

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 05/02/11 for Globex Open Tonight and Tuesday, 05/03/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	SQUARE	16458	--	--	--	5/03/11	--	16458	16536	16397
Points										-78	61
EURO	SELL	LONG	14803	14776	14842	14809	5/03/11	-6	14776	14810	14724
Points				-27	39					-34	52
A\$	SELL	SQUARE	10785	--	--	--	5/03/11	--	10785	10829	10741
Points										-44	44
YEN	BUY	SQUARE	12361	--	--	--	5/03/11	--	12361	12329	12404
Points										-32	43
SF	BUY	SQUARE	11609	--	--	--	5/03/11	--	11609	11568	11662
Points										-41	53
C\$	SELL	SQUARE	10474	--	--	--	5/03/11	--	10474	10504	10443
Points										-30	31

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 16644 FOR A LOSS OF 63 POINTS. WE WENT LONG AT 16598 AND HIT THE STOP AT 16562 FOR A LOSS OF 36 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 14809 AND HIT THE STOP AT 14778 FOR A LOSS OF 31 POINTS. WE WENT LONG AGAIN AT 14809 ON FOOTNOTE RULE 3.

WE HIT THE STOP IN THE AUD AT 10862 FOR A LOSS OF 53 POINTS. WE WENT SHORT AT 10862 AND HIT THE TARGET AT 10817 FOR A GAIN OF 45 POINTS.

WE HIT THE TARGET IN THE YEN AT 12374 FOR A GAIN OF 41 POINTS.

WE HIT THE STOP IN THE SF AT 11540 FOR NO GAIN OR LOSS. WE MISSED THE RE-ENTRY BUT WENT LONG AGAIN AT 11540 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 11628 FOR A GAIN OF 88 POINTS.

WE WENT LONG THE CAD AT 10495 AND HIT THE TARGET AT 10542 FOR A GAIN OF 47 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.

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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

Open Positions

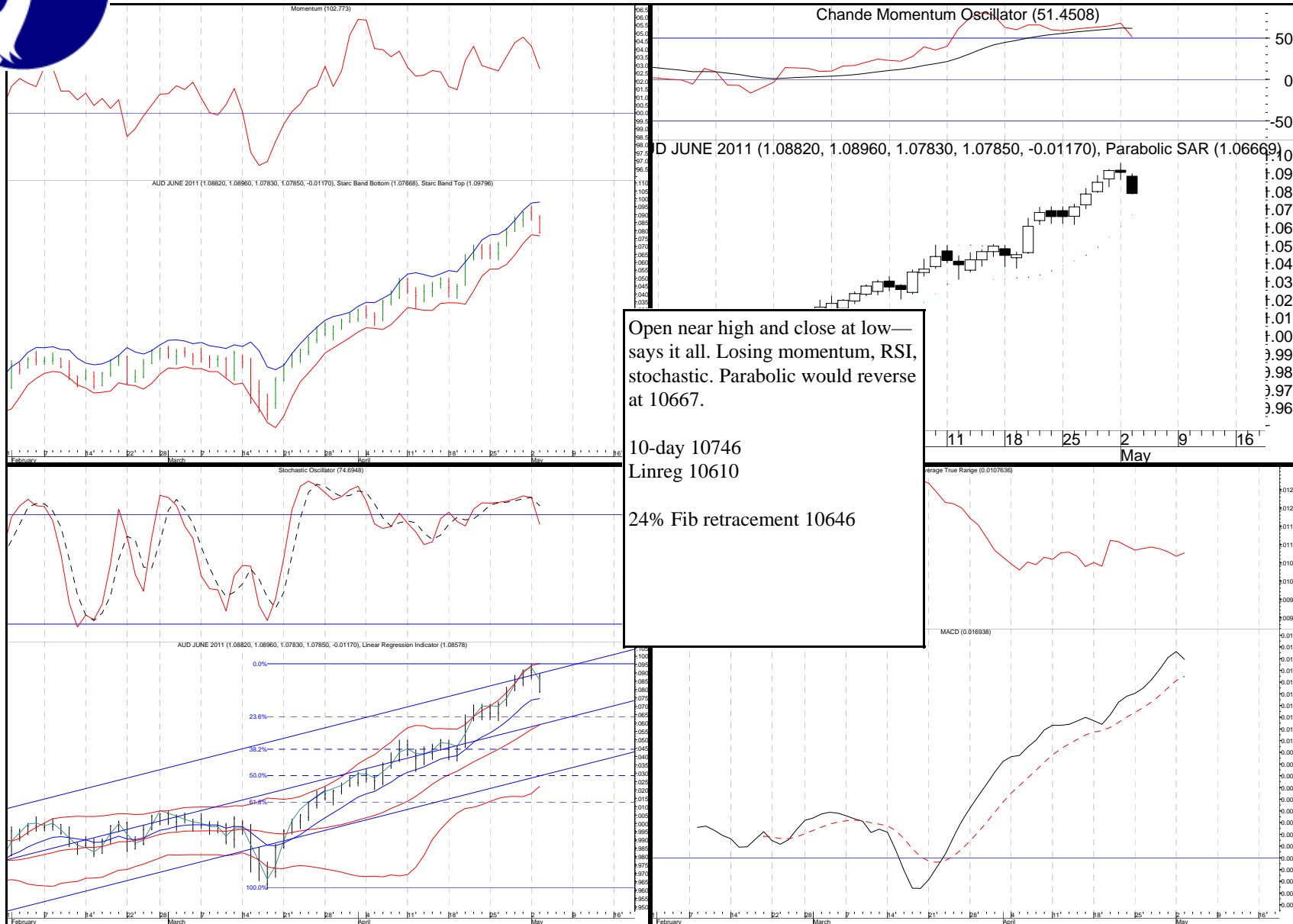
05/03/11 Euro	14809
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CFTC REQUIRED RISK DISCLOSURE STATEMENT:

