

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 04/06/11 for Globex Open Tonight and Thursday, 04/07/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16312	--	--	--	4/06/11	--	16312	16256	16388
Points										-56	76
EURO	BUY	SQUARE	14314	--	--	--	4/06/11	--	14314	14268	14376
Points										-46	62
A\$	BUY	SQUARE	10350	--	--	--	4/06/11	--	10350	10308	10395
Points										-42	45
YEN	SELL	SQUARE	11713	--	--	--	4/06/11	--	11713	11758	11661
Points										-45	52
SF	BUY	SQUARE	10880	--	--	--	4/06/11	--	10880	10844	10933
Points										-36	53
C\$	SELL	LONG	10409	10383	10432	10416	4/06/11	-7	10383	10408	10358
Points				-26	23					-25	25

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 16312 FOR A GAIN OF 88 POINTS.
WE HIT THE TARGET IN THE EURO AT 14285 FOR A GAIN OF 87 POINTS.
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10238 AND HIT THE STOP AT 10296 FOR A LOSS OF 58 POINTS.
WE WENT SHORT THE YE NAT THE GLOBEX OPEN 11754, 30 POINTS FROM CME SETTLEMENT. THIS DOESN'T QUALIFY FOR PROPORTIONAL TREATMENT OF STOP AND TARGET BUT WE APPLIED IT ANYWAY TO AVOID ONLY A 3 POINT GAIN ON HITTING TARGET. WE EXITED AT 11712 FOR A GAIN OF 42 POINTS.
WE HIT THE TARGET IN THE SF (IN THE NICK OF TIME) AT 10767 FOR A GAIN OF 65 POINTS.
WE MISSED THE RE-ENTRY IN THE CAD BY 4 POINTS BUT WENT LONG AT 10416 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

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
						4,362.50	

Open Positions

04/06/11 C\$	10416
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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 HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR TRADING PROGRAM.

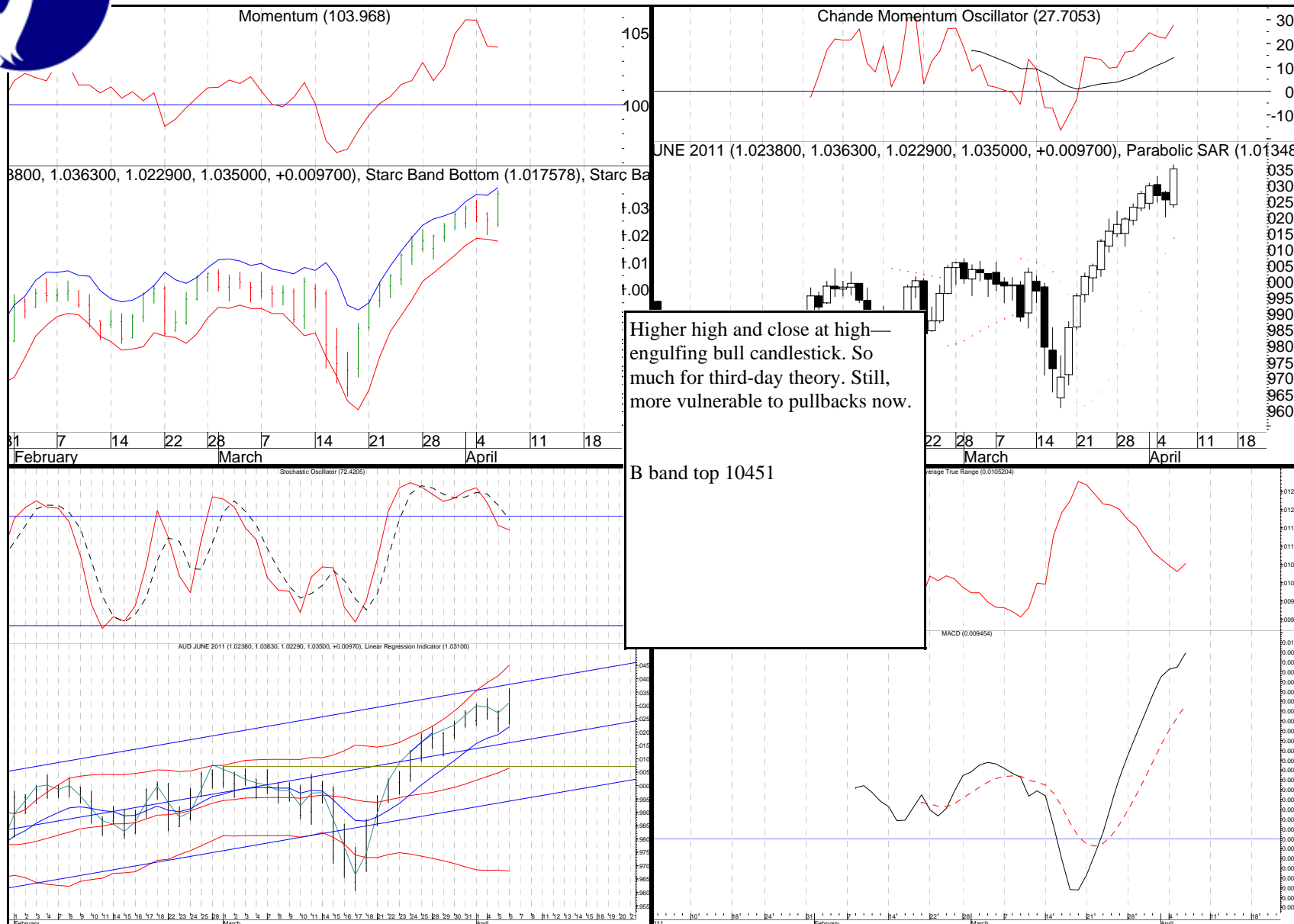
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, April 6, 2011

