

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Wednesday, 03/09/11 for Globex Open Tonight and Thursday, 03/10/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16175	--	--	--	3/09/11	--	16175	16127	16241
Points										-48	66
EURO	SELL	SHORT	13885	13921	13841	13893	3/08/11	+8	13958	13993	13892
Points				-36	44					-35	66
A\$	SELL	SQUARE	9989	--	--	--	3/08/11	--	9989	10018	9935
Points										-29	54
YEN	BUY	SQUARE	12102	--	--	--	3/08/11	--	12102	12059	12148
Points										-43	46
SF	BUY	SQUARE	10762	--	--	--	3/08/11	--	10762	10715	10819
Points										-47	57
C\$	BUY	SQUARE	10303	--	--	--	3/08/11	--	10303	10261	10346
Points										-42	43

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 SHORT THE POUND AT THE GLOBEX OPEN 16141 AND HIT THE STOP AT 16194 FOR A LOSS OF 53 POINTS.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13893, OVER 50 POINTS FROM CME SO STOP AND TARGET APPLIED PROPORTIONATELY. WE DID NOT HIT THE STOP AT 13926 (+33 POINTS) AND MISSED THE TARGET (13832, -61 POINTS).  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9986 AND TOOK PROFIT AT 9947 FOR A GAIN OF 39 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12100 AND TOOK PROFIT AT 12066 FOR A GAIN OF 34 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10702 AND HIT THE STOP AT 10741 FOR A LOSS OF 39 POINTS.  
WE HIT THE TARGET IN THE CAD AT 10311 FOR A GAIN OF 55 POINTS.

If stop is hit in AUD, got long at 10018, stop 9990, target 10087.

**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.**

<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

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	<b>53</b>	<b>331.25</b>	-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	<b>39</b>	<b>487.50</b>	-2,202.50
					<b>2,202.50</b>	

