

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
**Published Thursday, 03/24/11 for Globex Open Tonight and Friday, 03/25/11--JUN Contract**

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	<b>SELL</b>	<b>SHORT</b>	16091	16151	16036	16131	3/24/11	+40	NPR		
Points				-60	55					N/A	N/A
EURO	<b>BUY</b>	<b>LONG</b>	14164	14139	14216	14154	3/24/11	+10	14109	14056	14165
Points				-25	52					-53	56
A\$	<b>BUY</b>	<b>LONG</b>	10125	10087	10144	10104	3/24/11	+21	10026	9991	10090
Points				-38	19					-35	64
YEN	<b>SELL</b>	<b>SQUARE</b>	12360	--	--	--	3/24/11	--	NPR		
Points										N/A	N/A
SF	<b>SELL</b>	<b>SQUARE</b>	11029	--	--	--	3/24/11	--	11029	11064	10987
Points										-35	42
C\$	<b>BUY</b>	<b>SQUARE</b>	10223	--	--	--	3/24/11	--	10223	10187	10274
Points										-36	51

*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/>*

*Correction: Yesterday in the euro we would have been stopped out twice, having re-entered on footnote rule 3. P&L was corrected.*  
 WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16225 AND HIT THE TARGET AT 16181 FOR A GAIN OF 44 POINTS. WE WENT SHORT AT 16131 ON FOOTNOTE RULE 2.  
 WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14076 AND HIT THE TARGET AT 14052 FOR A GAIN OF 24 POINTS. WE WENT LONG AT 14154 ON THE SPECIAL INSTRUCTION AND MISSED THE TARGET BY 8 POINTS.  
 WE WENT LONG THE AUD AT 10018 AND TOOK PROFIT AT 10054 FOR A GAIN OF 36 POINTS. WE WENT LONG AT 10104 ON FOOTNOTE RULE 2.  
 WE HIT THE STOP IN THE YEN AT 12393 FOR A LOSS OF 50 POINTS. WE WENT LONG THE YEN AT 12393 AND HIT THE STOP AT 12360 FOR A LOSS OF 33 POINTS.  
 WE WENT SHORT THE SF AT THE GLOBEX OPEN 11018 AND TOOK PROFIT AT 10982 FOR A GAIN OF 36 POINTS.  
 WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10174 AND HIT THE STO PAT 10216 FOR A LOSS OF 42 POINTS.

If stop is hit in pound or see 16151, go long at 16151, stop 16114, target 16217.  
 If stop is hit in Swiss or see 11064, go long at 10064, stop 11031, target 11109.

**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

**MARCH 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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
02/24/11	Yen	<b>12214</b>	12214	03/01/11	0	0.00	0.00
02/28/11	Pound	<b>16215</b>	16311	03/01/11	96	600.00	600.00
02/28/11	A\$	<b>10137</b>	10114	03/01/11	23	230.00	370.00
02/28/11	SF	10731	<b>10783</b>	03/01/11	52	650.00	1,020.00
03/02/11	Pound	<b>16261</b>	16333	03/02/11	72	450.00	1,470.00
03/01/11	Euro	<b>13803</b>	13756	03/02/11	47	587.50	882.50
03/02/11	Euro	<b>13803</b>	13815	03/02/11	12	150.00	1,032.50
03/02/11	A\$	<b>10099</b>	10144	03/02/11	45	450.00	1,482.50
03/02/11	Yen	12244	<b>12212</b>	03/02/11	32	400.00	1,082.50
03/02/11	SF	10782	<b>10769</b>	03/02/11	13	162.50	920.00
03/01/11	C\$	<b>10294</b>	10256	03/03/11	38	380.00	540.00
03/02/11	Euro	<b>13865</b>	13925	03/03/11	60	750.00	1,290.00
03/03/11	Pound	<b>16325</b>	16270	03/03/11	55	343.75	946.25
03/03/11	Yen	<b>12190</b>	12171	03/03/11	19	237.50	708.75
03/03/11	SF	<b>10827</b>	10787	03/03/11	40	500.00	208.75
03/03/11	A\$	<b>10155</b>	10110	03/04/11	45	450.00	-241.25
03/04/11	Yen	12105	<b>12134</b>	03/04/11	29	362.50	121.25
03/04/11	Yen	<b>12105</b>	<b>12055</b>	03/04/11	50	625.00	-503.75
03/04/11	SF	10776	<b>10743</b>	03/04/11	33	412.50	-916.25
03/04/11	SF	10776	<b>10743</b>	03/04/11	33	412.50	-1,328.75
03/04/11	C\$	<b>10265</b>	10297	03/04/11	32	320.00	-1,008.75
03/04/11	Pound	<b>16274</b>	16319	03/07/11	45	281.25	-727.50
03/07/11	A\$	<b>10139</b>	10150	03/07/11	11	110.00	-617.50
03/07/11	Yen	12178	<b>12162</b>	03/07/11	16	200.00	-817.50
03/03/11	Euro	<b>13975</b>	13968	03/08/11	7	87.50	-905.00
03/07/11	SF	<b>10808</b>	10795	03/08/11	13	162.50	-1,067.50
03/07/11	C\$	<b>10281</b>	10277	03/08/11	4	40.00	-1,107.50
03/08/11	Pound	16122	<b>16191</b>	03/08/11	69	431.25	-676.25
03/08/11	Euro	<b>13949</b>	13896	03/08/11	53	662.50	-1,338.75
03/08/11	A\$	<b>10007</b>	9976	03/08/11	31	310.00	-1,648.75
03/08/11	Yen	<b>12158</b>	12116	03/08/11	42	525.00	-2,173.75
03/08/11	SF	<b>10800</b>	10754	03/08/11	46	575.00	-2,748.75
03/08/11	C\$	<b>10256</b>	10311	03/09/11	55	550.00	-2,198.75

