

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

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	LONG	16112	16061	16174	16097	4/04/11	+15	NPR		
Points				-51	62					N/A	N/A
EURO	BUY	LONG	14198	14151	14268	14217	4/04/11	-19	NPR		
Points				-47	70					N/A	N/A
A\$	SELL	SQUARE	10267	--	--	--	4/04/11	--	10267	10308	10222
Points										-41	45
YEN	BUY	SQUARE	11898	--	--	--	4/04/11	--	11898	11855	11956
Points										-43	58
SF	SELL	SQUARE	10831	--	--	--	4/04/11	--	10831	10878	10781
Points										-47	50
C\$	BUY	SQUARE	10320	--	--	--	4/04/11	--	10320	10291	10365
Points										-29	45

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 THE GLOBEX OPEN 16097 AND MISSED THE TARGET BY 3 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14217.
WE HIT THE STOP IN THE AUD AT 10264 FOR A GAIN OF 21 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 11887 AND HIT THE STOP AT 11911 FOR A LOSS OF 24 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10819 AND HIT THE STOP AT 10873 FOR A LOSS OF 54 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10346 AND HIT THE TARGET AT 10382 FOR A GAIN OF 36 POINTS.

If stop is hit in yen, go short at 11855, stop 11885, target 11816.

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
						1,337.50	

Open Positions

04/04/11 Pound	16097
04/04/11 Euro	14217

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,

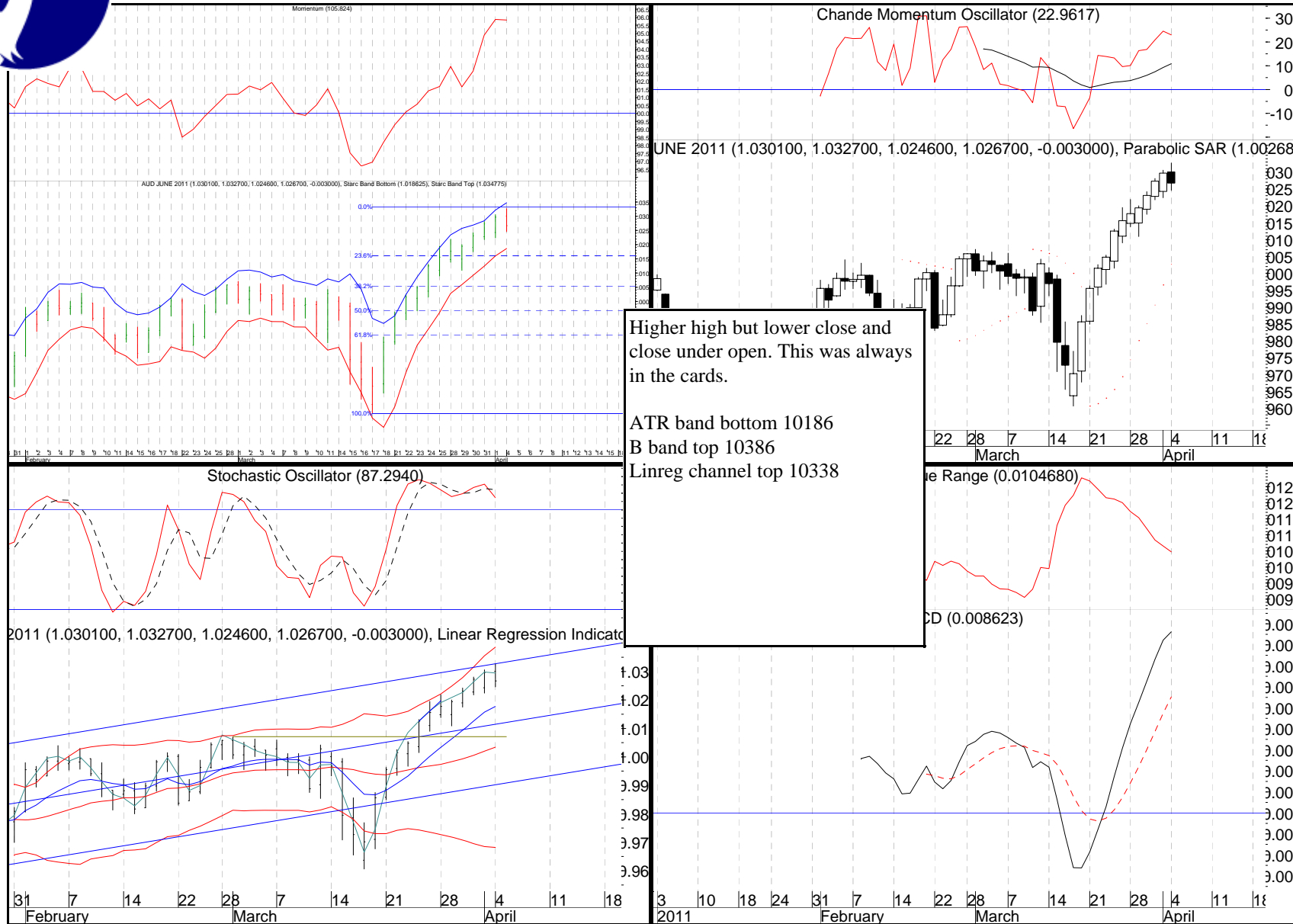
ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR 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.