#### Open Positions

03/09/11 Euro 13893

#### 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.

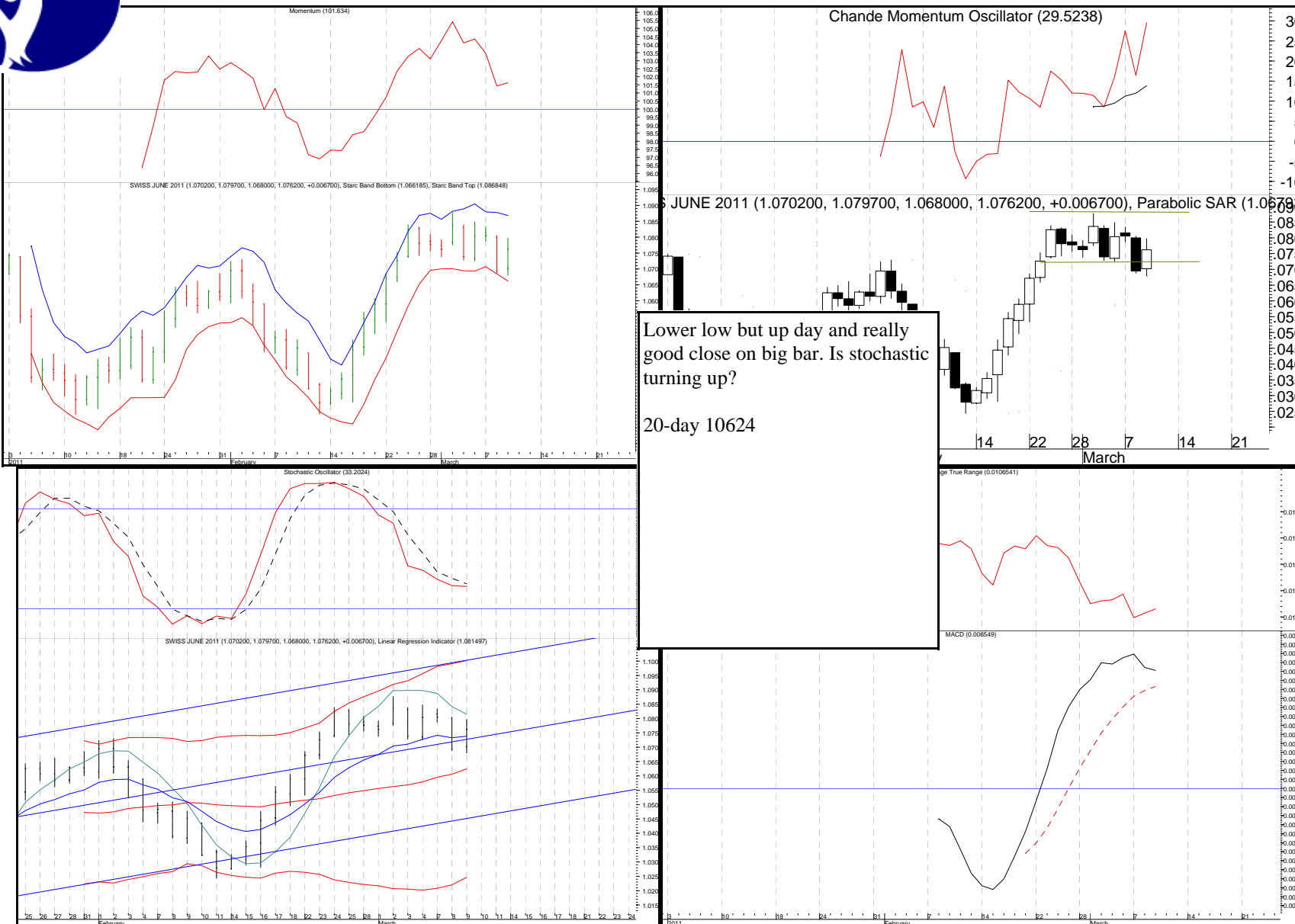
correct.



# Rockefeller Treasury Services, Inc.

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## Swiss Franc JUN 2011 Contract

