contract