03/09/11 Pound	16194	<b>16141</b>	03/09/11	53	331.25	-2,530.00
03/09/11 A\$	9947	<b>9986</b>	03/09/11	39	390.00	-2,140.00
03/09/11 Yen	12066	<b>12100</b>	03/09/11	34	425.00	-1,715.00
03/09/11 SF	10741	<b>10702</b>	03/09/11	39	487.50	-2,202.50
03/09/11 Euro	13841	<b>13893</b>	03/10/11	52	650.00	-1,552.50
03/10/11 Pound	<b>16169</b>	16127	03/10/11	42	262.50	-1,815.00
03/10/11 A\$	9935	<b>9989</b>	03/10/11	54	540.00	-1,275.00
03/10/11 Yen	<b>12089</b>	12059	03/10/11	30	375.00	-1,650.00
03/10/11 SF	<b>10765</b>	10715	03/10/11	50	625.00	-2,275.00
03/10/11 C\$	<b>10290</b>	10261	03/10/11	29	290.00	-2,565.00
03/09/11 Euro	13824	<b>13791</b>	03/11/11	33	412.50	-2,977.50
03/11/11 Pound	15974	<b>16050</b>	03/11/11	76	475.00	-2,502.50
03/11/11 A\$	9938	<b>9902</b>	03/11/11	36	360.00	-2,862.50
03/11/11 Yen	12012	<b>12067</b>	03/11/11	55	687.50	-2,175.00
03/11/11 SF	10701	<b>10741</b>	03/11/11	40	500.00	-1,675.00
03/11/11 C\$	10196	<b>10238</b>	03/11/11	42	420.00	-1,255.00
03/14/11 Pound	<b>16069</b>	16109	03/14/11	40	250.00	-1,005.00
03/14/11 Euro	<b>13948</b>	13896	03/14/11	52	650.00	-1,655.00
03/14/11 A\$	<b>10001</b>	9988	03/14/11	13	130.00	-1,785.00
03/14/11 Yen	<b>12240</b>	12270	03/14/11	30	375.00	-1,410.00
03/14/11 Yen	<b>12290</b>	12390	03/14/11	100	1,250.00	-160.00
03/14/11 SF	<b>10778</b>	10814	03/14/11	36	450.00	290.00
03/14/11 C\$	<b>10253</b>	10229	03/14/11	24	240.00	50.00
03/14/11 Euro	<b>13948</b>	13926	03/15/11	22	275.00	-225.00
03/15/11 Pound	<b>16156</b>	16111	03/15/11	45	281.25	-506.25
03/15/11 A\$	<b>9983</b>	9931	03/15/11	52	520.00	-1,026.25
03/15/11 Yen	<b>12252</b>	12212	03/15/11	40	500.00	-1,526.25
03/15/11 Yen	<b>12252</b>	12305	03/15/11	53	662.50	-863.75
03/15/11 SF	<b>10825</b>	10877	03/15/11	52	650.00	-213.75
03/15/11 SF	<b>10927</b>	10877	03/15/11	50	625.00	-838.75
03/15/11 C\$	10209	<b>10250</b>	03/15/11	41	410.00	-428.75
03/15/11 C\$	10059	<b>10159</b>	03/15/11	100	1,000.00	571.25
03/15/11 C\$	10059	<b>10009</b>	03/15/11	50	500.00	71.25
03/15/11 Yen	<b>12355</b>	12341	03/16/11	14	175.00	-103.75
03/16/11 Pound	16018	<b>16076</b>	03/16/11	58	362.50	258.75
03/16/11 Euro	<b>13946</b>	13904	03/16/11	42	525.00	-266.25
03/16/11 A\$	9791	<b>9840</b>	03/16/11	49	490.00	223.75
03/16/11 Yen	<b>12355</b>	12410	03/16/11	55	687.50	911.25
03/16/11 SF	<b>10916</b>	10881	03/16/11	35	437.50	473.75
03/16/11 SF	10916	10946	03/16/11	30	375.00	848.75
03/16/11 C\$	10118	<b>10128</b>	03/16/11	10	100.00	948.75
03/17/11 Pound	16060	<b>15973</b>	03/17/11	87	543.75	405.00
03/17/11 Pound	<b>16082</b>	16152	03/17/11	70	437.50	842.50
03/17/11 Euro	13921	<b>13904</b>	03/17/11	17	212.50	630.00
03/17/11 A\$	9686	<b>9637</b>	03/17/11	49	490.00	140.00
03/17/11 Yen	<b>12653</b>	12719	03/17/11	66	825.00	965.00
03/17/11 SF	<b>11134</b>	11079	03/17/11	55	687.50	277.50
03/17/11 SF	<b>11134</b>	11079	03/17/11	55	687.50	-410.00
03/17/11 C\$	10106	<b>10069</b>	03/17/11	37	370.00	-780.00
03/18/11 Pound	16167	<b>16129</b>	03/18/11	38	237.50	-1,017.50
03/18/11 Pound	<b>16167</b>	16219	03/18/11	52	325.00	-692.50
03/18/11 Euro	<b>13999</b>	14044	03/18/11	45	562.50	-130.00

