

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 04/27/11 for Globex Open Tonight and Thursday, 04/28/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16568	--	--	--	4/27/11	--	16568	16502	16637
Points										-66	69
EURO	BUY	SQUARE	14721	--	--	--	4/27/11	--	14721	14665	14777
Points										-56	56
A\$	BUY	SQUARE	10783	--	--	--	4/27/11	--	10783	10737	10832
Points										-46	49
YEN	SELL	SQUARE	12165	--	--	--	4/27/11	--	12165	12202	12112
Points										-37	53
SF	BUY	SQUARE	11411	--	--	--	4/27/11	--	11411	11373	11466
Points										-38	55
C\$	SELL	SQUARE	10491	--	--	--	4/27/11	--	10491	10529	10451
Points										-38	40

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 16448 AND TOOK PROFIT AT 16523 FOR A GAIN OF 75 POINTS.
WE HIT THE TARGET IN THE EURO AT 14679 FOR A GAIN OF 54 POINTS.
WE HIT THE TARGET IN THE AUD AT 10753 FOR A GAIN OF 62 POINTS.
WE WENT LONG THE YEN AT THE OPEN 12259 AND TOOK PROFIT AT 12305 FOR A GAIN OF 46 POINTS.
THE SF OPENED AT 11450, MORE THAN 50 POINTS OVER CME SETTLEMENT SO WE APPLY POINTS IN STOP AND TARGET PROPORTIONATELY.
WE HIT THE TARGET AT 11511 FOR A GAIN OF 61 POINTS. ALL THIS HAPPENED IN ONE HOUR SO DON'T FEEL BAD IF YOU DID NOT GET FILLED.
NOTHING DONE IN CAD.

If stop is hit in CAD, go long at 10529, stop 10495, target 10565.

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.**

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
04/06/11	C\$	10416	10383	04/07/11	33	330.00	4,032.50
04/07/11	Pound	16315	16256	04/07/11	59	368.75	3,663.75
04/07/11	Euro	14309	14268	04/07/11	41	512.50	3,151.25
04/07/11	A\$	10348	10395	04/07/11	47	470.00	3,621.25
04/07/11	Yen	11758	11711	04/07/11	47	587.50	3,033.75
04/07/11	Yen	11758	11711	04/07/11	47	587.50	2,446.25
04/07/11	C\$	10408	10383	04/07/11	25	250.00	2,196.25
04/07/11	Pound	16315	16393	04/08/11	78	487.50	2,683.75
04/07/11	SF	10888	10963	04/08/11	75	937.50	3,621.25
04/08/11	Euro	14282	14320	04/08/11	38	475.00	4,096.25

