

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Wednesday, 04/20/11 for Globex Open Tonight and Thursday, 04/21/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16397	--	--	--	4/20/11	--	16397	16351	16451
Points										-46	54
EURO	BUY	SQUARE	14497	--	--	--	4/20/11	--	14497	14445	14559
Points										-52	62
A\$	BUY	SQUARE	10604	--	--	--	4/20/11	--	10604	10564	10655
Points										-40	51
YEN	BUY	SQUARE	12139	--	--	--	4/20/11	--	12139	12096	12185
Points										-43	46
SF	BUY	SQUARE	11253	--	--	--	4/20/11	--	11253	11219	11302
Points										-34	49
C\$	BUY	SQUARE	10464	--	--	--	4/20/11	--	10464	10431	10498
Points										-33	34

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 LONG THE POUND AT 16338 AND TOO KPROFIT AT 16389 FOR A GAIN OF 51 POINTS.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14314 AND HIT THE STOP AT 14365 FOR A LOSS OF 51 POINTS. TOO BAD WE DIDN'T HAVE A REVERSAL TRADE AS WE DID IN SPOT.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10458 AND HIT THE STOP AT 10481 FOR A LOSS OF 23 POINTS.  
WE HIT THE STOP IN THE YEN AT 12109 FOR A LOSS OF 12 POINTS. WE WENT SHORT AT 12109 AND TOOK PROFIT AT 12049 FOR A GAIN OF 60 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 11120 AND HIT THE STOP AT 11158 FOR A LOSS OF 38 POINTS.  
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10445 AND TOOK PROFIT AT 10484 FOR A GAIN OF 39 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.**

<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>January</b>	6,461.25
<b>February</b>	15,112.50
<b>March</b>	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	<b>9</b>	<b>56.25</b>	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	<b>37</b>	<b>462.50</b>	-7.50
04/01/11	A\$	<b>10243</b>	10234	04/01/11	<b>9</b>	<b>90.00</b>	-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	<b>4</b>	<b>50.00</b>	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	<b>24</b>	<b>300.00</b>	1,652.50
04/04/11	SF	10873	<b>10819</b>	04/04/11	<b>54</b>	<b>675.00</b>	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	<b>66</b>	<b>825.00</b>	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	<b>36</b>	<b>450.00</b>	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
04/05/11	Pound	<b>16224</b>	16312	04/06/11	88	550.00	2,517.50
04/05/11	Euro	<b>14198</b>	14285	04/06/11	87	1,087.50	3,605.00
04/05/11	SF	10767	<b>10832</b>	04/06/11	65	812.50	4,417.50
04/06/11	A\$	10296	<b>10238</b>	04/06/11	<b>58</b>	<b>580.00</b>	3,837.50
04/06/11	Yen	11712	<b>11754</b>	04/06/11	42	525.00	4,362.50
04/06/11	C\$	<b>10416</b>	<b>10383</b>	04/07/11	<b>33</b>	<b>330.00</b>	4,032.50
04/07/11	Pound	<b>16315</b>	16256	04/07/11	<b>59</b>	<b>368.75</b>	3,663.75
04/07/11	Euro	<b>14309</b>	14268	04/07/11	<b>41</b>	<b>512.50</b>	3,151.25
04/07/11	A\$	<b>10348</b>	10395	04/07/11	47	470.00	3,621.25
04/07/11	Yen	11758	<b>11711</b>	04/07/11	<b>47</b>	<b>587.50</b>	3,033.75
04/07/11	Yen	11758	<b>11711</b>	04/07/11	<b>47</b>	<b>587.50</b>	2,446.25
04/07/11	C\$	10408	<b>10383</b>	04/07/11	<b>25</b>	<b>250.00</b>	2,196.25
04/07/11	Pound	<b>16315</b>	16393	04/08/11	78	487.50	2,683.75
04/07/11	SF	<b>10888</b>	10963	04/08/11	75	937.50	3,621.25
04/08/11	Euro	<b>14282</b>	14320	04/08/11	38	475.00	4,096.25