03/18/11 A\$	9751	<b>9710</b>	03/18/11	41	410.00	-540.00
03/18/11 Yen	<b>12624</b>	12580	03/18/11	44	550.00	-1,090.00
03/18/11 SF	<b>11070</b>	11015	03/18/11	55	687.50	-1,777.50
03/18/11 SF	<b>11070</b>	11158	03/18/11	88	1,100.00	-677.50
03/18/11 C\$	10148	<b>10130</b>	03/18/11	18	180.00	-857.50
03/18/11 Euro	<b>14094</b>	14181	03/21/11	87	1,087.50	230.00
03/21/11 Pound	<b>16203</b>	16261	03/21/11	58	362.50	592.50
03/21/11 A\$	9889	<b>9858</b>	03/21/11	31	310.00	282.50
03/21/11 A\$	9889	<b>9932</b>	03/21/11	43	430.00	712.50
03/21/11 Yen	<b>12371</b>	12305	03/21/11	66	825.00	-112.50
03/21/11 SF	<b>11089</b>	11052	03/21/11	37	462.50	-575.00
03/21/11 C\$	10164	<b>10130</b>	03/21/11	34	340.00	-915.00
03/22/11 Pound	<b>16283</b>	16360	03/22/11	77	481.25	-433.75
03/22/11 Euro	<b>14197</b>	14160	03/22/11	37	462.50	-896.25
03/22/11 A\$	<b>9959</b>	10002	03/22/11	43	430.00	-466.25
03/22/11 SF	11094	<b>11062</b>	03/22/11	32	400.00	-866.25
03/22/11 C\$	<b>10200</b>	10165	03/23/11	35	350.00	-1,216.25
03/23/11 Pound	<b>16353</b>	16323	03/23/11	30	187.50	-1,403.75
03/23/11 Euro	<b>14183</b>	14149	03/23/11	34	425.00	-1,828.75
03/23/11 Euro	<b>14183</b>	14149	03/23/11	34	425.00	-2,253.75
03/23/11 A\$	<b>10011</b>	9985	03/23/11	26	260.00	-2,513.75
03/23/11 SF	<b>11077</b>	11131	03/23/11	54	675.00	-1,838.75
03/22/11 Yen	12393	<b>12343</b>	03/24/11	50	625.00	-2,463.75
03/24/11 Pound	16181	<b>16225</b>	03/24/11	44	275.00	-2,188.75
03/24/11 Euro	14052	<b>14076</b>	03/24/11	24	300.00	-1,888.75
03/24/11 A\$	<b>10018</b>	10054	03/24/11	36	360.00	-1,528.75
03/24/11 Yen	<b>12393</b>	12360	03/24/11	33	412.50	-1,941.25
03/24/11 SF	10982	<b>11018</b>	03/24/11	36	450.00	-1,491.25
03/24/11 C\$	10216	<b>10174</b>	03/24/11	42	420.00	-1,911.25
					1,911.25	

#### Open Positions

03/24/11 Pound		<b>16131</b>
03/24/11 Euro	<b>14154</b>	
03/24/11 A\$	<b>10104</b>	