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Monday, April 4, 2011

Australian Dollar JUN 2011 Contract

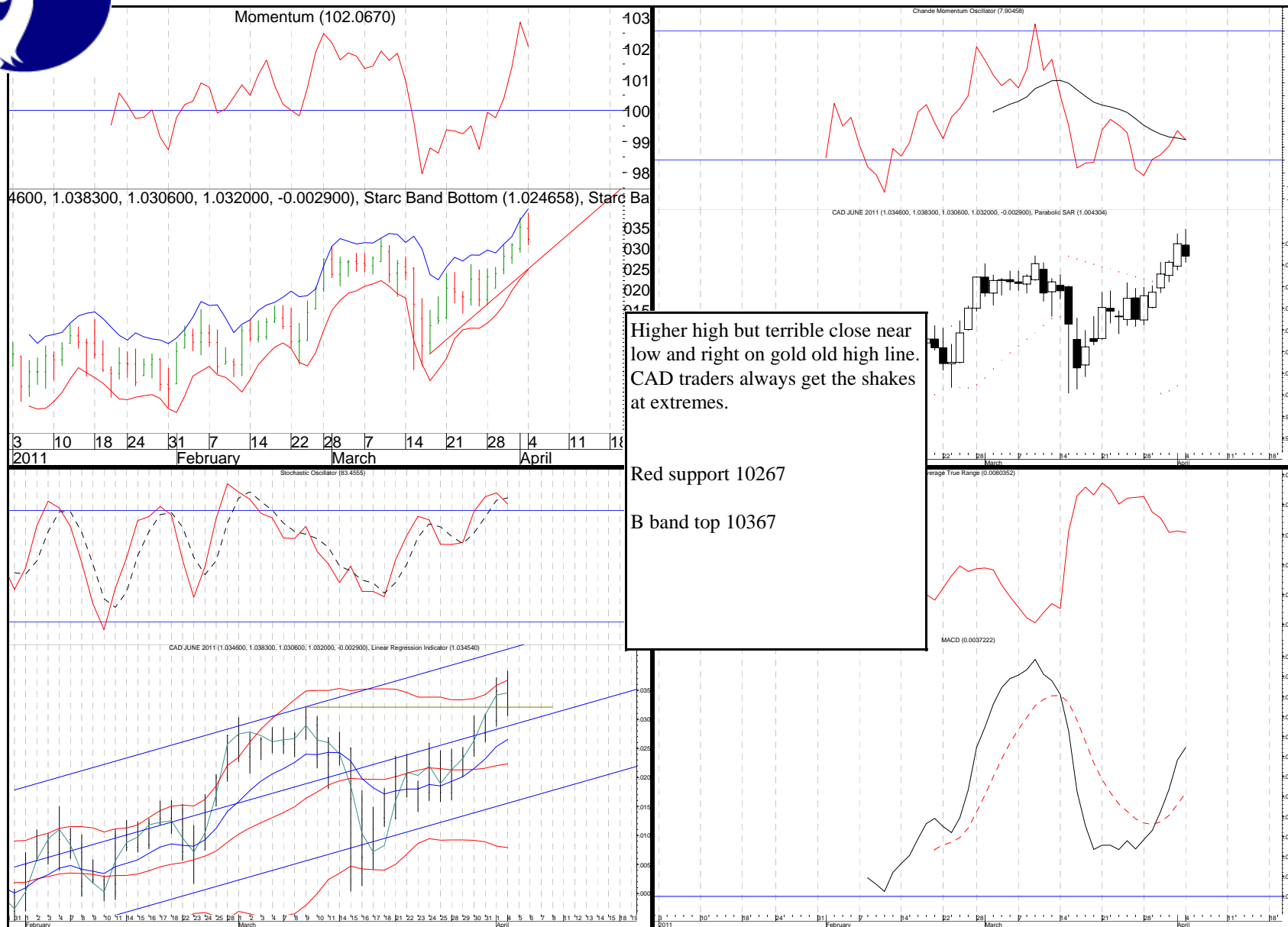




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Canadian Dollar JUN 2011 Contract

