

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Thursday, 03/03/11 for Globex Open Tonight and Friday, 03/04/11--MAR Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	MAR Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP* DTR 5 TICKS	TARGET* DTR 5 TICKS
UK	BUY	SQUARE	16273	--	--	--	3/03/11	--	16273	16219	16347
Points										-54	74
EURO	BUY	LONG	13956	13915	14018	13975	3/03/11	-19	13894	13859	13945
Points				-41	62					-35	51
A\$	BUY	LONG	10140	10110	10183	10155	3/03/11	-15	NPR		
Points				-30	43					N/A	N/A
YEN	SELL	SQUARE	12140	--	--	--	3/03/11	--	12140	12169	12105
Points										-29	35
SF	SELL	SQUARE	10731	--	--	--	3/03/11	--	10743	10776	10708
Points										-33	35
C\$	BUY	SQUARE	10287	--	--	--	3/03/11	--	10265	10243	10297
Points										-22	32

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/>

Payrolls tomorrow will cause spikes everywhere. We hope to be out before the release.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16325 AND HIT THE STOP AT 16270 FOR A LOSS OF 55 POINTS.

WE HIT THE TARGET IN THE EURO AT 13925 FOR A GAIN OF 60 POINTS. WE WENT LONG AT 13975 (EXACT HIGH) ON FOOTNOTE RULE 2.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10155 AND MISSED THE STOP BY 2 POINTS.

WE WENT LONG THE YEN AT 12190 AND HIT THE STOP AT 12171 FOR A LOSS OF 19 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10827 AND HIT THE STOP AT 10787 FOR A LOSS OF 40 POINTS.

WE HIT THE STOP IN THE CAD AT 10256 FOR A LOSS OF 38 POINTS.

This report recommends trading positions to be taken at the earliest opportunity, normally the Globex open 2 hours after the Chicago pit session close. If you are trading in the spot market, do not wait--place orders as soon as possible after receiving the report. To create spot-equivalent stops and targets, apply the points (in gray) to your entry. If the entry is not the same as the close, you can calculate spot equivalents at www.cmegroup.com.

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, also called "flat" or "neutral"). 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

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	12214	12214	03/01/11	0	0.00	0.00
02/28/11	Pound	16215	16311	03/01/11	96	600.00	600.00
02/28/11	A\$	10137	10114	03/01/11	23	230.00	370.00
02/28/11	SF	10731	10783	03/01/11	52	650.00	1,020.00
03/02/11	Pound	16261	16333	03/02/11	72	450.00	1,470.00
03/01/11	Euro	13803	13756	03/02/11	47	587.50	882.50
03/02/11	Euro	13803	13815	03/02/11	12	150.00	1,032.50
03/02/11	A\$	10099	10144	03/02/11	45	450.00	1,482.50
03/02/11	Yen	12244	12212	03/02/11	32	400.00	1,082.50
03/02/11	SF	10782	10769	03/02/11	13	162.50	920.00
03/01/11	C\$	10294	10256	03/03/11	38	380.00	540.00
03/02/11	Euro	13865	13925	03/03/11	60	750.00	1,290.00
03/03/11	Pound	16325	16270	03/03/11	55	343.75	946.25
03/03/11	Yen	12190	12171	03/03/11	19	237.50	708.75
03/03/11	SF	10827	10787	03/03/11	40	500.00	208.75
						208.75	

Open Positions

03/03/11 Euro	13975
03/03/11 A\$	10155

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.