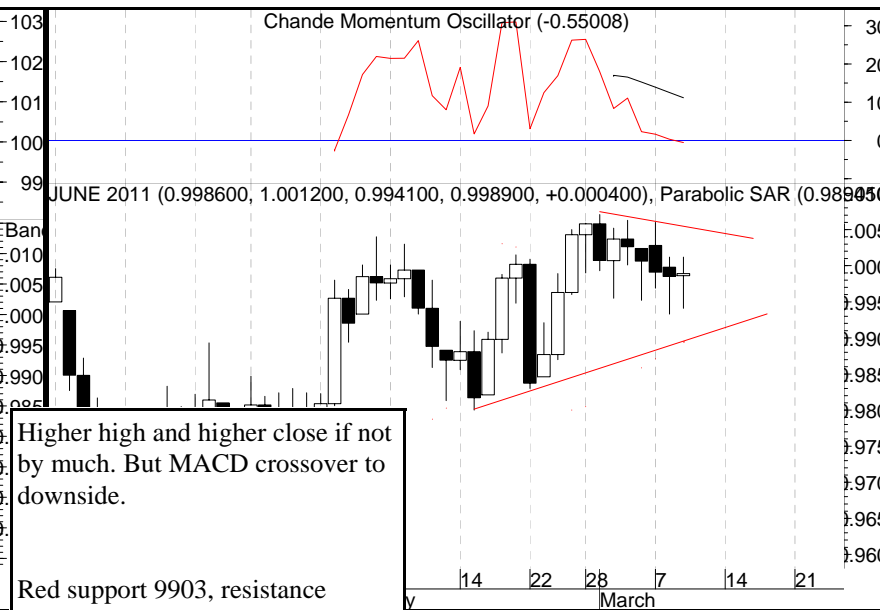
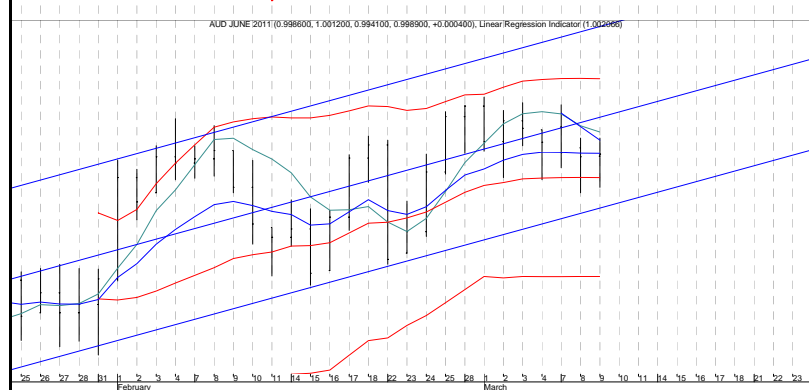
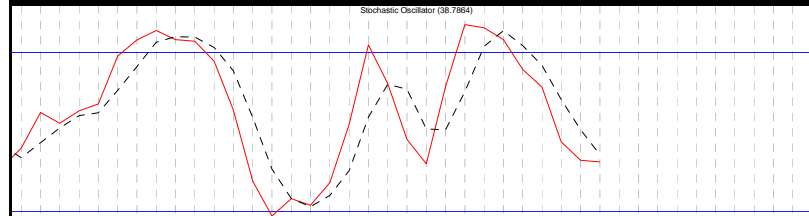
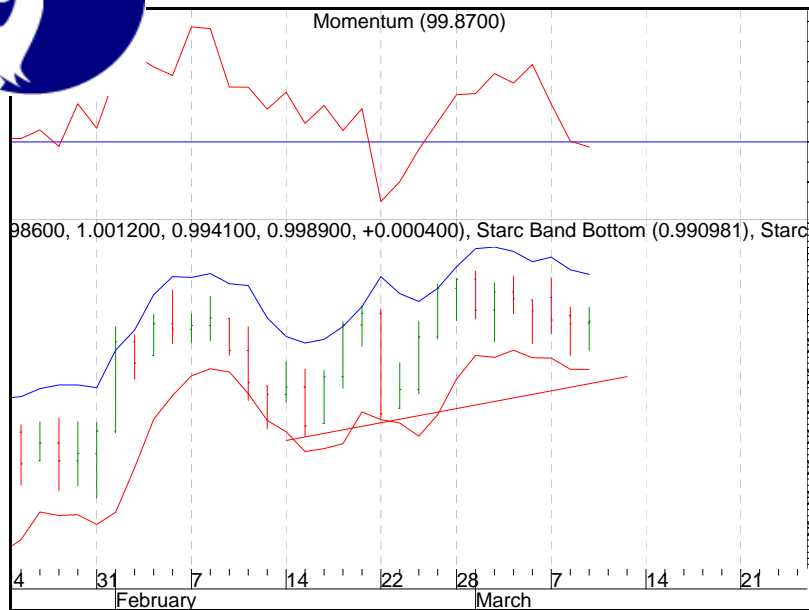




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## Australian Dollar JUN 2011 Contract

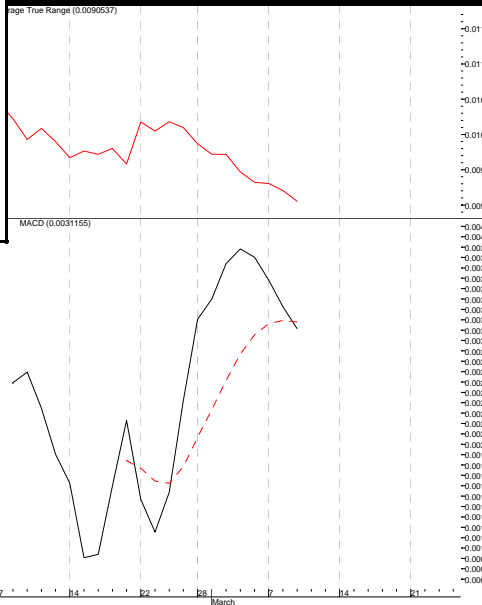


Higher high and higher close if not by much. But MACD crossover to downside.