04/08/11 A\$	10381	10409	04/08/11	28	280.00	4,376.25
04/08/11 C\$	10415	10445	04/08/11	30	300.00	4,676.25
04/11/11 SF	11011	11041	04/11/11	30	375.00	5,051.25
04/08/11 Euro	14370	14380	04/12/11	10	125.00	5,176.25
04/11/11 Pound	16361	16334	04/12/11	27	168.75	5,007.50
04/11/11 C\$	10449	10415	04/12/11	34	340.00	4,667.50
04/12/11 Pound	16281	16334	04/12/11	53	331.25	4,998.75
04/12/11 Euro	14353	14405	04/12/11	52	650.00	5,648.75
04/12/11 A\$	10388	10346	04/12/11	42	420.00	5,228.75
04/12/11 Yen	11813	11864	04/12/11	51	637.50	5,866.25
04/12/11 SF	11037	11087	04/12/11	50	625.00	6,491.25
04/12/11 Pound	16283	16231	04/13/11	52	325.00	6,166.25
04/12/11 A\$	10388	10361	04/13/11	27	270.00	5,896.25
04/12/11 Yen	11914	11899	04/13/11	15	187.50	5,708.75
04/13/11 A\$	10426	10361	04/13/11	65	650.00	5,058.75
04/13/11 C\$	10346	10376	04/13/11	30	300.00	5,358.75
04/12/11 Euro	14455	14418	04/13/11	37	462.50	4,896.25
04/12/11 SF	11137	11187	04/14/11	50	625.00	5,521.25
04/13/11 Yen	11914	11968	04/14/11	54	675.00	6,196.25
04/14/11 Pound	16252	16312	04/14/11	60	375.00	6,571.25
04/14/11 Euro	14424	14468	04/14/11	44	550.00	7,121.25
04/14/11 C\$	10342	10372	04/14/11	30	300.00	7,421.25
04/14/11 Pound	16362	16296	04/15/11	66	412.50	7,008.75
04/14/11 A\$	10418	10436	04/15/11	18	180.00	7,188.75
04/14/11 Yen	12018	11961	04/15/11	57	712.50	6,476.25
04/14/11 SF	11237	11167	04/15/11	70	875.00	5,601.25
04/15/11 Euro	14421	14468	04/15/11	47	587.50	6,188.75
04/15/11 A\$	10418	10495	04/15/11	77	770.00	6,958.75
04/15/11 SF	11201	11167	04/15/11	34	425.00	6,533.75
04/15/11 C\$	10352	10392	04/15/11	40	400.00	6,933.75
04/15/11 Yen	12018	12088	04/18/11	70	875.00	7,808.75
04/18/11 Pound	16264	16222	04/18/11	42	262.50	7,546.25
04/18/11 A\$	10480	10449	04/18/11	31	310.00	7,236.25
04/18/11 SF	11207	11177	04/18/11	30	375.00	6,861.25
04/18/11 C\$	10409	10363	04/18/11	46	460.00	6,401.25
04/18/11 Euro	14267	14367	04/18/11	100	1,250.00	7,651.25
04/18/11 Euro	14267	14217	04/18/11	50	625.00	7,026.25
04/18/11 Pound	16264	16221	04/19/11	43	268.75	6,757.50
04/19/11 Pound	16287	16241	04/19/11	46	287.50	6,470.00
04/19/11 Euro	14261	14214	04/19/11	47	587.50	5,882.50
04/19/11 A\$	10385	10430	04/19/11	45	450.00	6,332.50
04/19/11 C\$	10396	10355	04/19/11	41	410.00	5,922.50
04/19/11 SF	11113	11162	04/19/11	49	612.50	6,535.00
04/19/11 Yen	12121	12109	04/20/11	12	150.00	6,385.00
04/20/11 Pound	16338	16389	04/20/11	51	318.75	6,703.75
04/20/11 Euro	14365	14314	04/20/11	51	637.50	6,066.25
04/20/11 A\$	10481	10458	04/20/11	23	230.00	5,836.25
04/20/11 Yen	12049	12109	04/20/11	60	750.00	6,586.25
04/20/11 SF	11158	11120	04/20/11	38	475.00	6,111.25
04/20/11 C\$	10445	10484	04/20/11	39	390.00	6,501.25
04/21/11 Pound	16387	16451	04/21/11	64	400.00	6,901.25
04/21/11 Euro	14505	14559	04/21/11	54	675.00	7,576.25