Australian Dollar JUN 2011 Contract

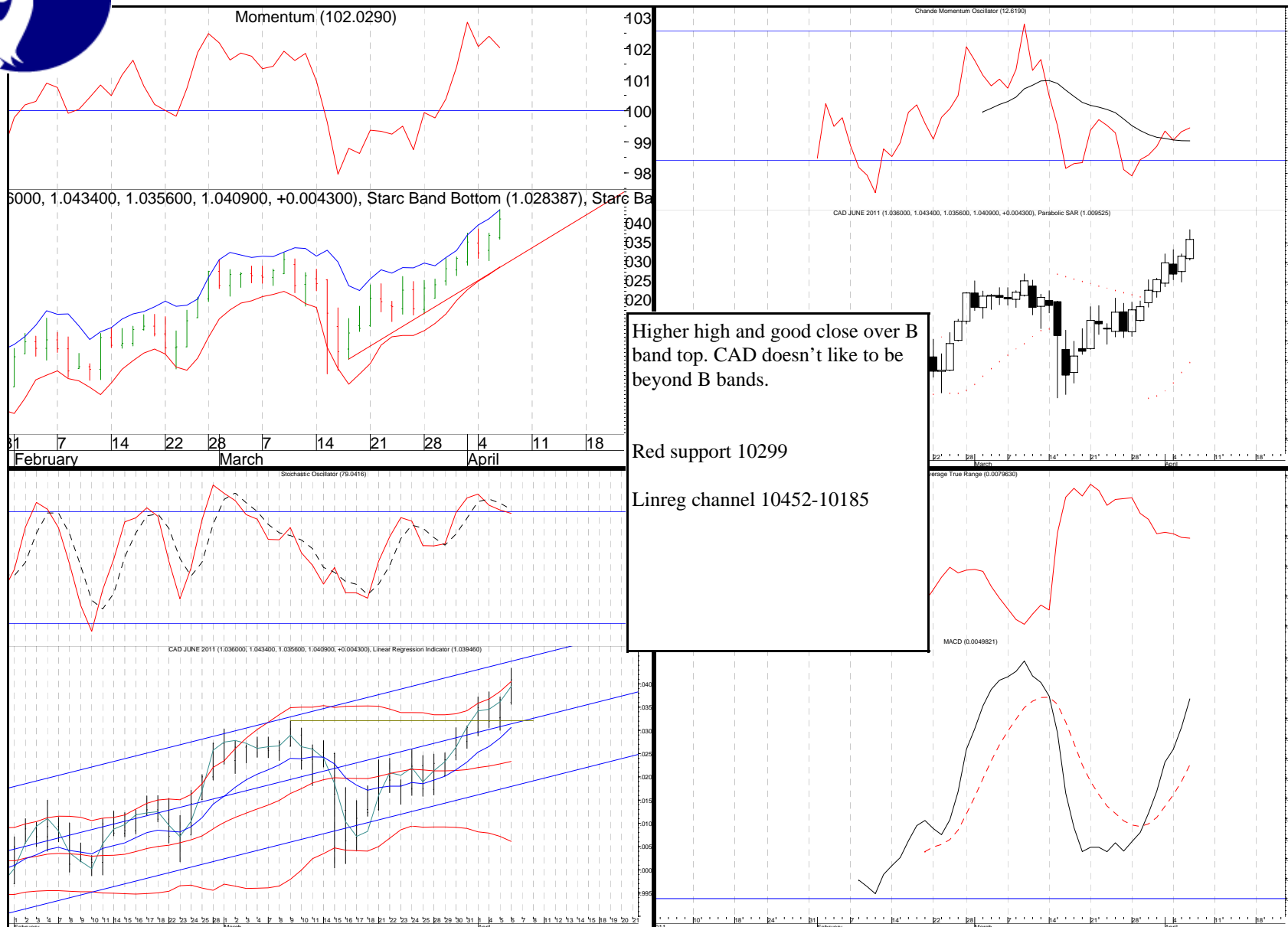




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Canadian Dollar JUN 2011 Contract





Rockefeller Treasury Services, Inc.