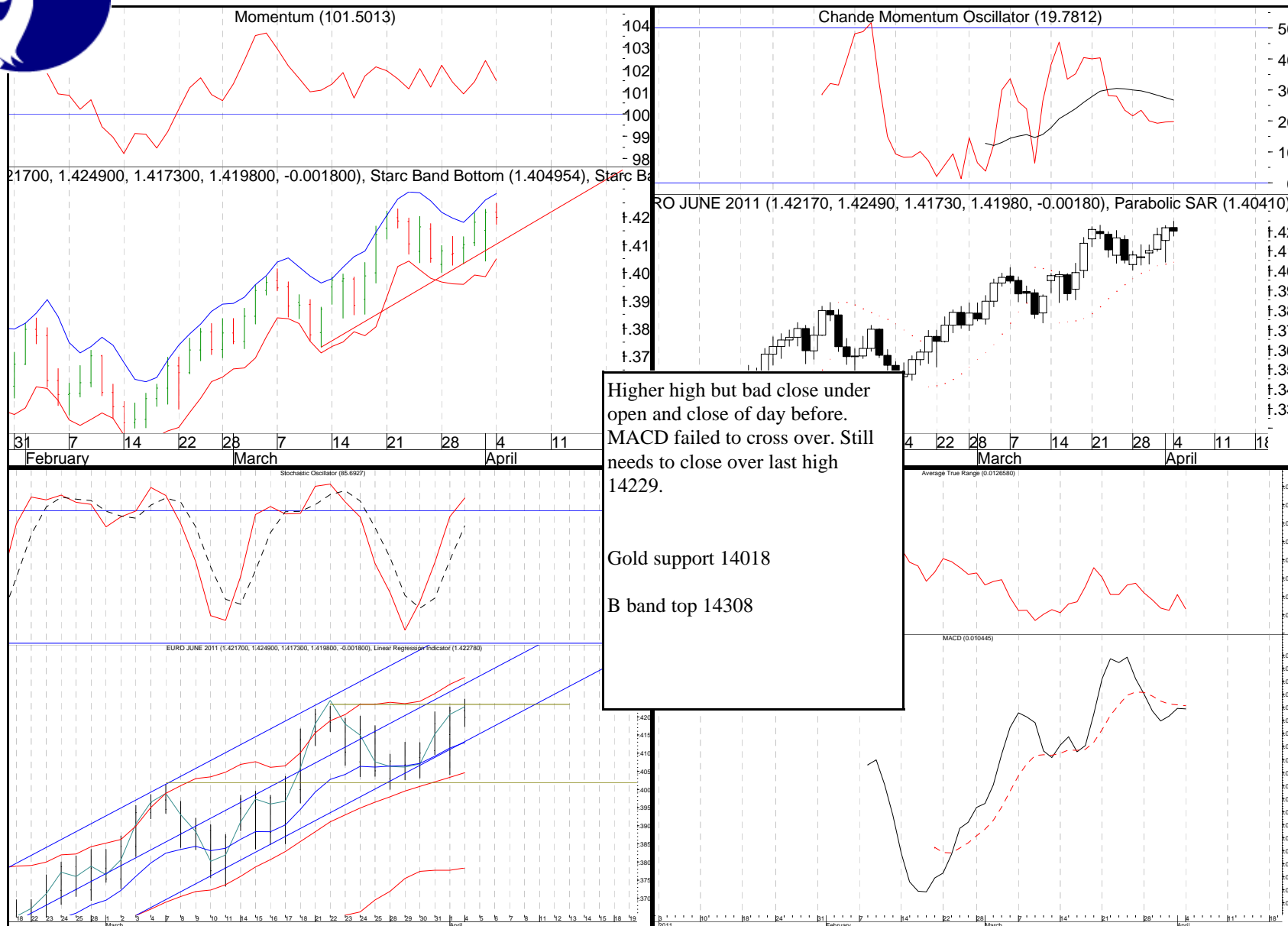




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Euro
JUN 2011 Contract