#### 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

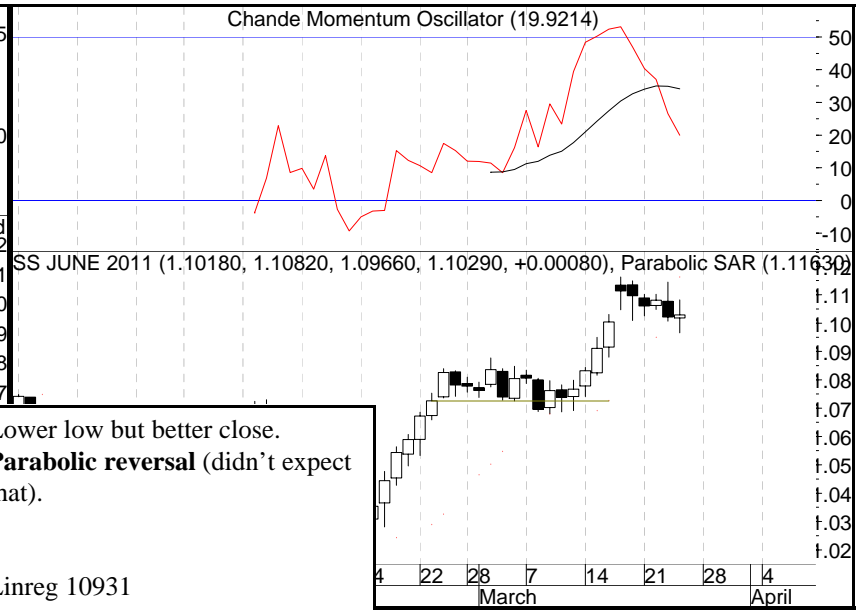
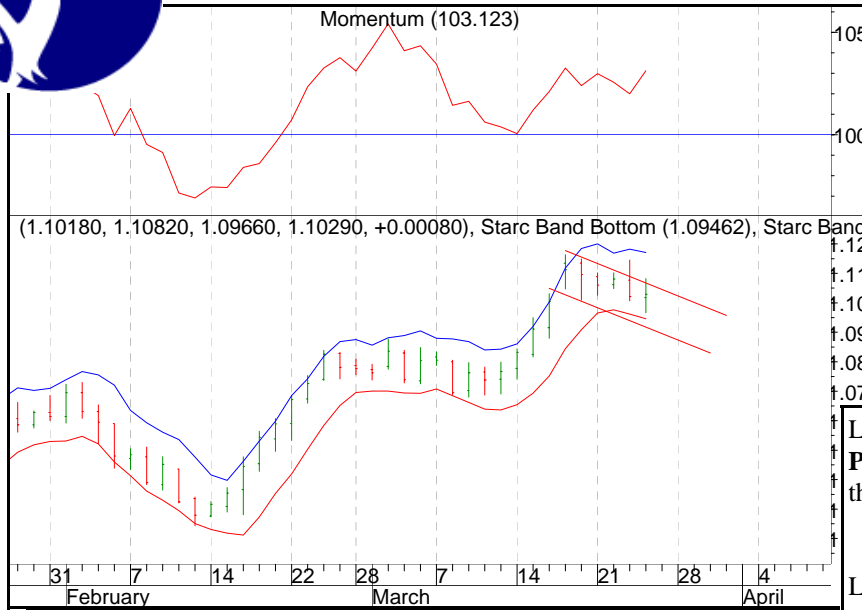
TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS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

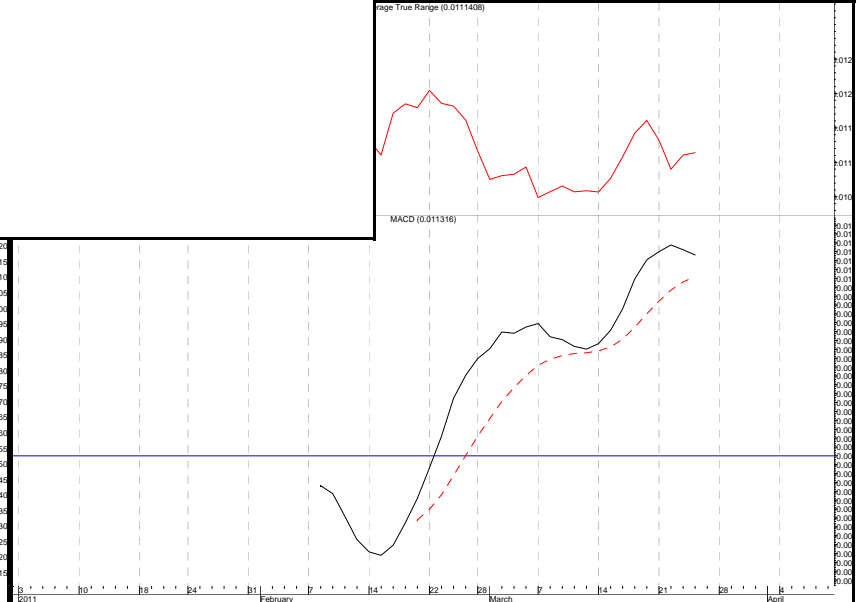
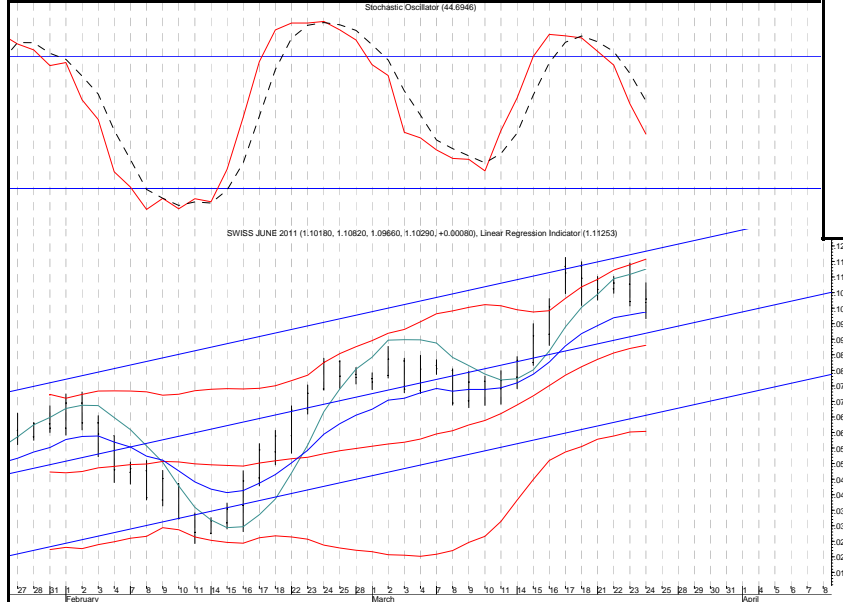
Thursday, March 24, 2011