04/21/11 Euro	14609	14559	04/21/11	50	625.00	6,951.25
04/21/11 A\$	10636	10655	04/21/11	19	190.00	7,141.25
04/21/11 Yen	12111	12185	04/21/11	74	925.00	8,066.25
04/21/11 SF	11256	11302	04/21/11	46	575.00	8,641.25
04/21/11 C\$	10486	10498	04/21/11	12	120.00	8,761.25
04/21/11 C\$	10548	10498	04/21/11	50	500.00	8,261.25
04/21/11 Pound	16501	16479	04/25/11	22	137.50	8,123.75
04/21/11 A\$	10705	10641	04/25/11	64	640.00	7,483.75
04/21/11 Yen	12235	12197	04/25/11	38	475.00	7,008.75
04/21/11 SF	11352	11295	04/25/11	57	712.50	6,296.25
04/25/11 Euro	14547	14508	04/25/11	39	487.50	5,808.75
04/25/11 Yen	12180	12141	04/25/11	39	487.50	5,321.25
04/25/11 SF	11282	11360	04/25/11	78	975.00	6,296.25
04/25/11 C\$	10478	10447	04/25/11	31	310.00	5,986.25
04/25/11 Yen	12180	12232	04/25/11	52	650.00	6,636.25
04/25/11 Euro	14547	14537	04/26/11	10	125.00	6,511.25
04/25/11 A\$	10691	10637	04/26/11	54	540.00	5,971.25
04/26/11 Yen	12180	12262	04/26/11	82	1,025.00	6,996.25
04/26/11 Pound	16481	16448	04/26/11	33	206.25	6,790.00
04/26/11 Pound	16481	16448	04/26/11	33	206.25	6,583.75
04/26/11 Euro	14510	14575	04/26/11	65	812.50	7,396.25
04/26/11 SF	11350	11317	04/26/11	33	412.50	6,983.75
04/26/11 SF	11350	11409	04/26/11	59	737.50	7,721.25
04/26/11 C\$	10497	10462	04/26/11	35	350.00	7,371.25
04/26/11 Euro	14625	14679	04/27/11	54	675.00	8,046.25
04/26/11 A\$	10691	10753	04/27/11	62	620.00	8,666.25
04/27/11 Pound	16448	16523	04/27/11	75	468.75	9,135.00
04/27/11 Yen	12259	12305	04/27/11	46	575.00	9,710.00
04/27/11 SF	11450	11511	04/27/11	61	762.50	10,472.50
					10,472.50	

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

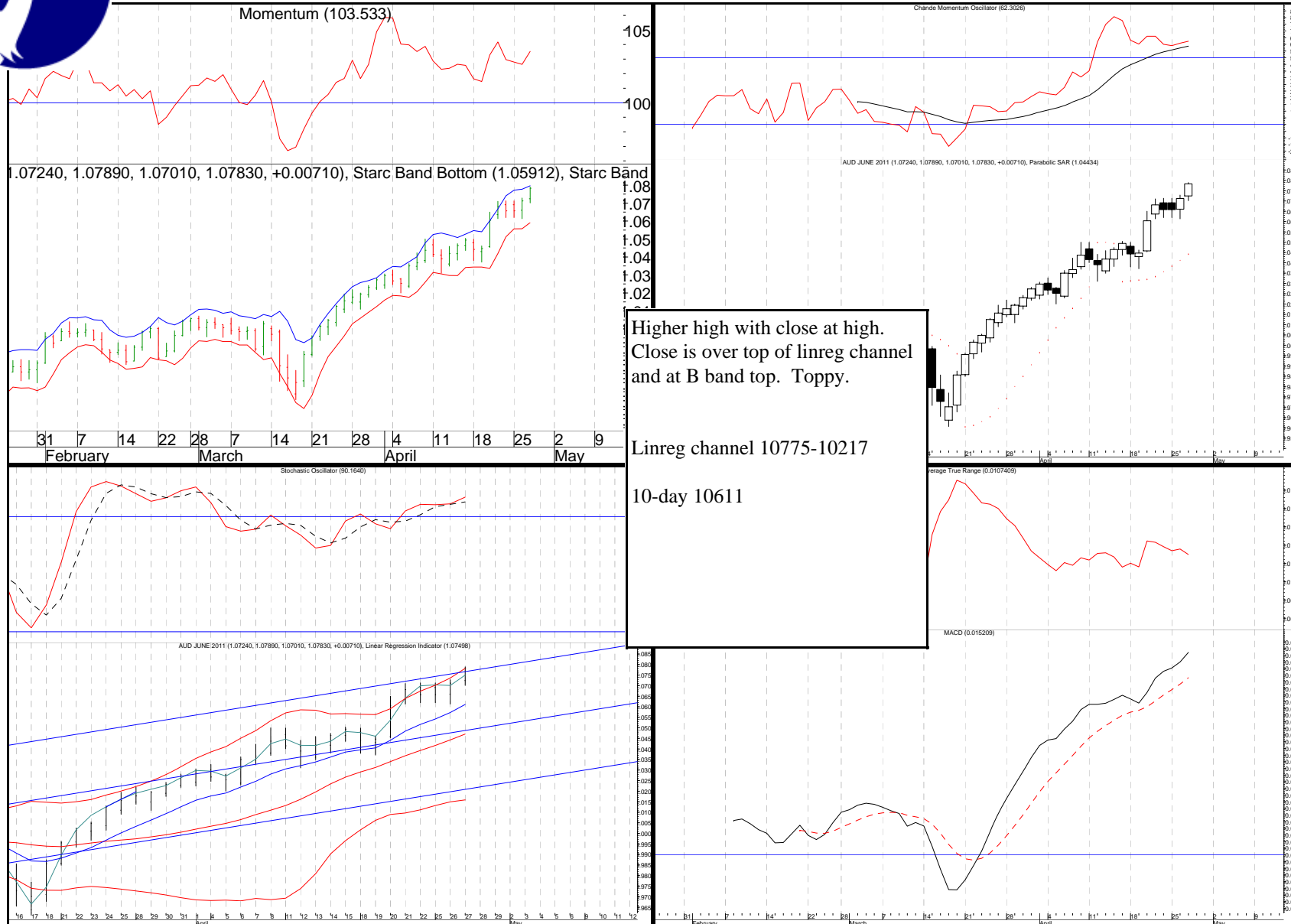
TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF PERFORMANCE IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS OTHER 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 27, 2011