Red support 9903, resistance 10052

20-day 9955

Linreg channel 10177-9919

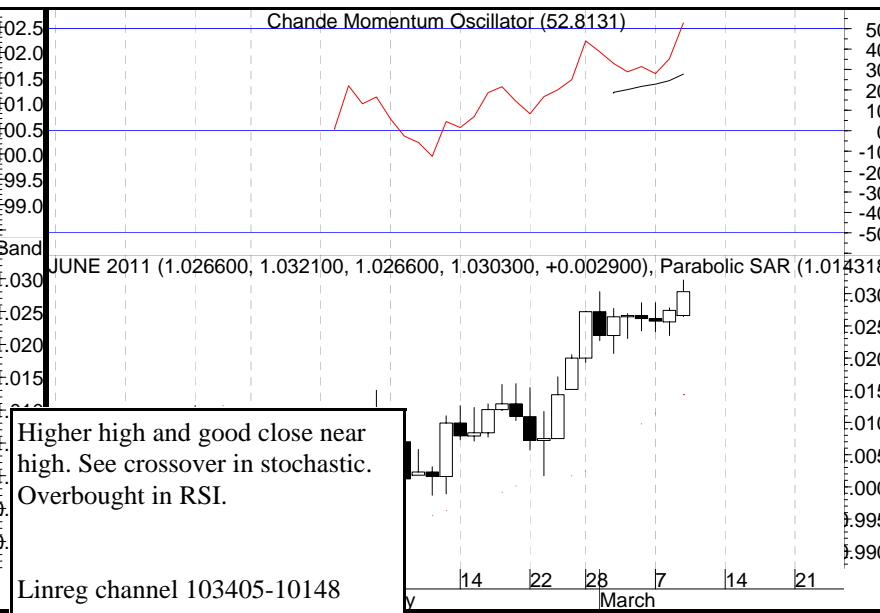
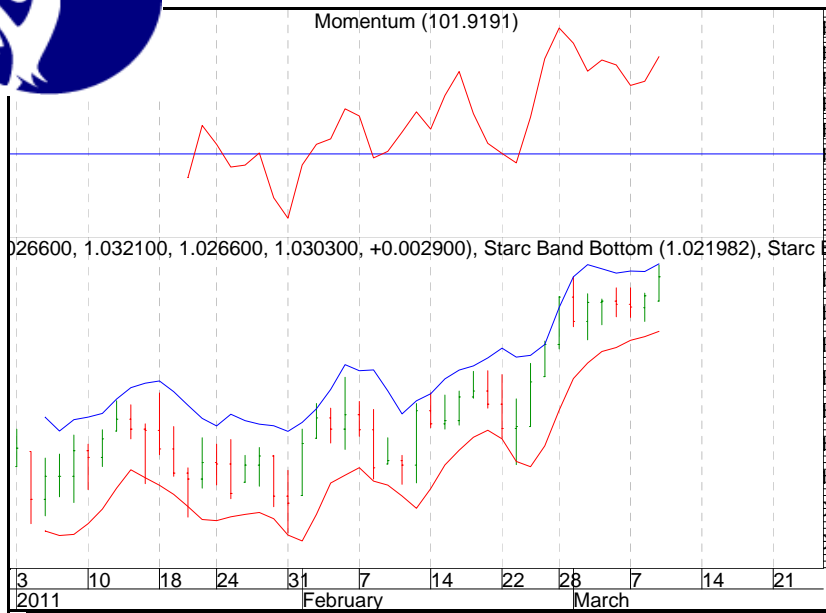