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

ANY ACCOUNT WILL NOT BE ABLE 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.

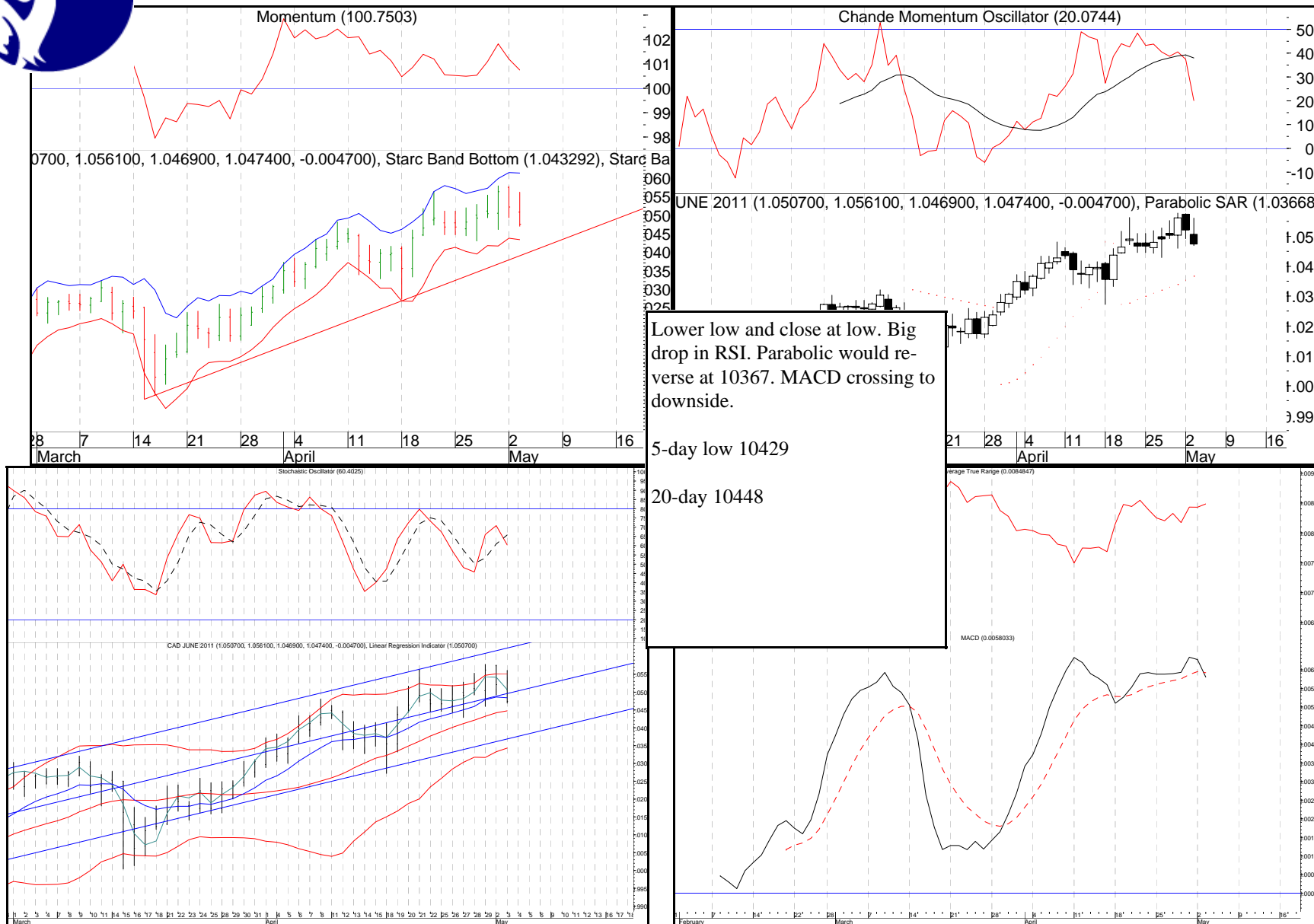




Rockefeller Treasury Services, Inc.