Australian Dollar JUN 2011 Contract

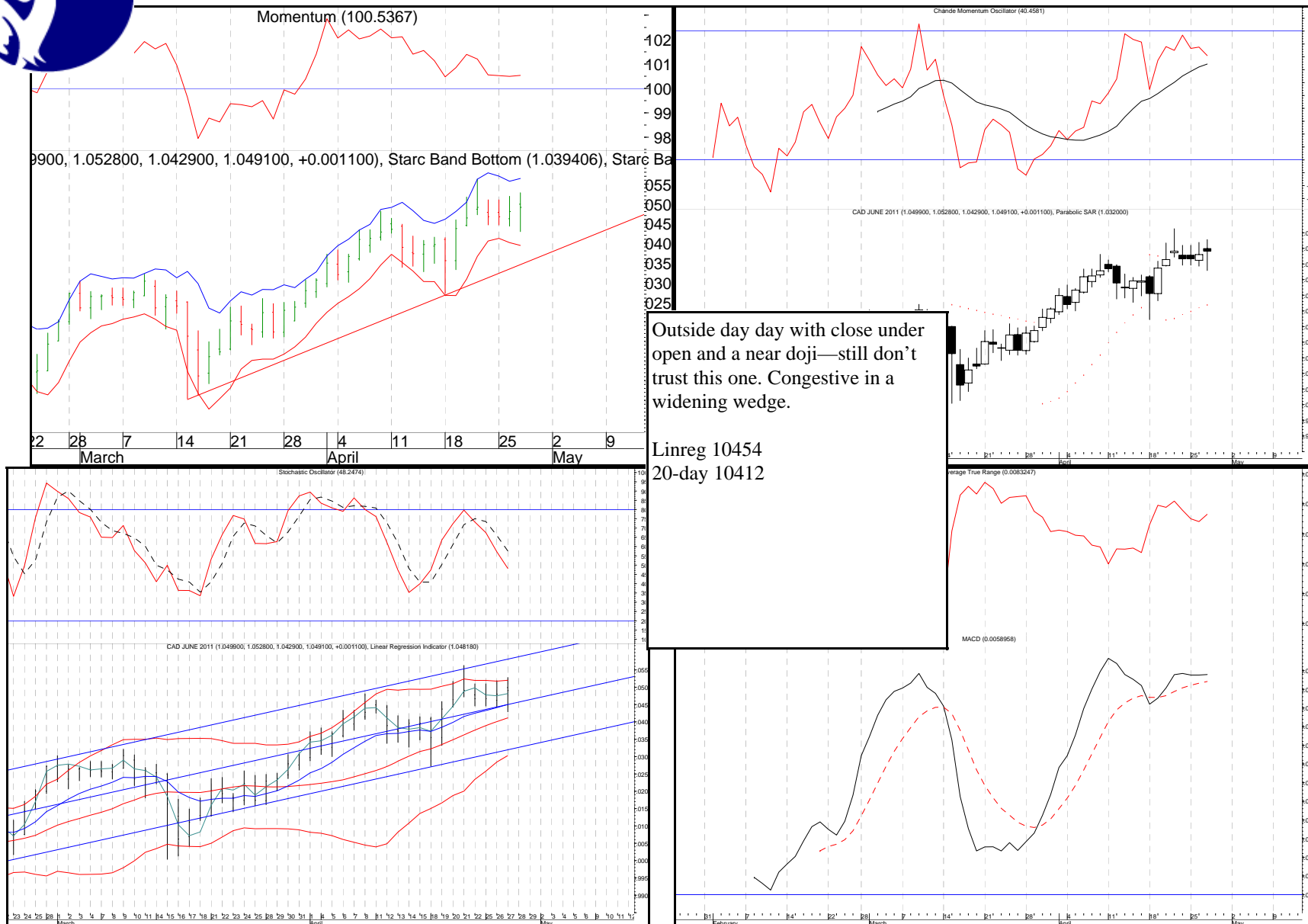




Rockefeller Treasury Services, Inc.