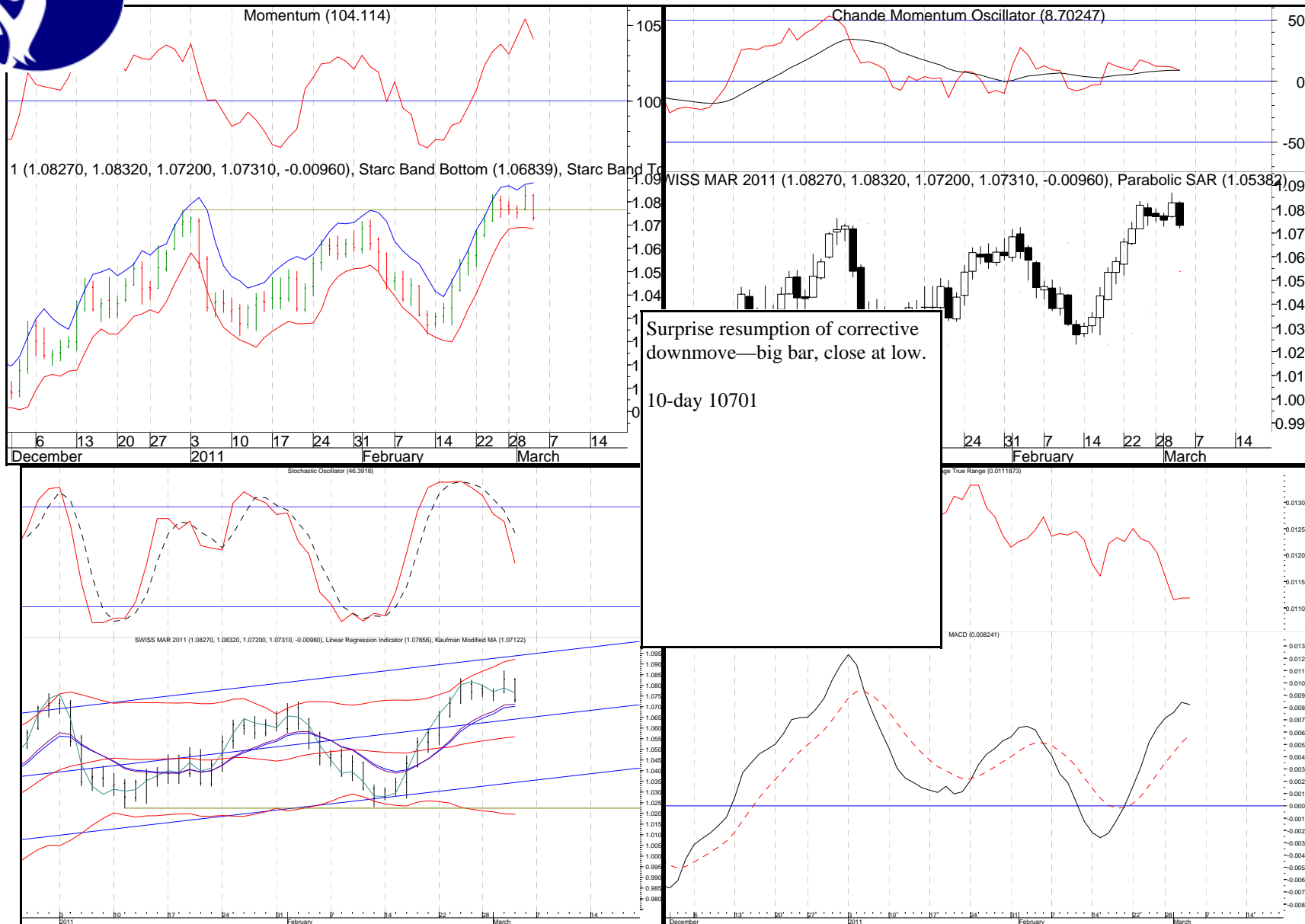
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



