

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Tuesday, 03/15/11 for Globex Open Tonight and Wednesday, 03/16/11--JUN Contract

| CURRENCY | SWING DIRECTION | CURRENT POSITION | JUN Close | STOP  | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP  | TARGET |
|----------|-----------------|------------------|-----------|-------|---------------|-------------|------------|-----|-----------|-------|--------|
| UK       | SELL            | SQUARE           | 16076     | --    | --            | --          | 3/15/11    | --  | 16076     | 16131 | 16018  |
| Points   |                 |                  |           |       |               |             |            |     |           | -55   | 58     |
| EURO     | BUY             | SQUARE           | 13978     | --    | --            | --          | 3/15/11    | --  | 13946     | 13904 | 14002  |
| Points   |                 |                  |           |       |               |             |            |     |           | -42   | 56     |
| A\$      | SELL            | SQUARE           | 9795      | --    | --            | --          | 3/15/11    | --  | 9840      | 9884  | 9791   |
| Points   |                 |                  |           |       |               |             |            |     |           | -44   | 49     |
| YEN      | BUY             | LONG             | 12378     | 12341 | 12410         | 12355       | 3/15/11    | +23 | 12276     | 12241 | 12335  |
| Points   |                 |                  |           | -37   | 32            |             |            |     |           | -35   | 59     |
| SF       | BUY             | SQUARE           | 10911     | --    | --            | --          | 3/15/11    | --  | 10911     | 10881 | 10946  |
| Points   |                 |                  |           |       |               |             |            |     |           | -30   | 35     |
| C\$      | SELL            | SQUARE           | 10163     | --    | --            | --          | 3/15/11    | --  | 10163     | 10202 | 10118  |
| Points   |                 |                  |           |       |               |             |            |     |           | -39   | 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/>

Too volatile in trade in anything over one-hour timeframe.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16156 AND HIT THE STOP AT 16111 FOR A LOSS OF 45 POINTS.  
WE HIT THE STOP IN THE EURO AT 13926 FOR A LOSS OF 22 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 9983 AND HIT THE STOP AT 9931 FOR A LOSS OF 52 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12252 AND HIT THE STOP AT 12212 FOR A LOSS OF 40 POINTS. WE WENT LONG AT 12252 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12305 FOR A GAIN OF 53 POINTS. WE WENT LONG AT 12355 ON FOOTNOTE RULE 2.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10825 AND HIT THE TARGET AT 10877 FOR A GAIN OF 52 POINTS. WE WENT LONG AT 10927 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10877 FOR A LOSS OF 50 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10250 AND HIT THE TARGET AT 10209 FOR A GAIN OF 41 POINTS. WE WENT SHORT AT 10159 ON FOOTNOTE RULE 2 AND TOOK PROFIT AT 10059 FOR A GAIN OF 100 POINTS. WE WENT SHORT AT 10009 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10059 FOR A LOSS OF 50 POINTS.

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 | <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 |
| 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 | <b>42</b>  | <b>262.50</b>   | -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 | <b>30</b>  | <b>375.00</b>   | -1,650.00 |
| 03/10/11 SF    | <b>10765</b> | 10715        | 03/10/11 | <b>50</b>  | <b>625.00</b>   | -2,275.00 |
| 03/10/11 C\$   | <b>10290</b> | 10261        | 03/10/11 | <b>29</b>  | <b>290.00</b>   | -2,565.00 |
| 03/09/11 Euro  | 13824        | <b>13791</b> | 03/11/11 | <b>33</b>  | <b>412.50</b>   | -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 | <b>36</b>  | <b>360.00</b>   | -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 | <b>52</b>  | <b>650.00</b>   | -1,655.00 |
| 03/14/11 A\$   | <b>10001</b> | 9988         | 03/14/11 | <b>13</b>  | <b>130.00</b>   | -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 | <b>24</b>  | <b>240.00</b>   | 50.00     |
| 03/14/11 Euro  | <b>13948</b> | 13926        | 03/15/11 | <b>22</b>  | <b>275.00</b>   | -225.00   |
| 03/15/11 Pound | <b>16156</b> | 16111        | 03/15/11 | <b>45</b>  | <b>281.25</b>   | -506.25   |
| 03/15/11 A\$   | <b>9983</b>  | 9931         | 03/15/11 | <b>52</b>  | <b>520.00</b>   | -1,026.25 |
| 03/15/11 Yen   | <b>12252</b> | 12212        | 03/15/11 | <b>40</b>  | <b>500.00</b>   | -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 | <b>50</b>  | <b>625.00</b>   | -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\$   | 10159        | <b>10009</b> | 03/15/11 | <b>150</b> | <b>1,500.00</b> | -928.75   |
|                |              |              |          |            | <b>928.75</b>   |           |