04/08/11 A\$	<b>10381</b>	10409	04/08/11	28	280.00	4,376.25
04/08/11 C\$	<b>10415</b>	10445	04/08/11	30	300.00	4,676.25
04/11/11 SF	<b>11011</b>	11041	04/11/11	30	375.00	5,051.25
04/08/11 Euro	<b>14370</b>	14380	04/12/11	10	125.00	5,176.25
04/11/11 Pound	<b>16361</b>	16334	04/12/11	<b>27</b>	<b>168.75</b>	5,007.50
04/11/11 C\$	<b>10449</b>	10415	04/12/11	<b>34</b>	<b>340.00</b>	4,667.50
04/12/11 Pound	16281	<b>16334</b>	04/12/11	53	331.25	4,998.75
04/12/11 Euro	<b>14353</b>	14405	04/12/11	52	650.00	5,648.75
04/12/11 A\$	<b>10388</b>	10346	04/12/11	<b>42</b>	<b>420.00</b>	5,228.75
04/12/11 Yen	<b>11813</b>	11864	04/12/11	51	637.50	5,866.25
04/12/11 SF	<b>11037</b>	11087	04/12/11	50	625.00	6,491.25
04/12/11 Pound	16283	<b>16231</b>	04/13/11	<b>52</b>	<b>325.00</b>	6,166.25
04/12/11 A\$	<b>10388</b>	10361	04/13/11	<b>27</b>	<b>270.00</b>	5,896.25
04/12/11 Yen	<b>11914</b>	11899	04/13/11	<b>15</b>	<b>187.50</b>	5,708.75
04/13/11 A\$	10426	<b>10361</b>	04/13/11	<b>65</b>	<b>650.00</b>	5,058.75
04/13/11 C\$	10346	<b>10376</b>	04/13/11	30	300.00	5,358.75
04/12/11 Euro	<b>14455</b>	14418	04/13/11	<b>37</b>	<b>462.50</b>	4,896.25
04/12/11 SF	<b>11137</b>	11187	04/14/11	50	625.00	5,521.25
04/13/11 Yen	<b>11914</b>	11968	04/14/11	54	675.00	6,196.25
04/14/11 Pound	<b>16252</b>	16312	04/14/11	60	375.00	6,571.25
04/14/11 Euro	<b>14424</b>	14468	04/14/11	44	550.00	7,121.25
04/14/11 C\$	10342	<b>10372</b>	04/14/11	30	300.00	7,421.25
04/14/11 Pound	<b>16362</b>	16296	04/15/11	<b>66</b>	<b>412.50</b>	7,008.75
04/14/11 A\$	<b>10418</b>	10436	04/15/11	18	180.00	7,188.75
04/14/11 Yen	<b>12018</b>	<b>11961</b>	04/15/11	<b>57</b>	<b>712.50</b>	6,476.25
04/14/11 SF	<b>11237</b>	11167	04/15/11	<b>70</b>	<b>875.00</b>	5,601.25
04/15/11 Euro	14421	<b>14468</b>	04/15/11	47	587.50	6,188.75
04/15/11 A\$	<b>10418</b>	10495	04/15/11	77	770.00	6,958.75
04/15/11 SF	11201	<b>11167</b>	04/15/11	<b>34</b>	<b>425.00</b>	6,533.75
04/15/11 C\$	10352	<b>10392</b>	04/15/11	40	400.00	6,933.75
04/15/11 Yen	<b>12018</b>	12088	04/18/11	70	875.00	<b>7,808.75</b>
04/18/11 Pound	<b>16264</b>	16222	04/18/11	<b>42</b>	<b>262.50</b>	7,546.25
04/18/11 A\$	<b>10480</b>	10449	04/18/11	<b>31</b>	<b>310.00</b>	7,236.25
04/18/11 SF	<b>11207</b>	11177	04/18/11	<b>30</b>	<b>375.00</b>	6,861.25
04/18/11 C\$	<b>10409</b>	10363	04/18/11	<b>46</b>	<b>460.00</b>	6,401.25
04/18/11 Euro	14267	<b>14367</b>	04/18/11	100	1,250.00	7,651.25
04/18/11 Euro	14267	<b>14217</b>	04/18/11	<b>50</b>	<b>625.00</b>	7,026.25
04/18/11 Pound	<b>16264</b>	16221	04/19/11	<b>43</b>	<b>268.75</b>	6,757.50
04/19/11 Pound	16287	<b>16241</b>	04/19/11	<b>46</b>	<b>287.50</b>	6,470.00
04/19/11 Euro	14261	<b>14214</b>	04/19/11	<b>47</b>	<b>587.50</b>	5,882.50
04/19/11 A\$	10385	<b>10430</b>	04/19/11	45	450.00	6,332.50
04/19/11 C\$	10396	<b>10355</b>	04/19/11	<b>41</b>	<b>410.00</b>	5,922.50
04/19/11 SF	11113	<b>11162</b>	04/19/11	49	612.50	6,535.00
04/19/11 Yen	<b>12121</b>	<b>12109</b>	04/20/11	<b>12</b>	<b>150.00</b>	6,385.00
04/20/11 Pound	<b>16338</b>	16389	04/20/11	51	318.75	6,703.75
04/20/11 Euro	14365	<b>14314</b>	04/20/11	<b>51</b>	<b>637.50</b>	6,066.25
04/20/11 A\$	10481	<b>10458</b>	04/20/11	<b>23</b>	<b>230.00</b>	5,836.25
04/20/11 Yen	12049	<b>12109</b>	04/20/11	60	750.00	6,586.25
04/20/11 SF	11158	<b>11120</b>	04/20/11	<b>38</b>	<b>475.00</b>	6,111.25
04/20/11 C\$	<b>10445</b>	10484	04/20/11	39	390.00	6,501.25
					6,501.25	