# Rockefeller Treasury Services, Inc.

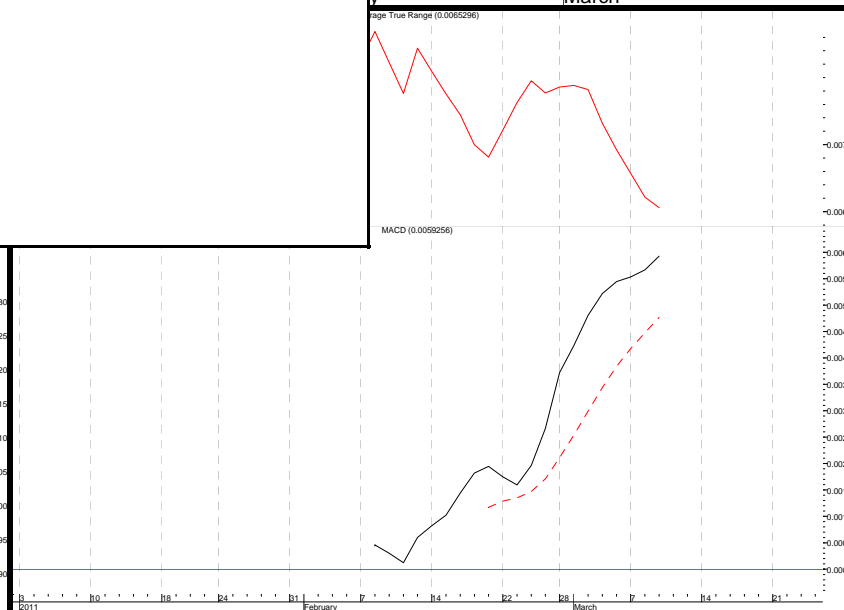
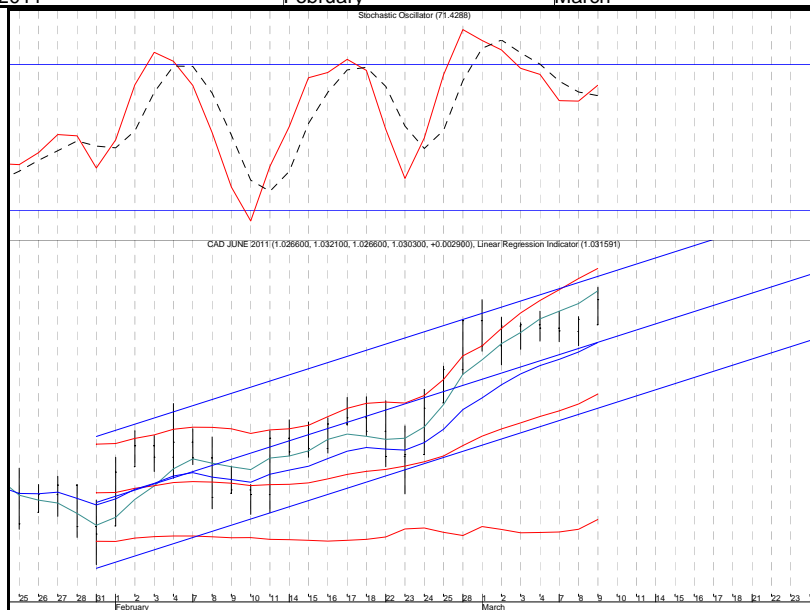
Wednesday, March 9, 2011

## Canadian Dollar JUN 2011 Contract



Higher high and good close near high. See crossover in stochastic. Overbought in RSI.