Tuesday, May 3, 2011

Canadian Dollar JUN 2011 Contract

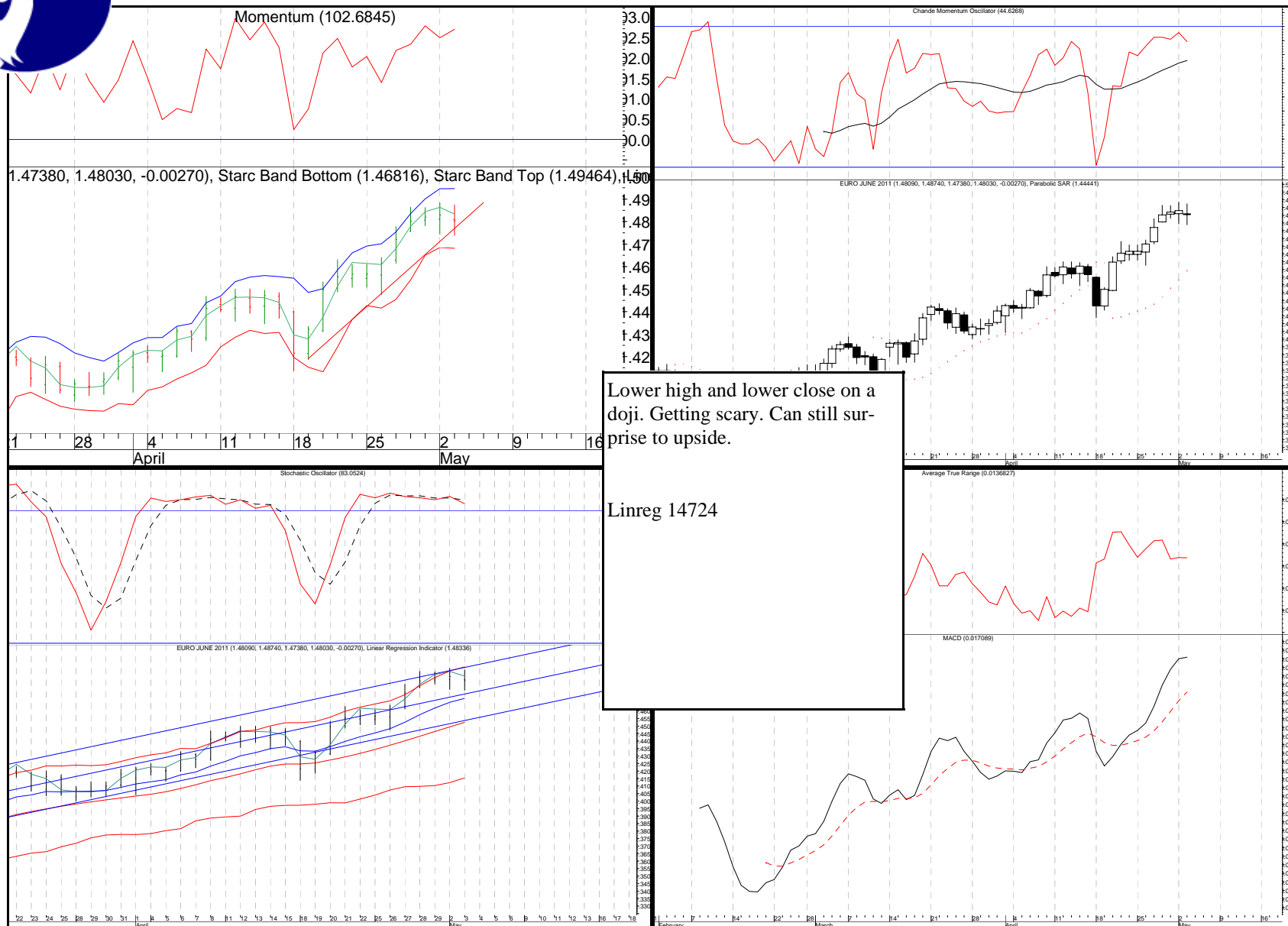




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Euro