## Open Positions

### 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.

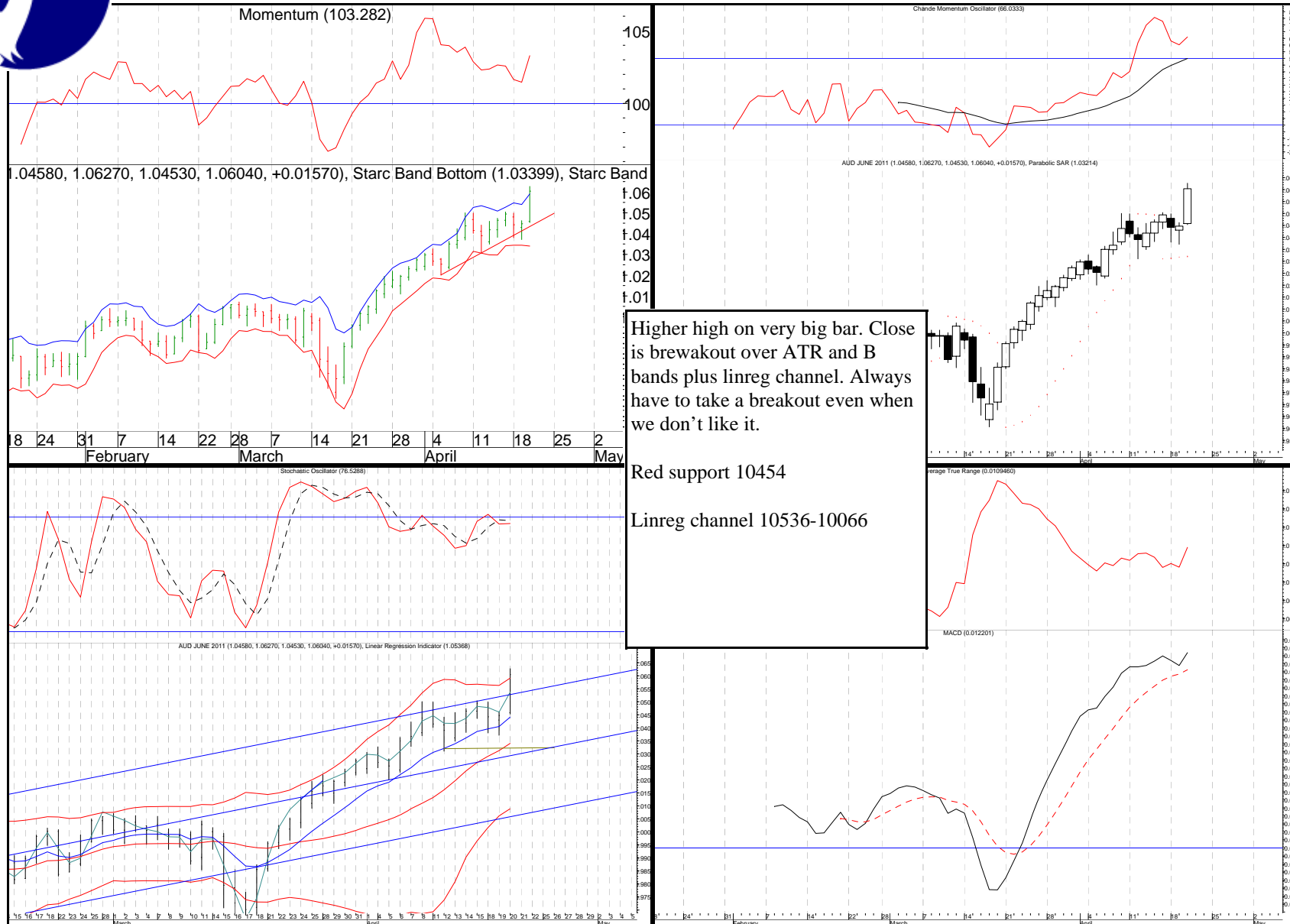
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 20, 2011