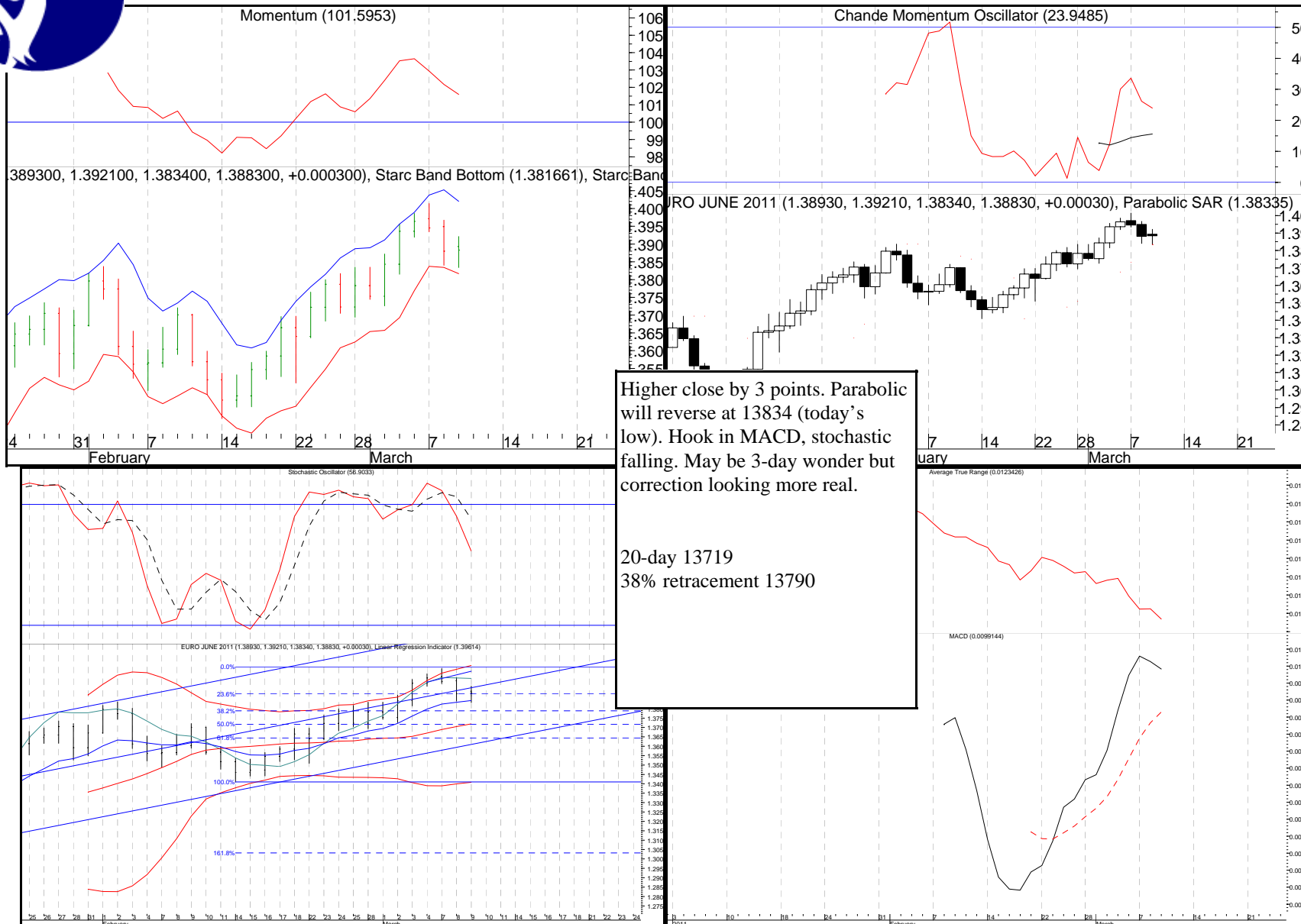
Linreg channel 103405-10148





**Rockefeller Treasury Services, Inc.**  
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**Euro**  
**JUN 2011 Contract**