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Thursday, March 3, 2011

Swiss Franc MAR 2011 Contract

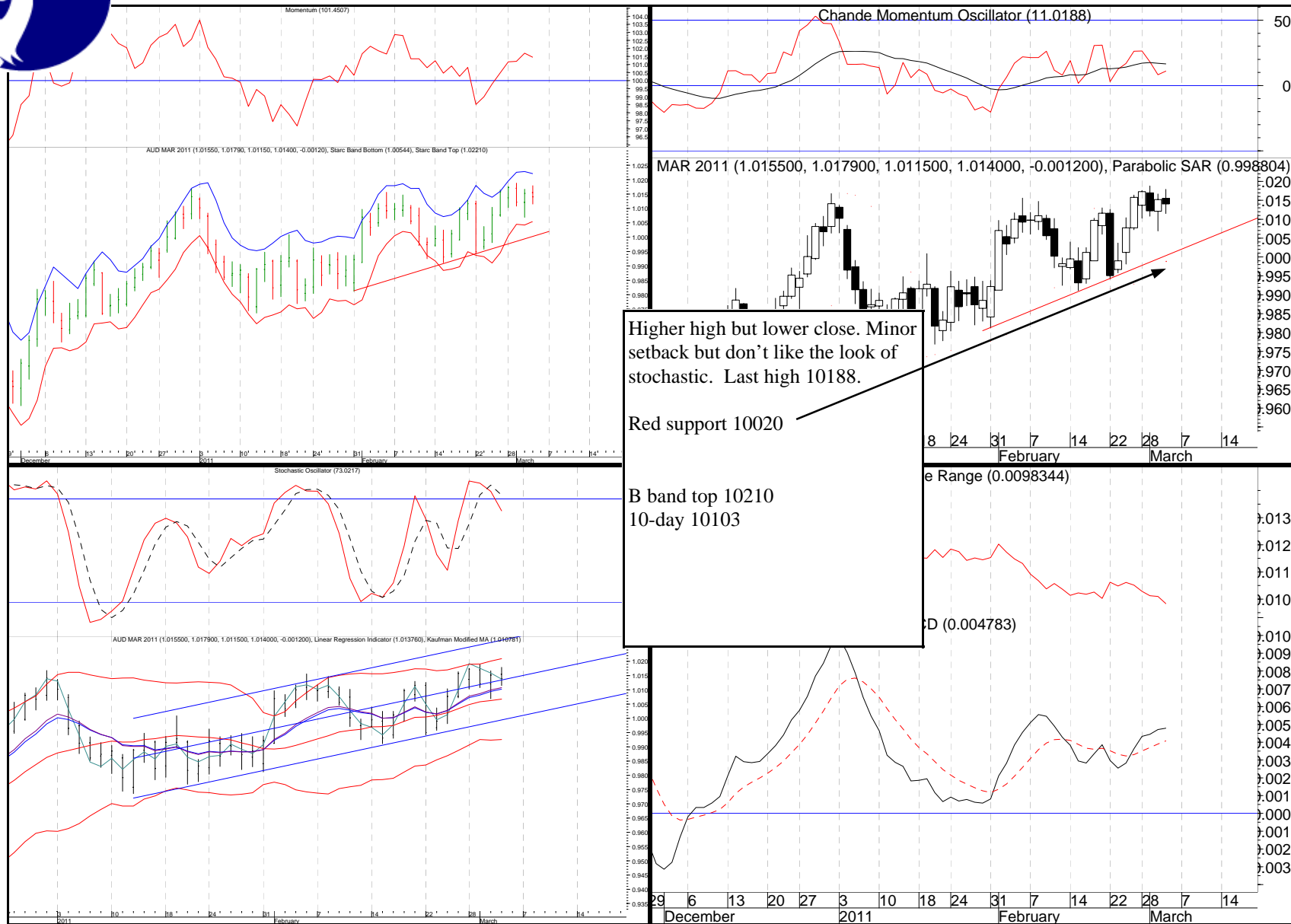




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Australian Dollar MAR 2011 Contract