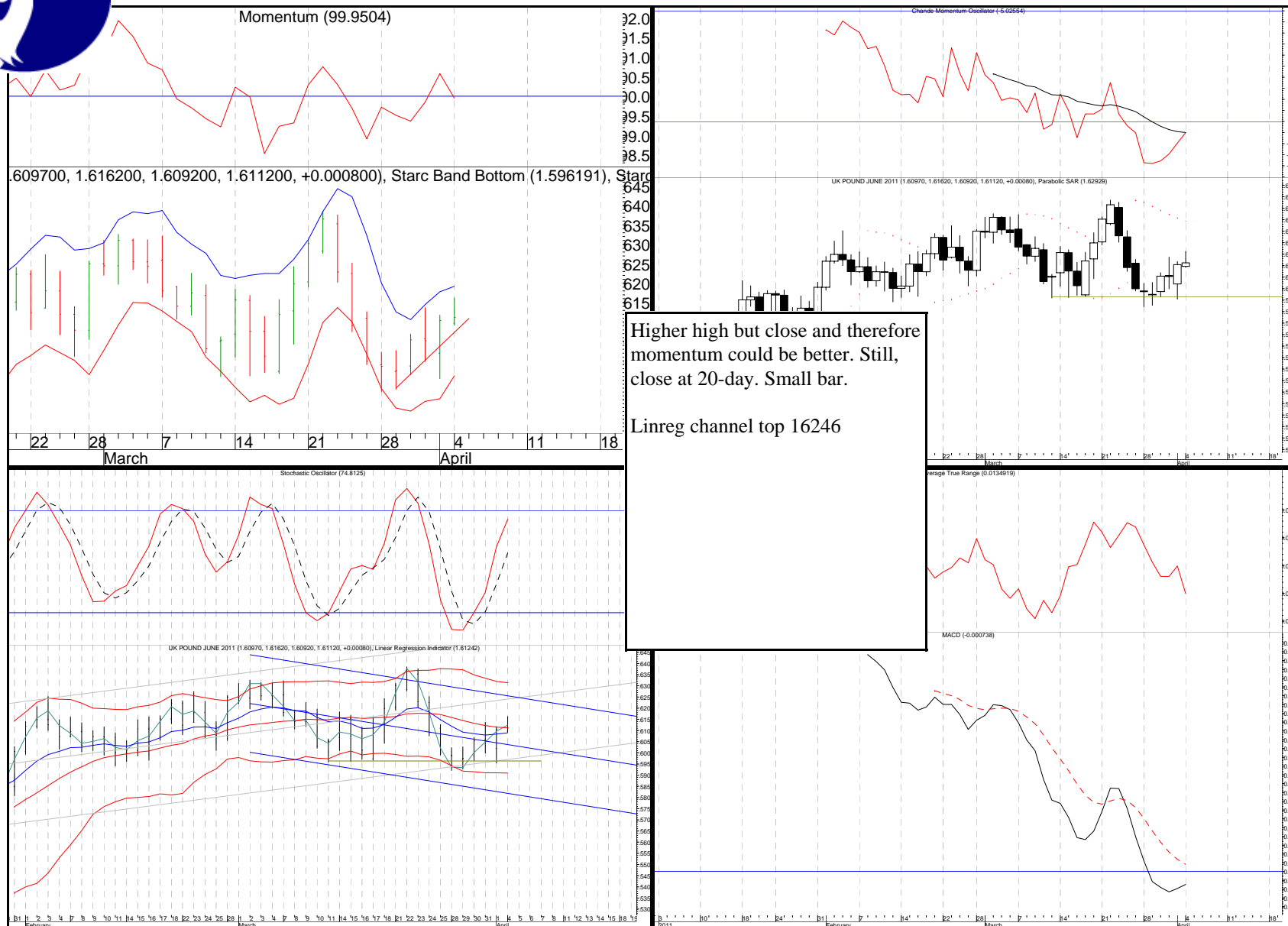




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British Pound JUN 2011 Contract