## Swiss Franc JUN 2011 Contract



Lower low but better close.  
**Parabolic reversal** (didn't expect that).

Linreg 10931

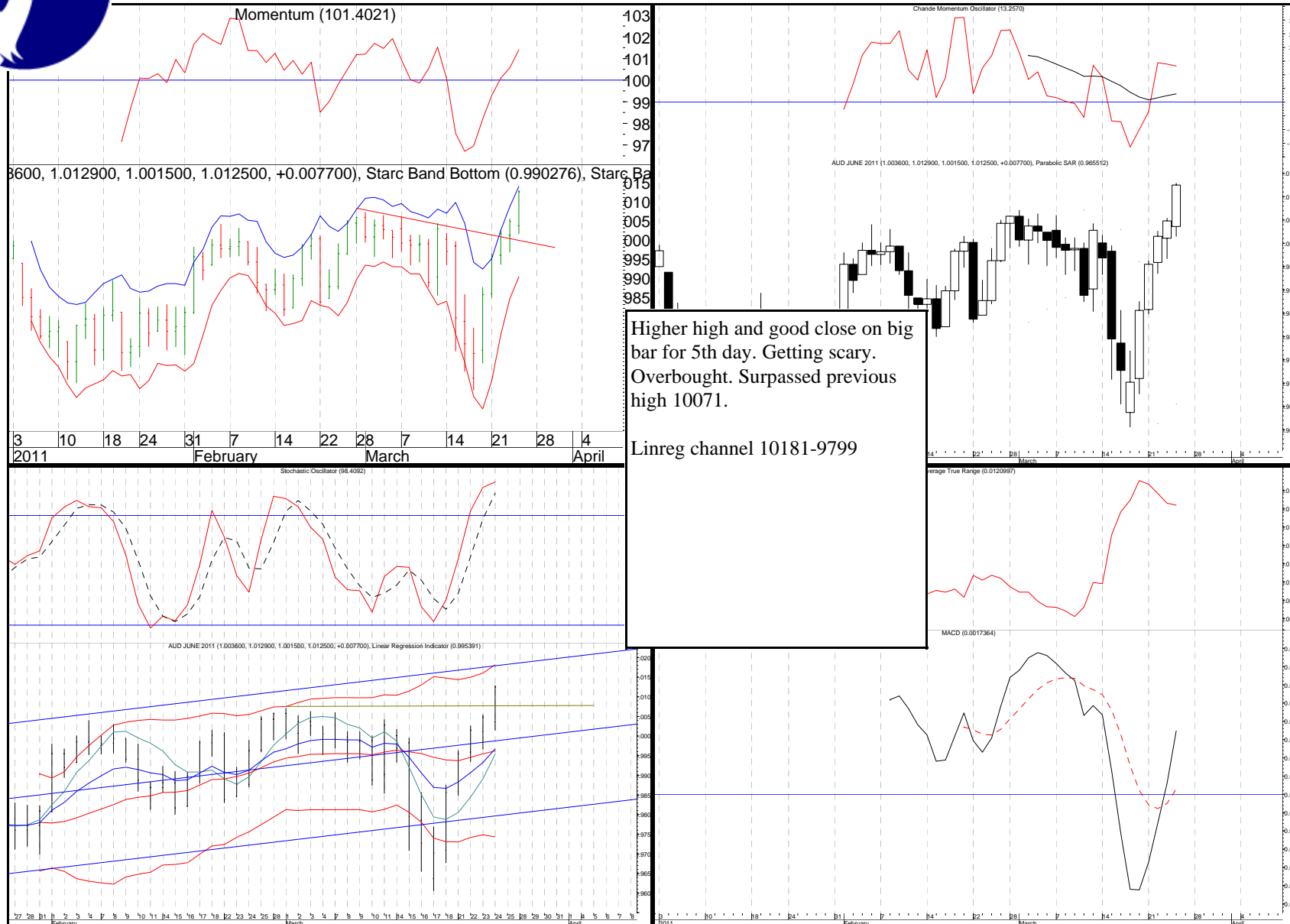




# Rockefeller Treasury Services, Inc.

Thursday, March 24, 2011

## Australian Dollar JUN 2011 Contract

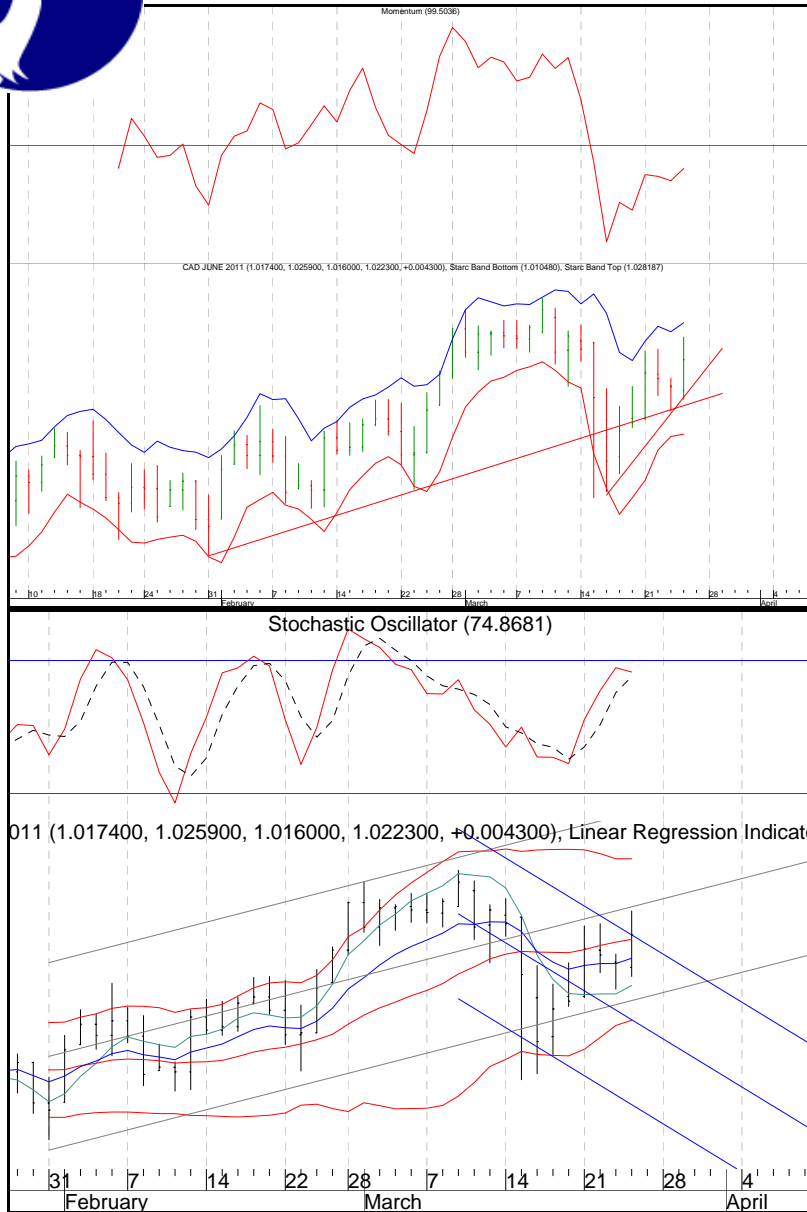