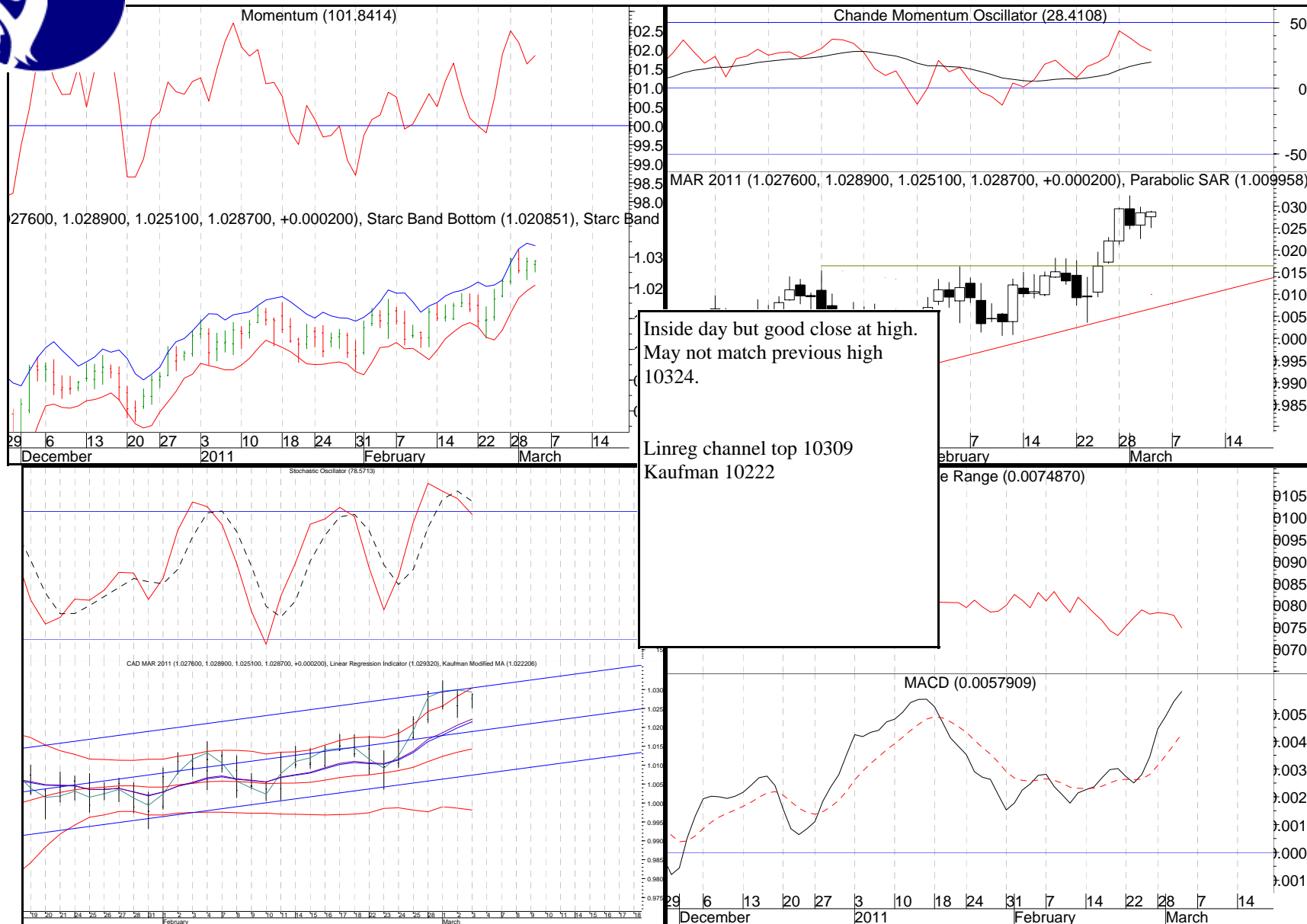




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Canadian Dollar MAR 2011 Contract