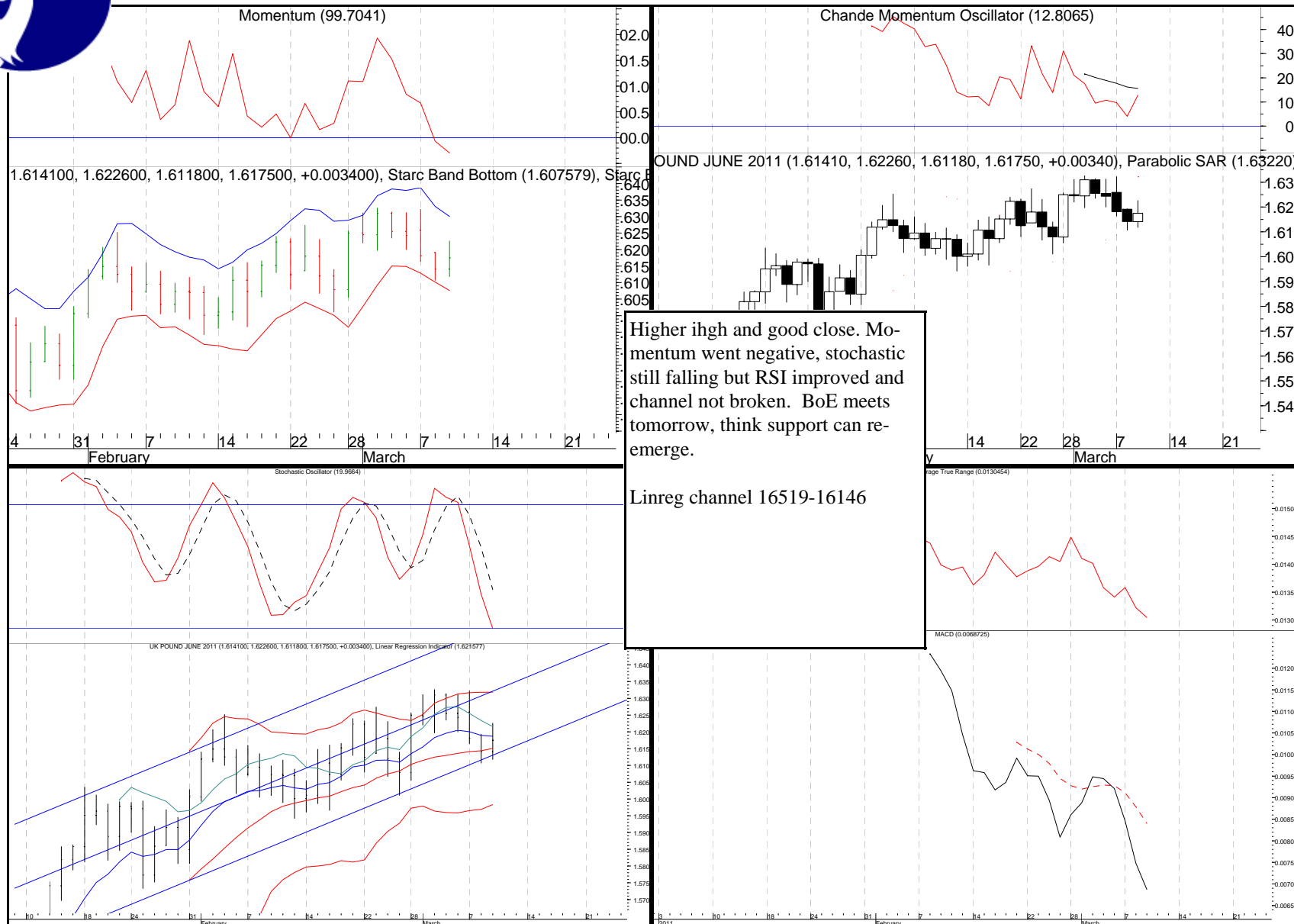




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## British Pound JUN 2011 Contract