#### Open Positions

03/15/11 Yen **12355**

#### 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

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.

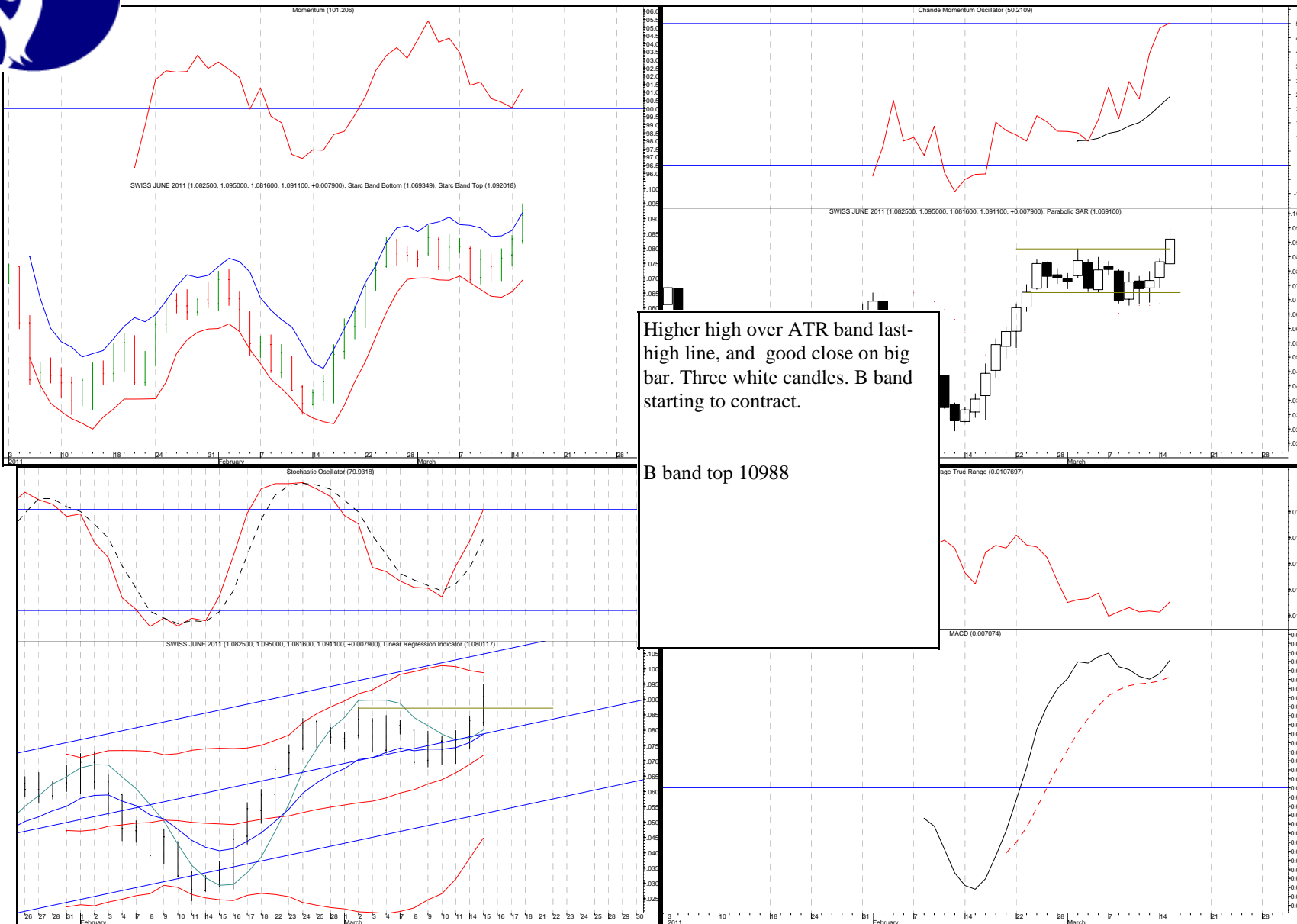
correct.



# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

## Swiss Franc JUN 2011 Contract

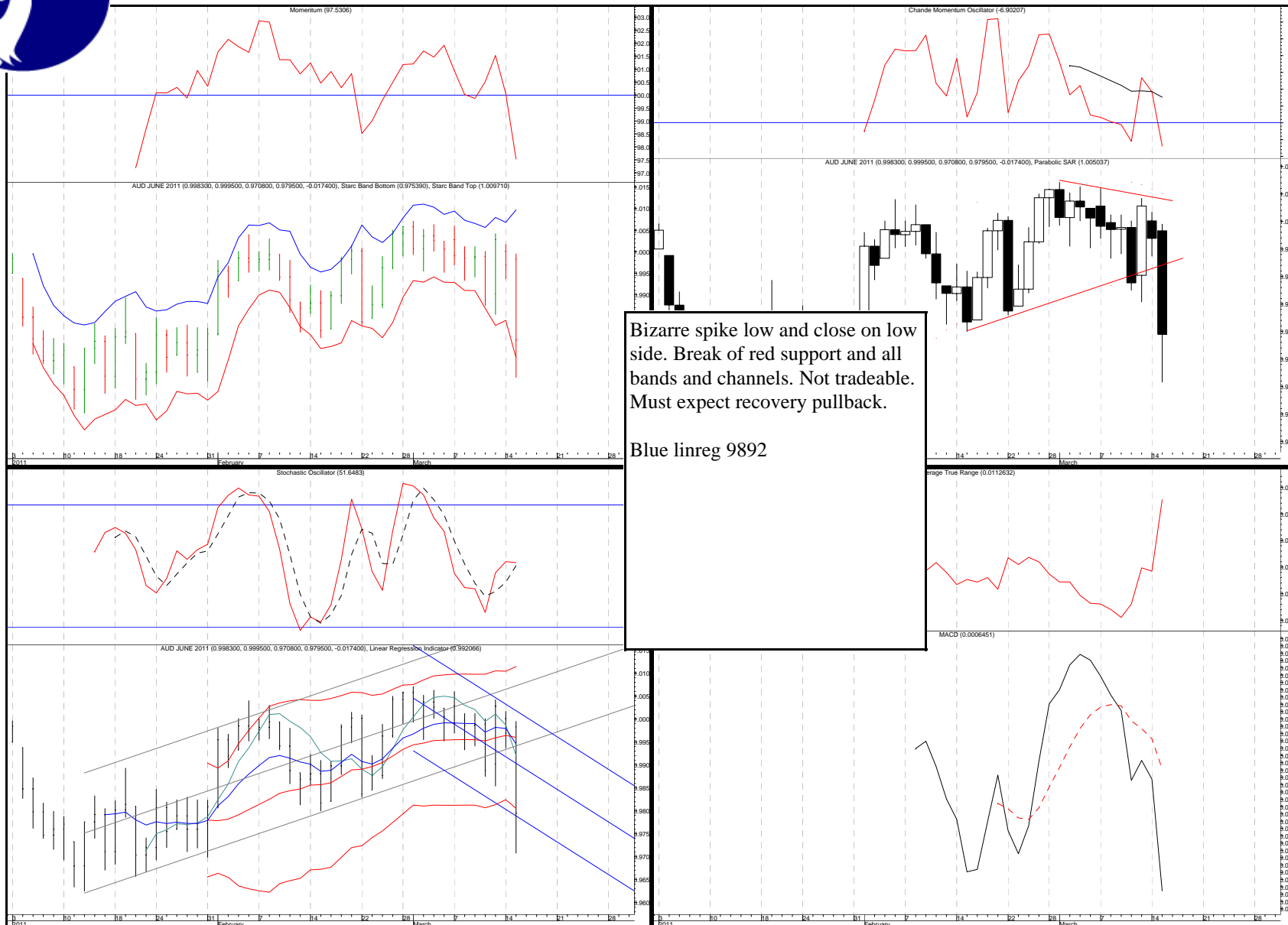




# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