## Australian Dollar JUN 2011 Contract

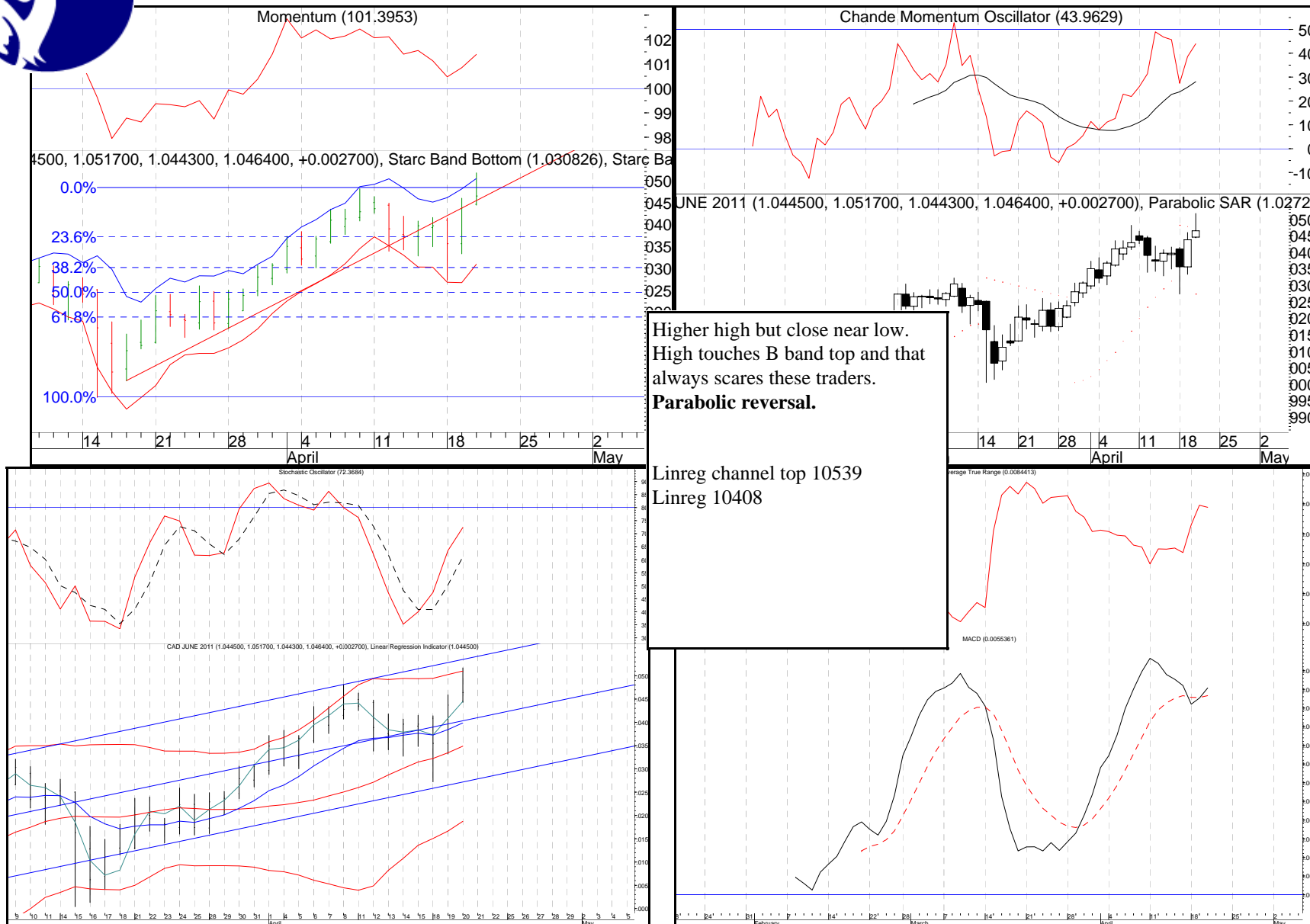




# Rockefeller Treasury Services, Inc.

Wednesday, April 20, 2011

## Canadian Dollar JUN 2011 