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Euro Mar 2011 Contract

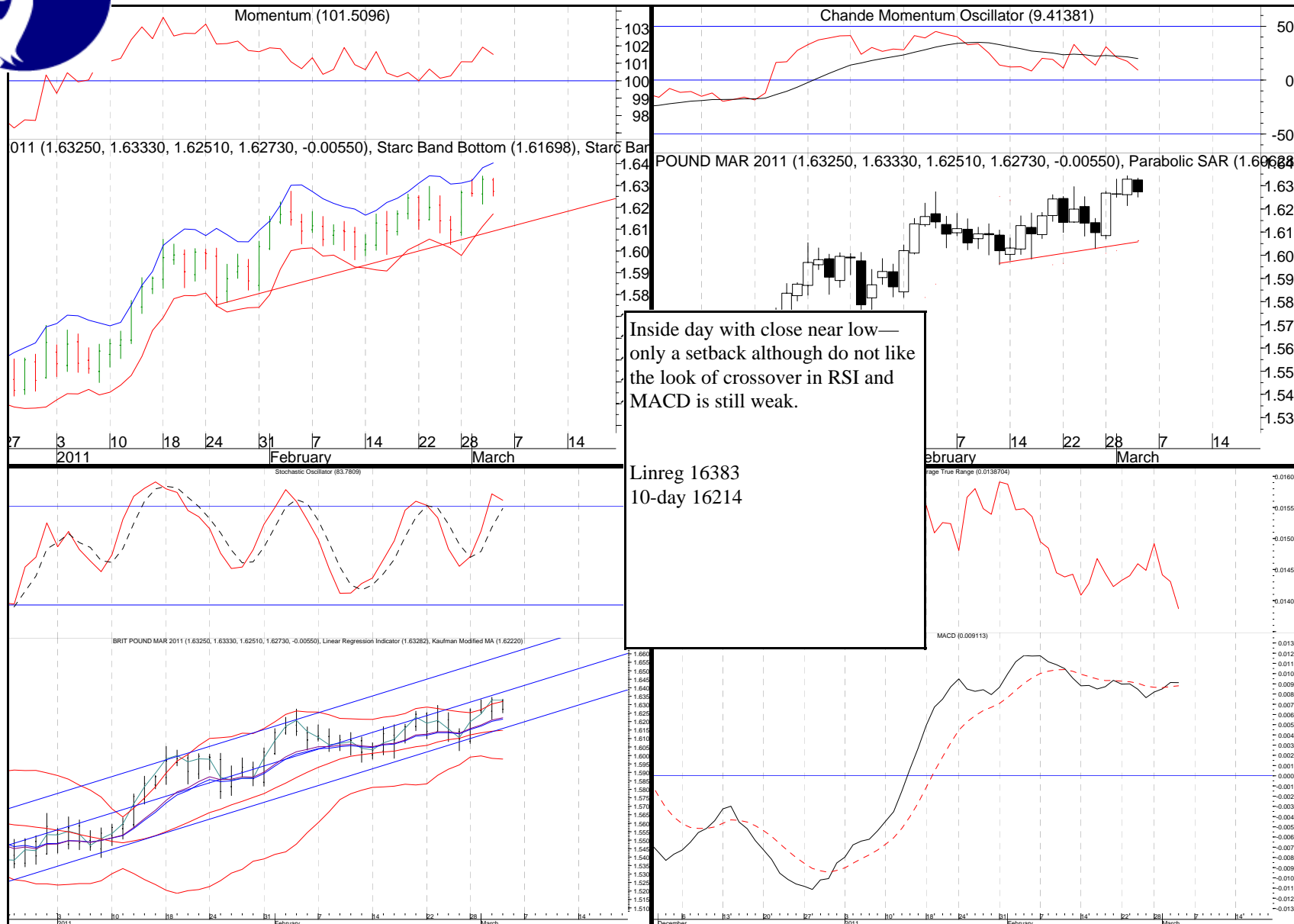




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British Pound MAR 2011 Contract





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Japanese Yen Mar 2011 Contract