## Australian Dollar JUN 2011 Contract

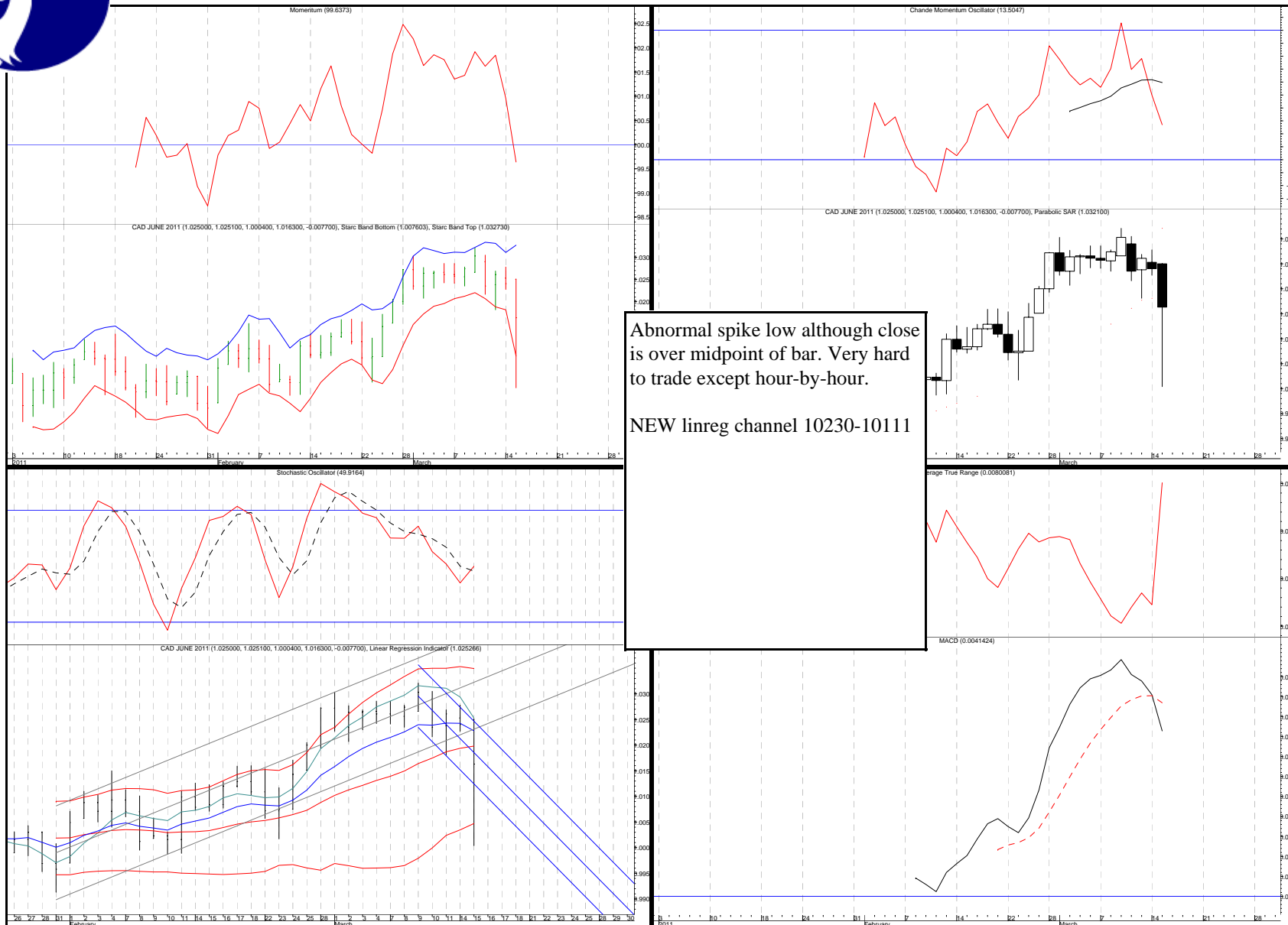




# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

## Canadian Dollar JUN 2011 