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Euro
JUN 2011 Contract

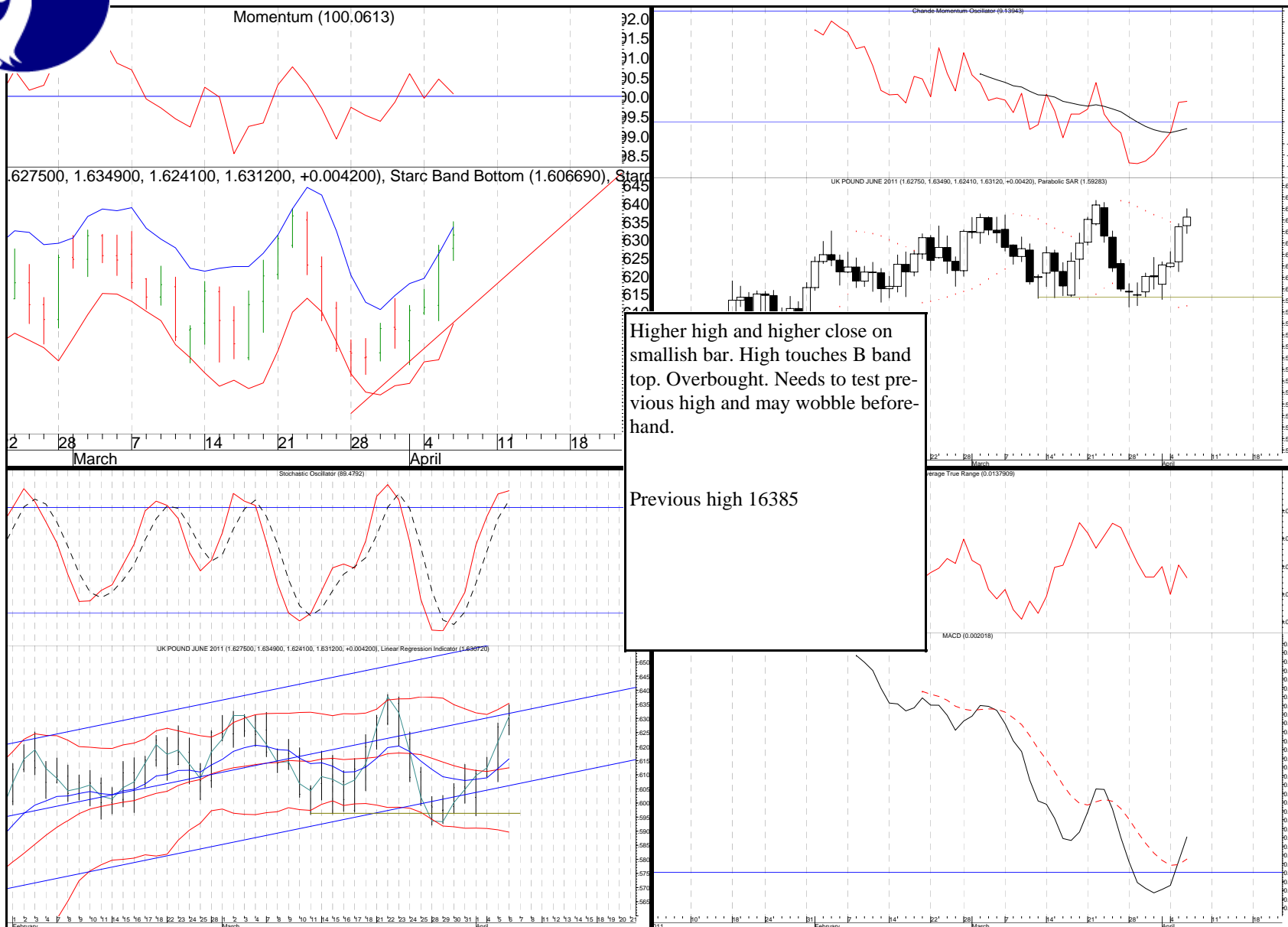




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British Pound JUN 2011 Contract