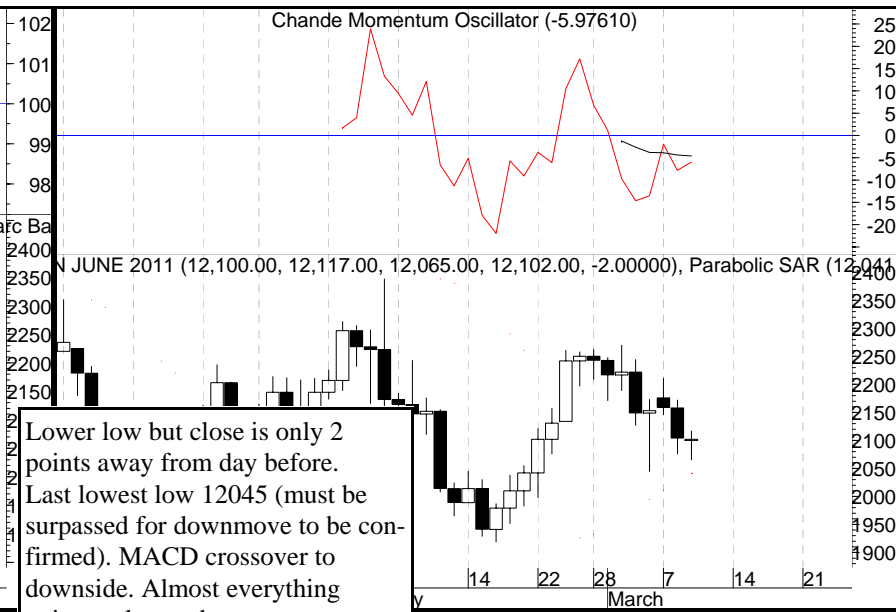
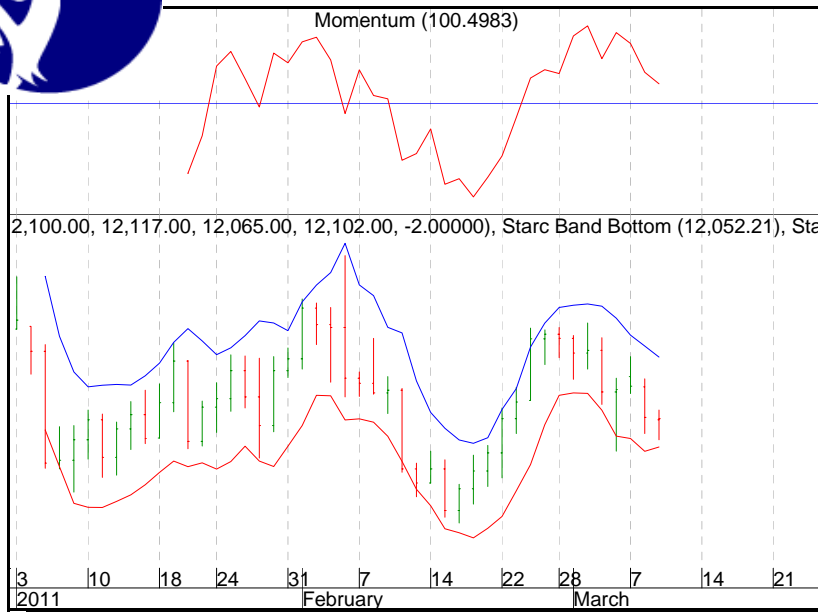




# Rockefeller Treasury Services, Inc.

Wednesday, March 9, 2011

## Japanese Yen JUN 2011 Contract



Lower low but close is only 2 points away from day before. Last lowest low 12045 (must be surpassed for downmove to be confirmed). MACD crossover to downside. Almost everything points to lower day tomorrow except having met channel bottom... a form of support.