JUN 2011 Contract

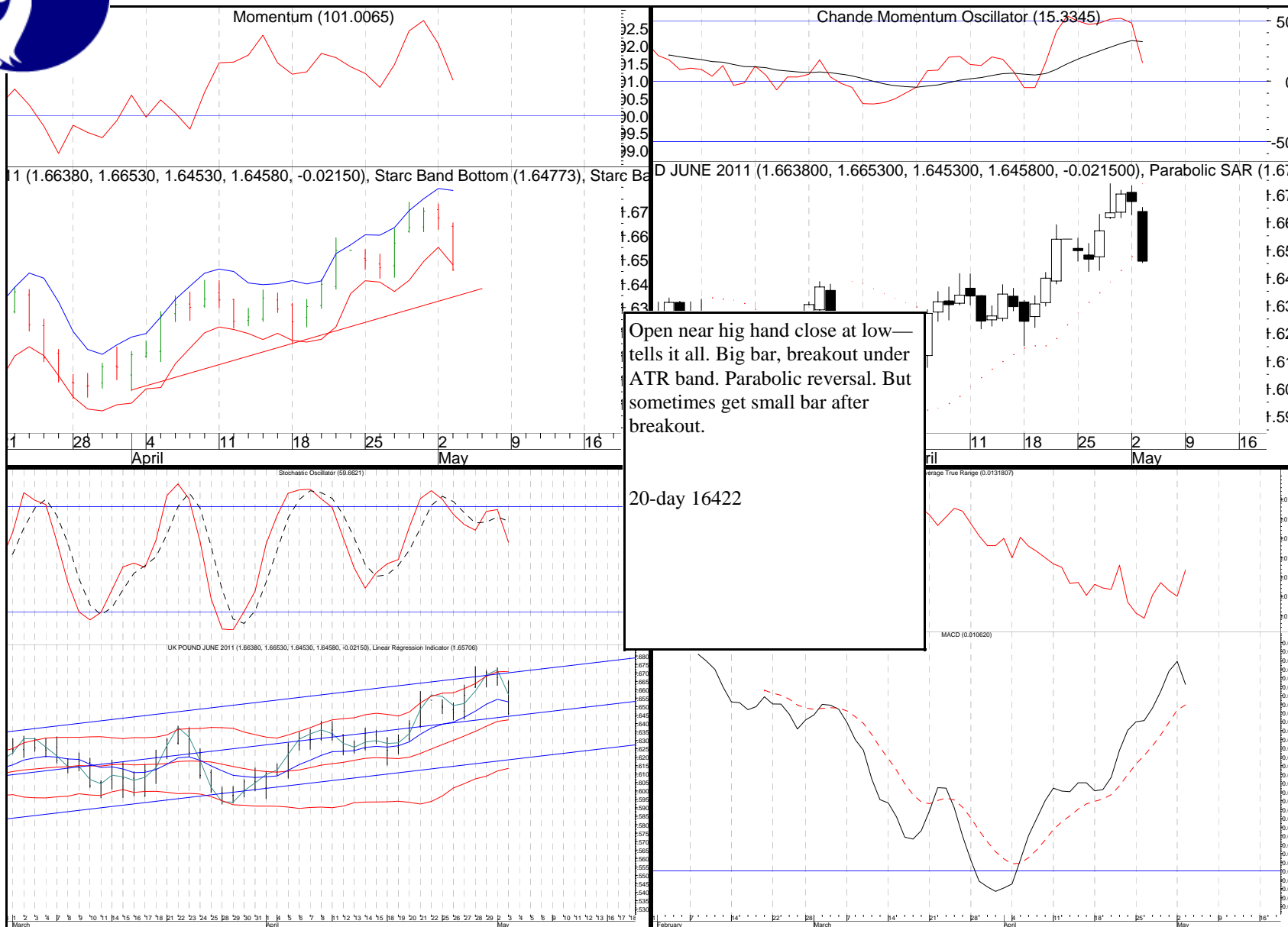




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British Pound JUN 2011 Contract