Wednesday, April 27, 2011

Canadian Dollar JUN 2011 Contract

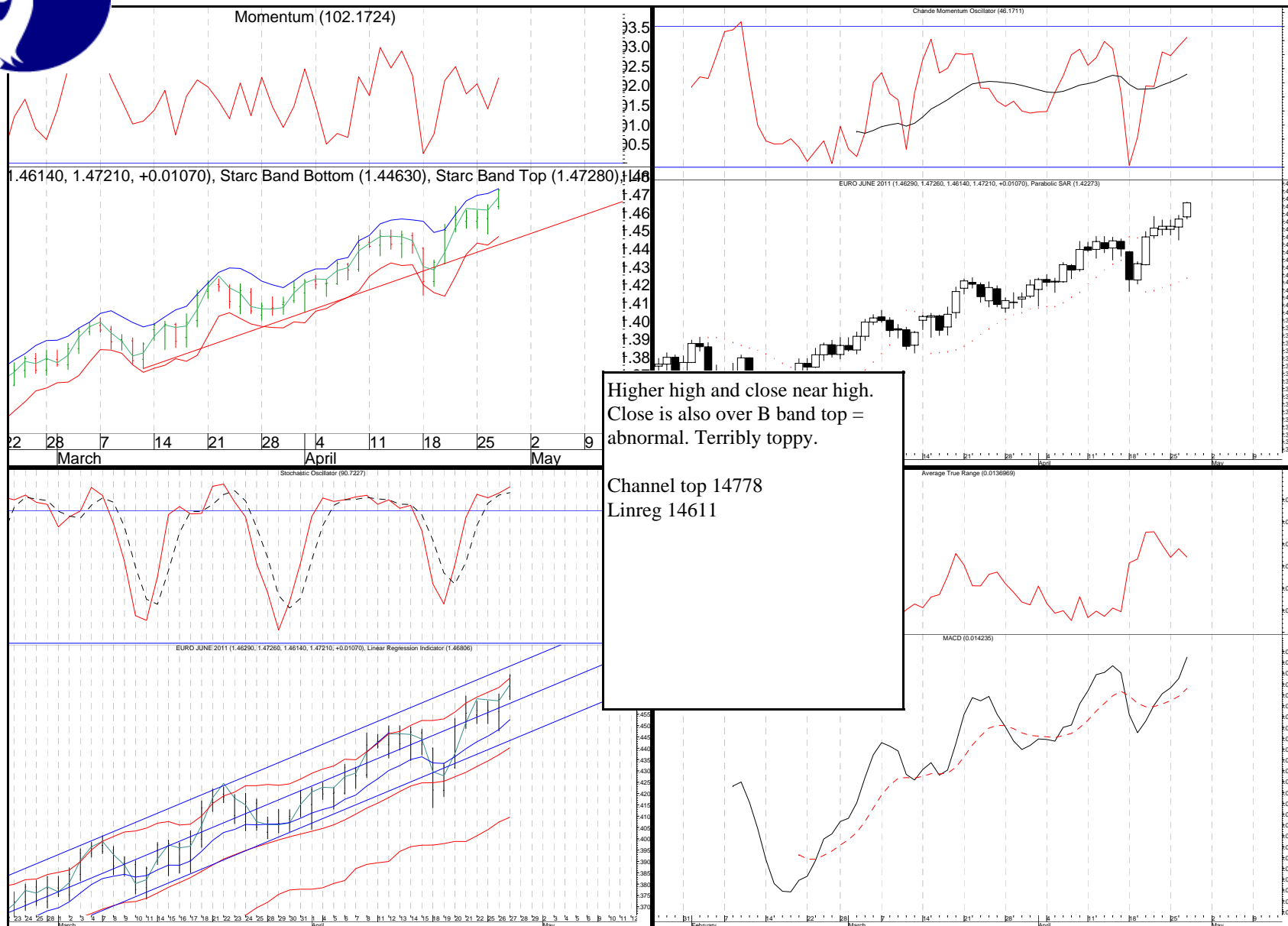




Rockefeller Treasury Services, Inc.