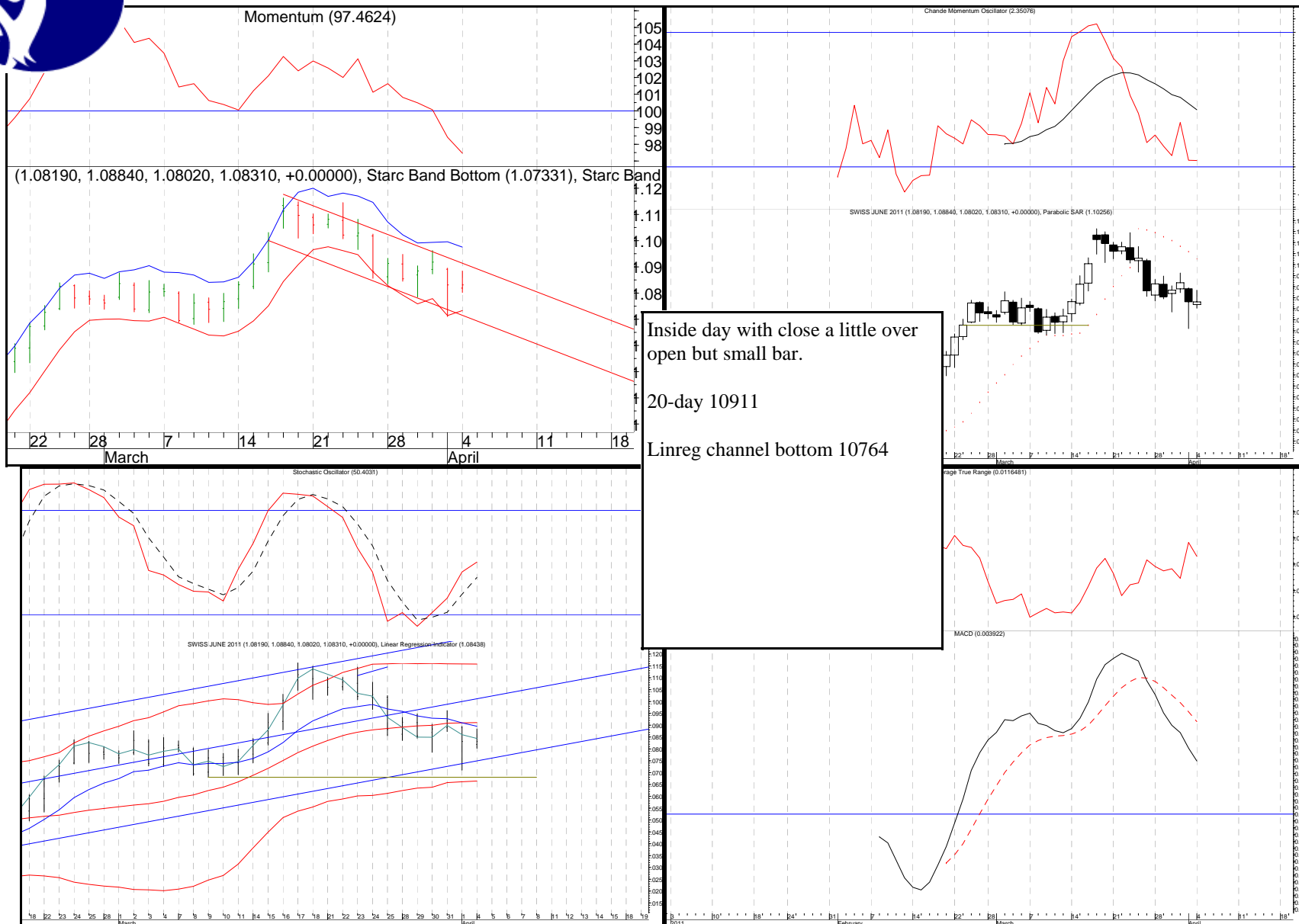




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Swiss Franc
JUN 2011 Contract





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Japanese Yen JUN 2011 Contract