# Rockefeller Treasury Services, Inc.

Thursday, March 24, 2011

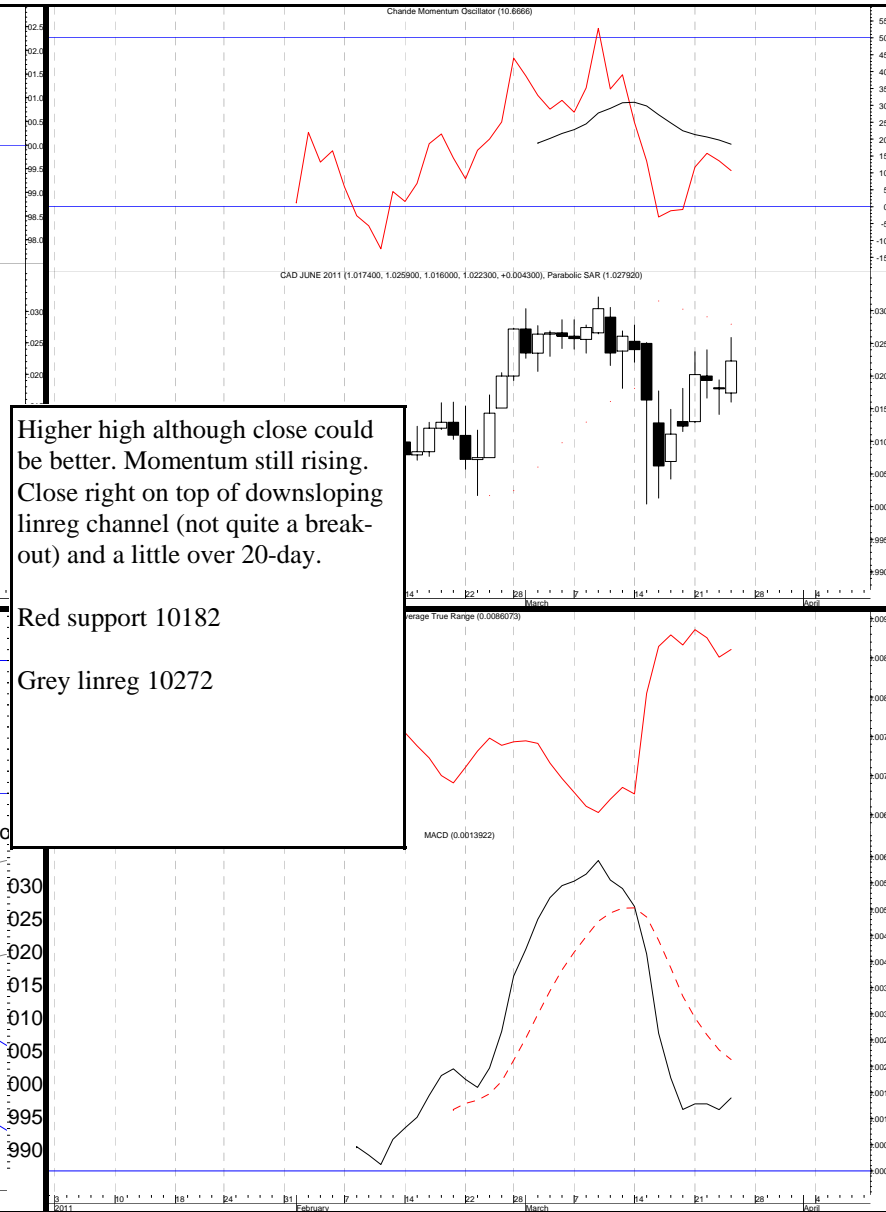
## Canadian Dollar JUN 2011 Contract



Higher high although close could be better. Momentum still rising. Close right on top of downsloping linreg channel (not quite a break-out) and a little over 20-day.