Wednesday, April 27, 2011

Euro
JUN 2011 Contract

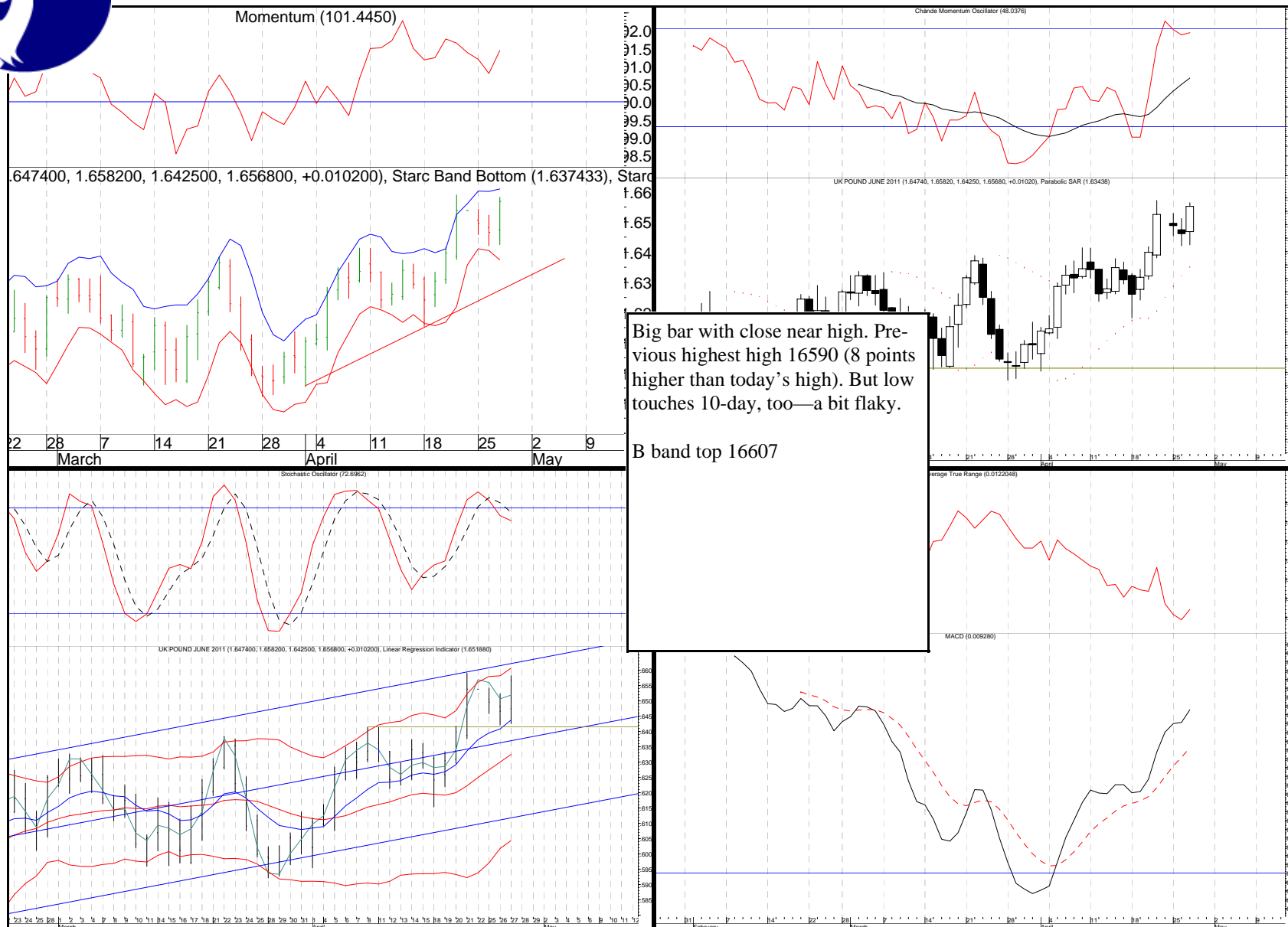




Rockefeller Treasury Services, Inc.

Wednesday, April 27, 2011