Contract

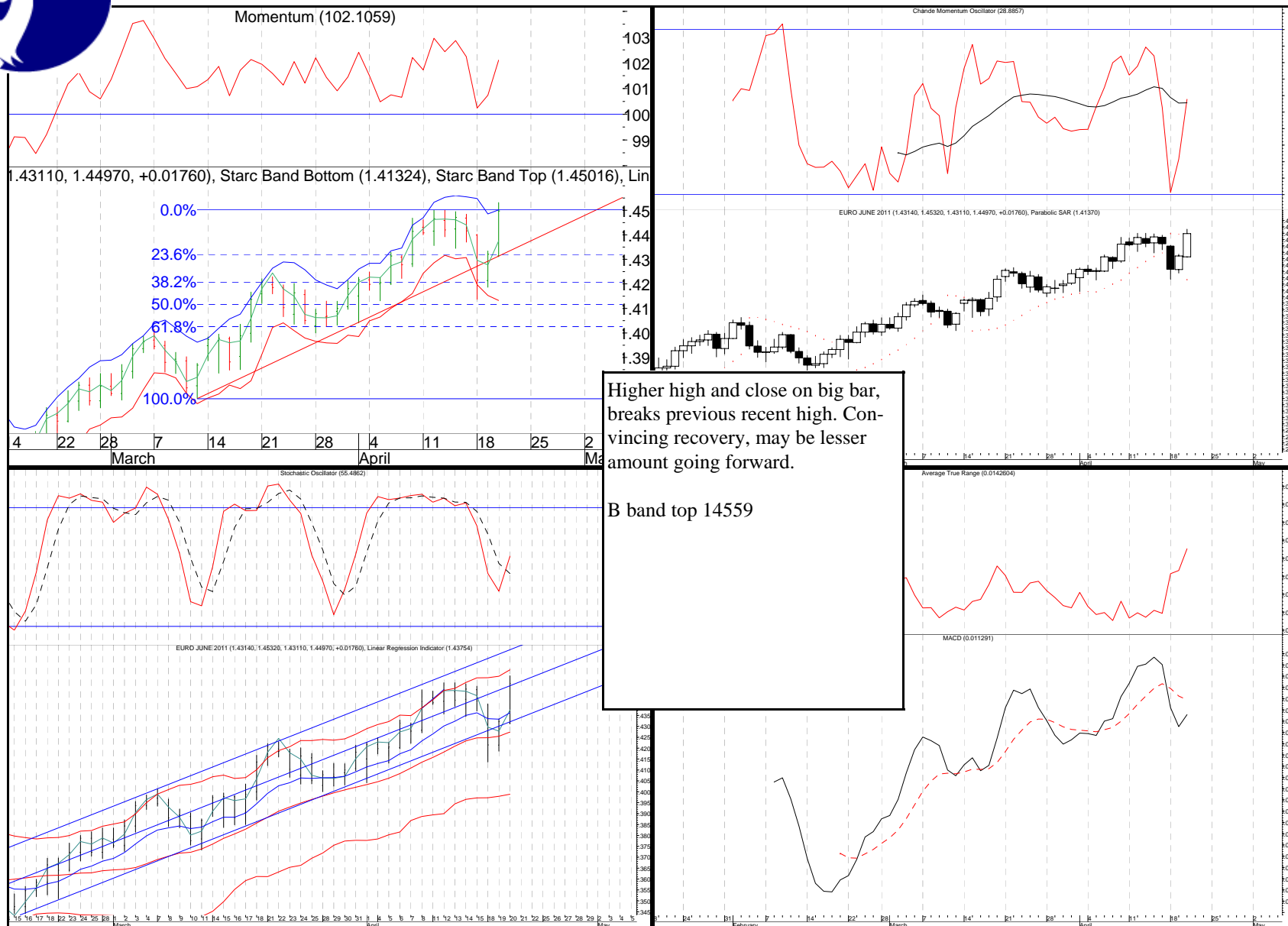




# Rockefeller Treasury Services, Inc.

Wednesday, April 20, 2011

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