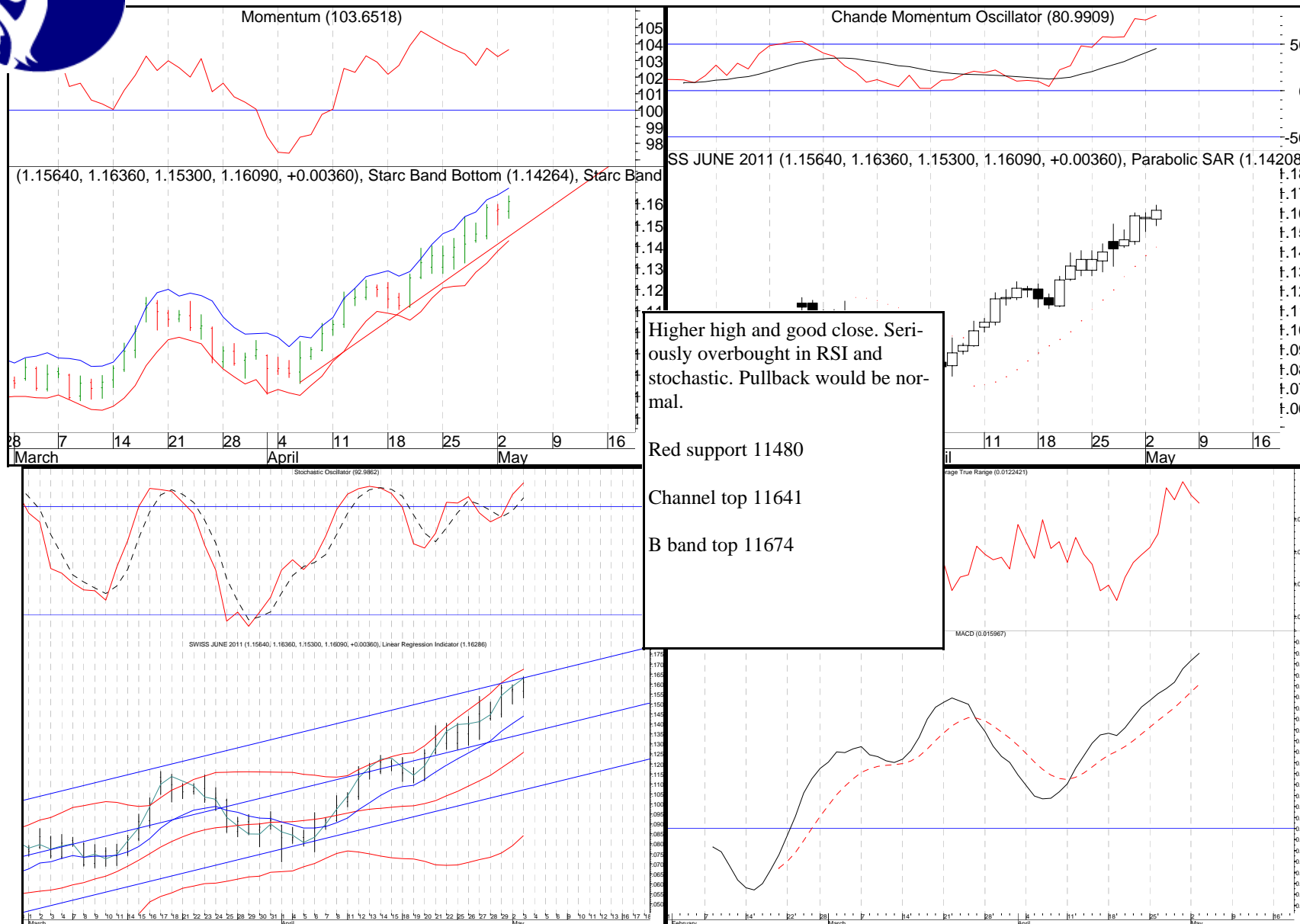




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Tuesday, May 3, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Tuesday, May 3, 2011

Japanese Yen JUN 2011 Contract