Red support 10182

Grey linreg 10272



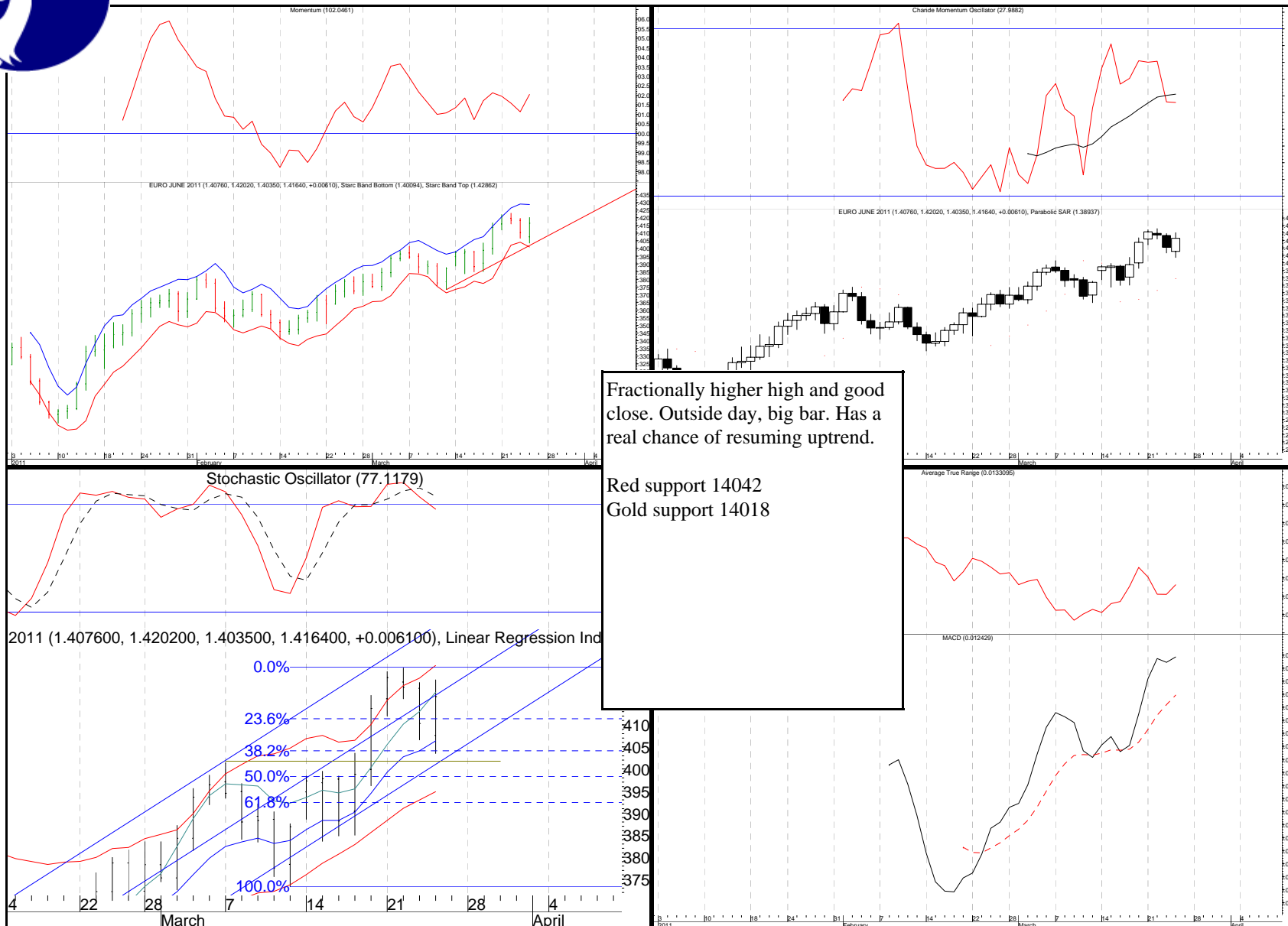




# Rockefeller Treasury Services, Inc.

Thursday, March 24, 2011

## Euro JUN 2011 Contract

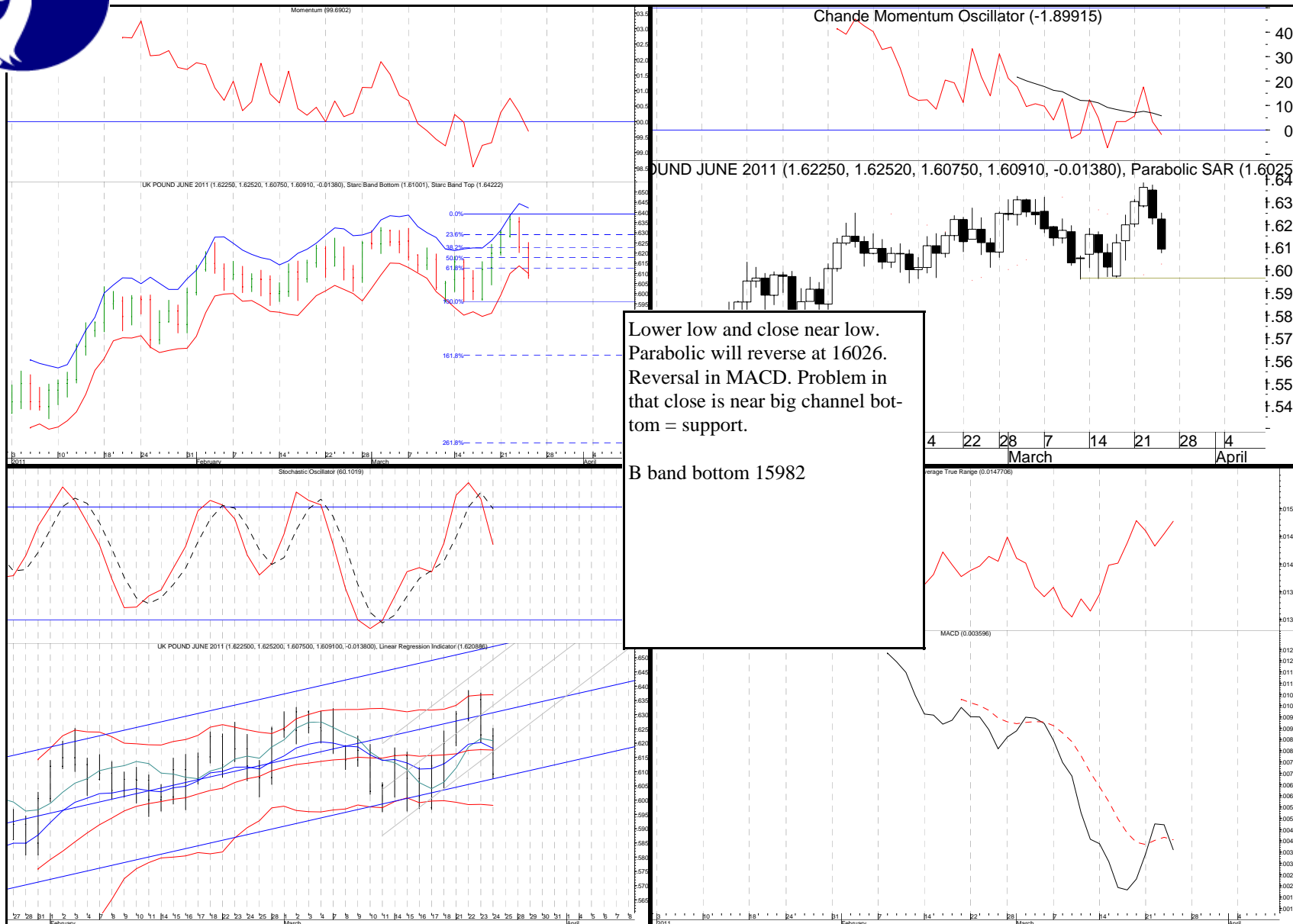


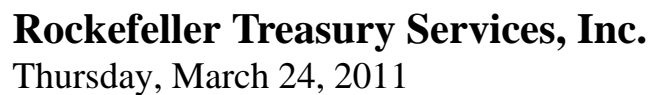


# Rockefeller Treasury Services, Inc.

Thursday, March 24, 2011

## British Pound JUN 2011 Contract





**Japanese Yen**  
**JUN 2011 Contract**