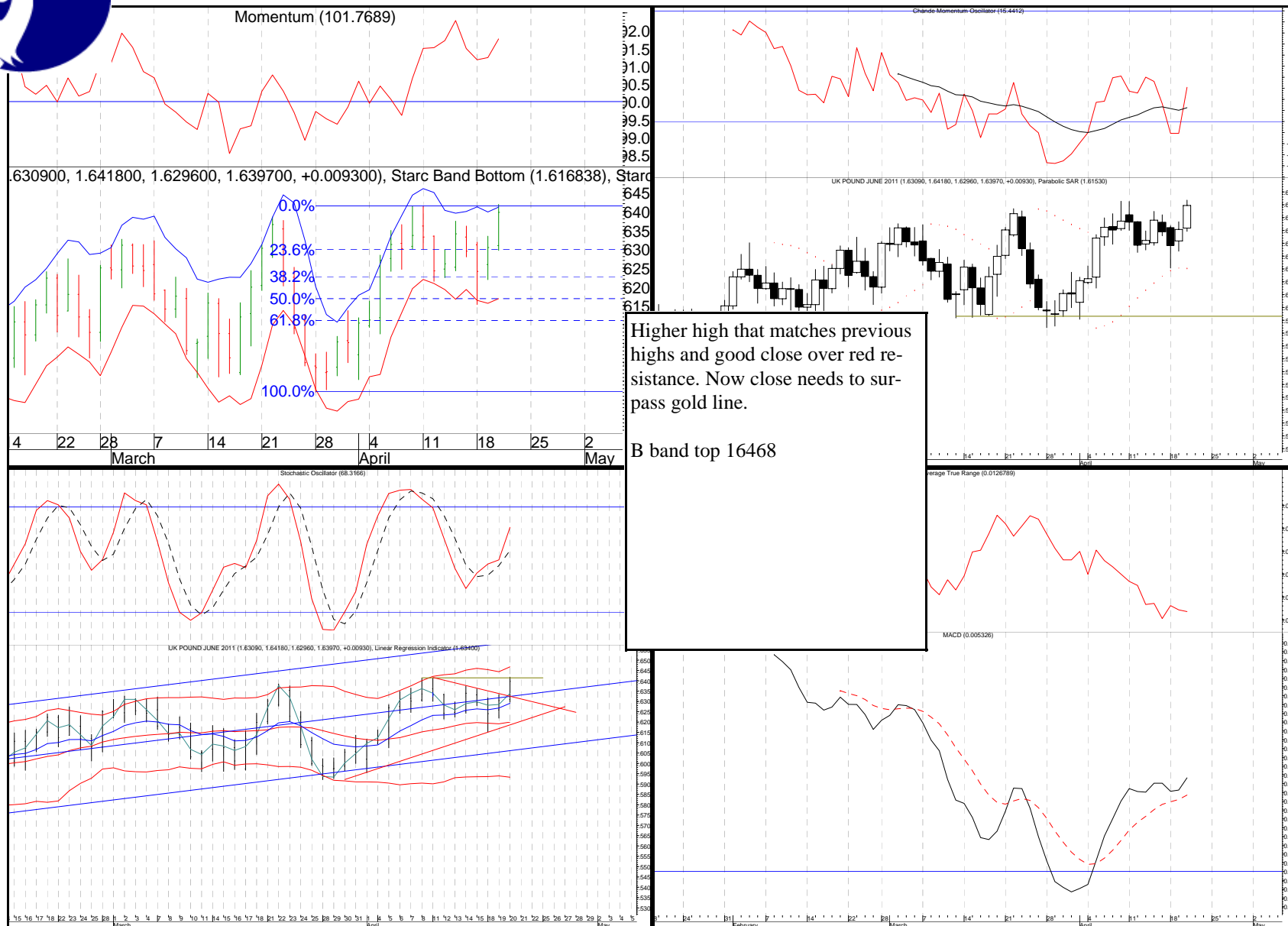




# Rockefeller Treasury Services, Inc.

Wednesday, April 20, 2011

## British Pound JUN 2011 Contract



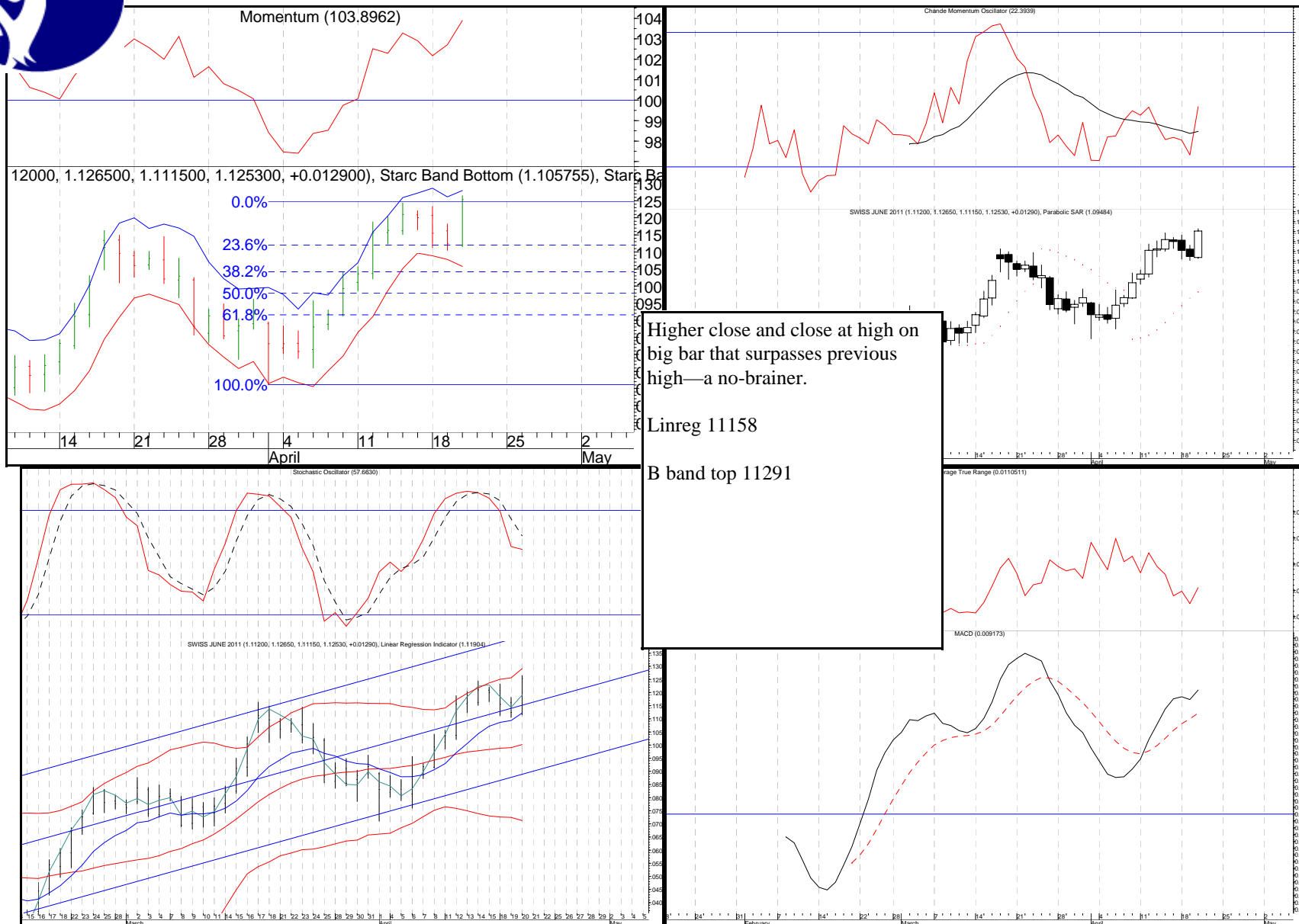




# Rockefeller Treasury Services, Inc.

Wednesday, April 20, 2011

Swiss Franc  
JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, April 20, 2011

## Japanese Yen JUN 2011 Contract