British Pound JUN 2011 Contract

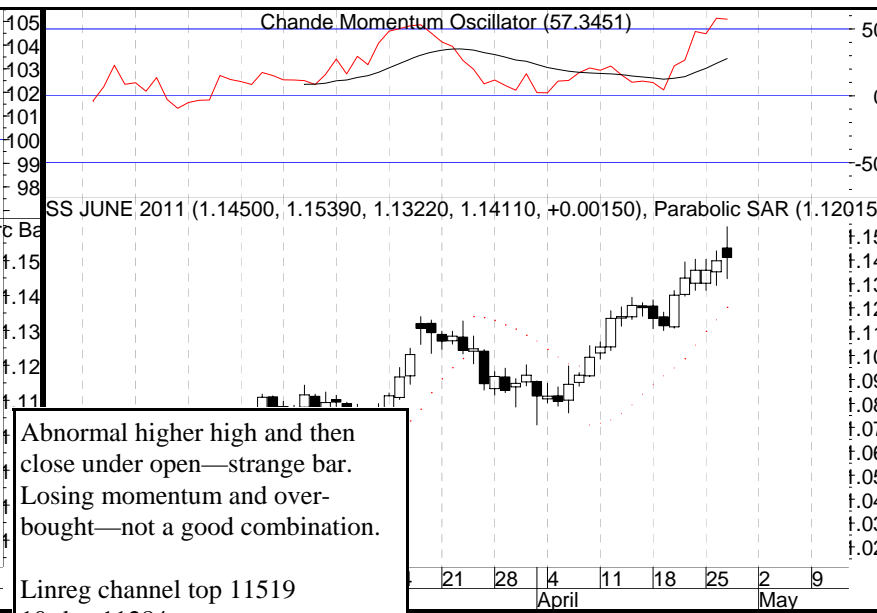
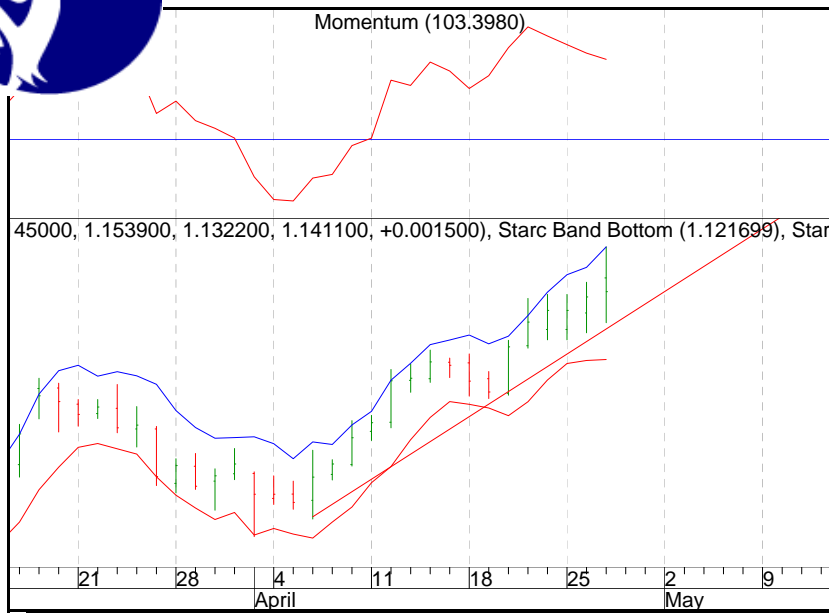




Rockefeller Treasury Services, Inc.