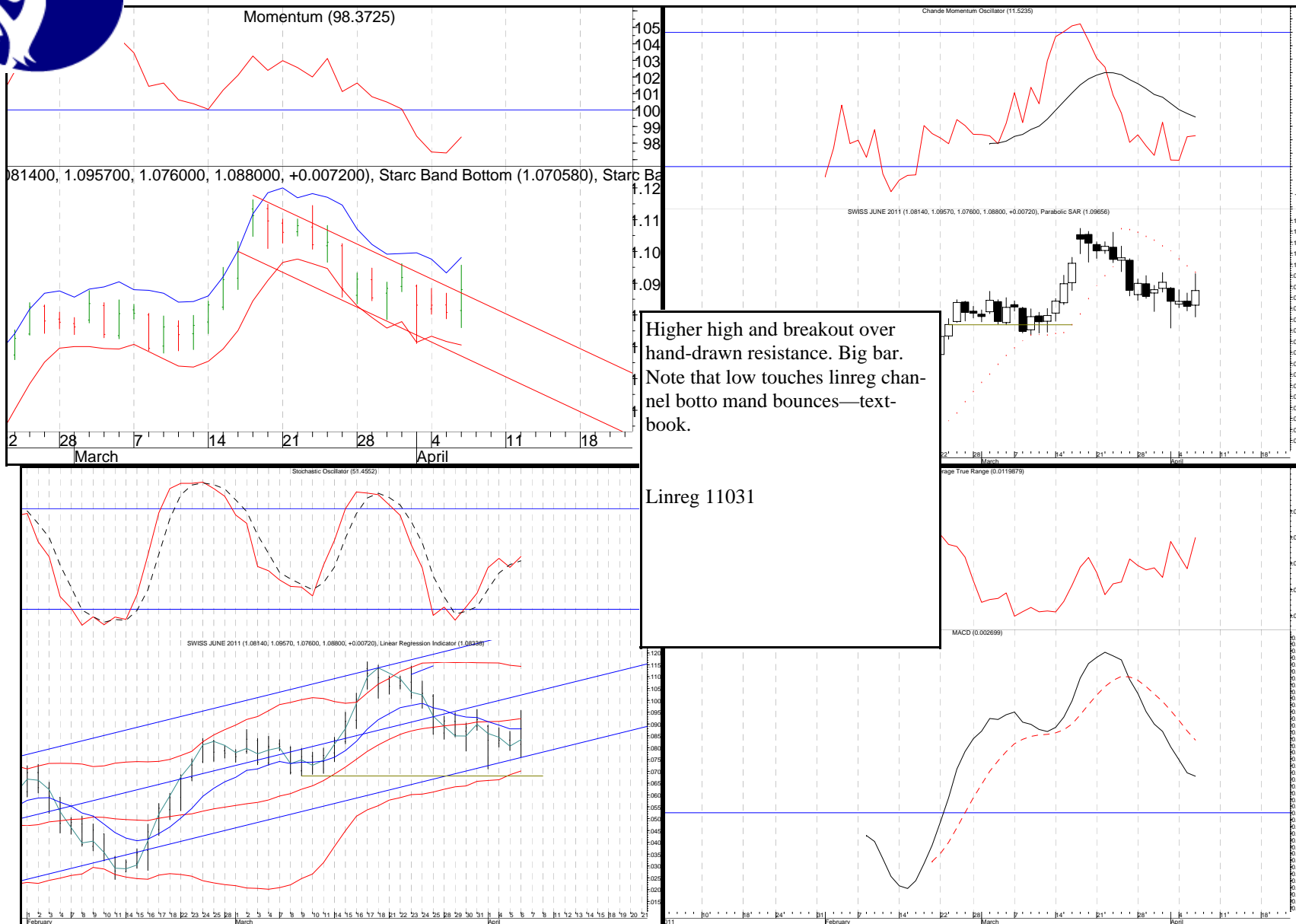




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Wednesday, April 6, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Wednesday, April 6, 2011

Japanese Yen JUN 2011 Contract