Contract



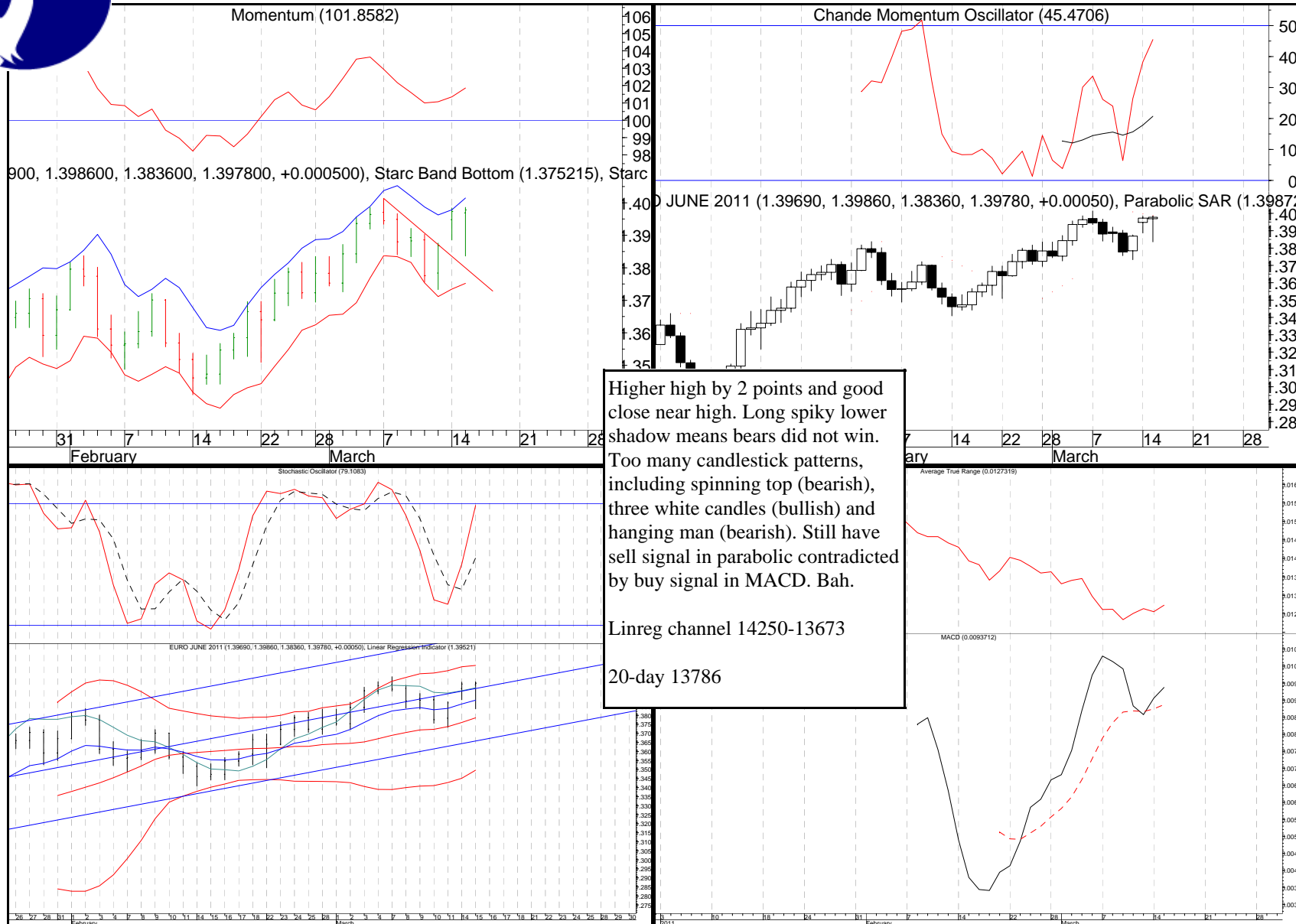




# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

**Euro**  
**JUN 2011 Contract**

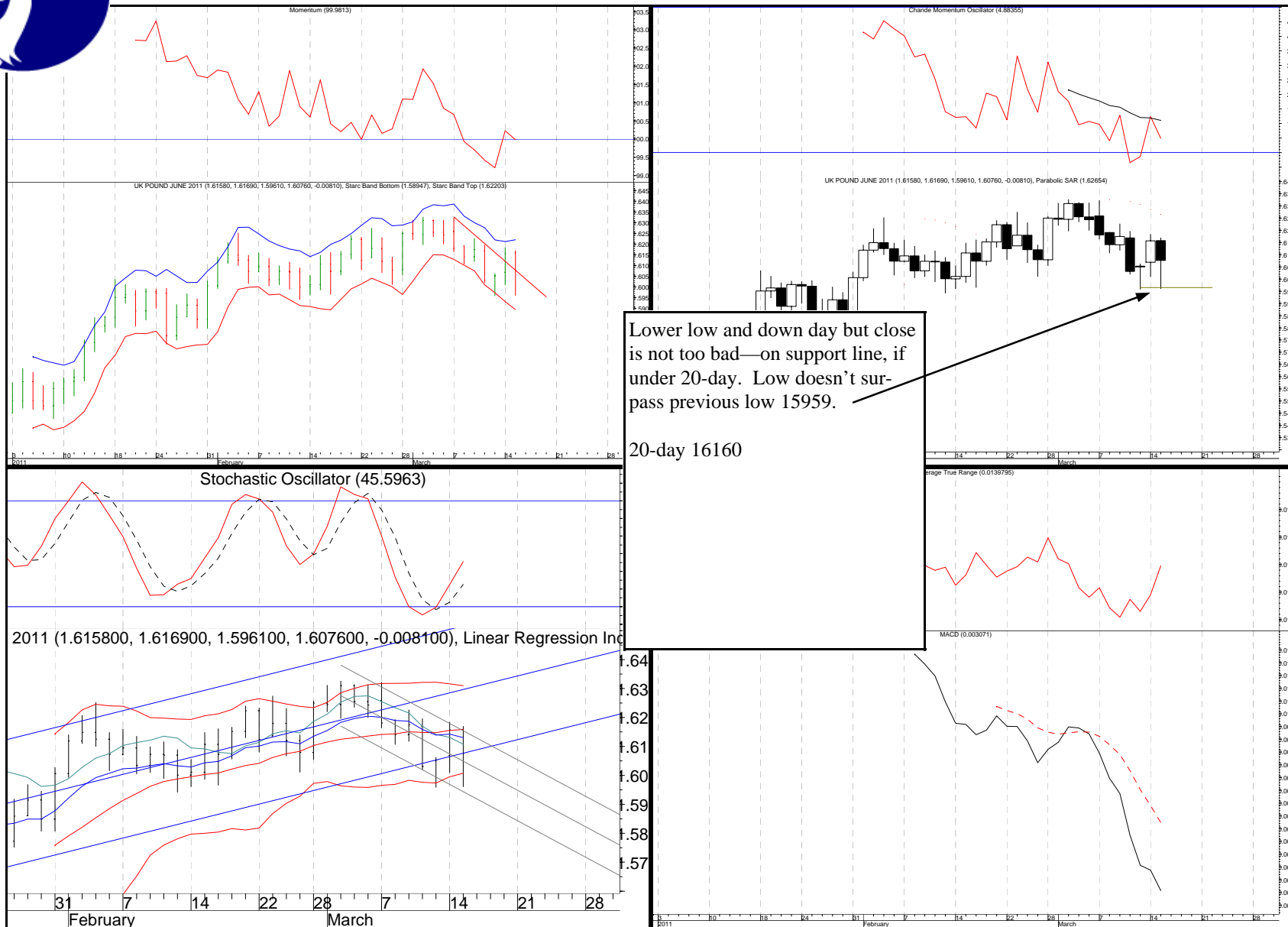




# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

## British Pound JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, March 15, 2011

## Japanese Yen JUN 2011 Contract