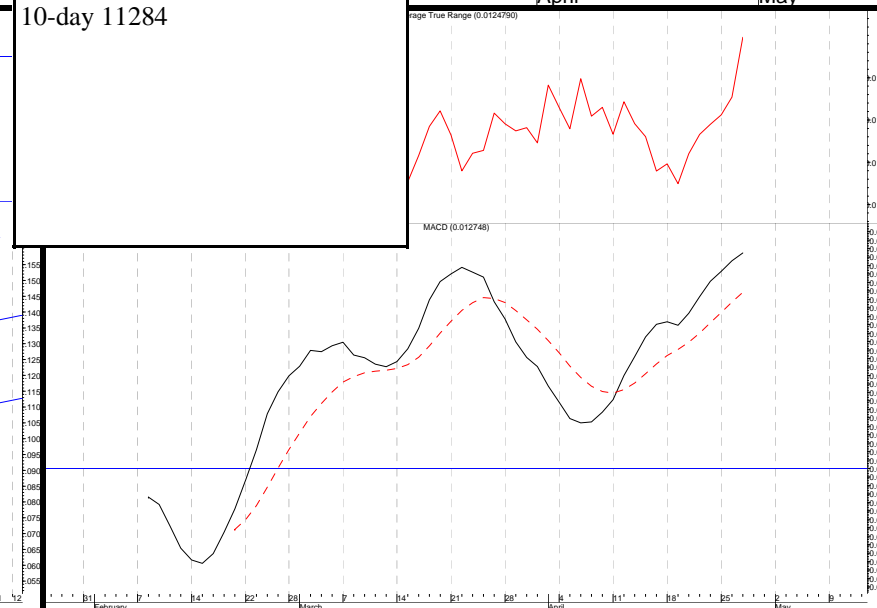
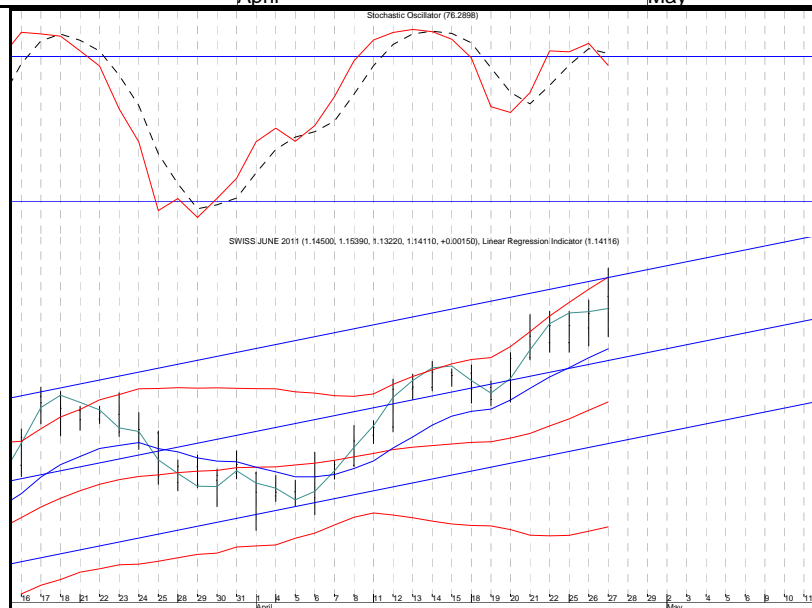
Wednesday, April 27, 2011

Swiss Franc
JUN 2011 Contract



Abnormal high high and then close under open—strange bar.
Losing momentum and over-bought—not a good combination.

Linreg channel top 11519
10-day 11284





Rockefeller Treasury Services, Inc.

Wednesday, April 27, 2011

Japanese Yen JUN 2011 Contract

