

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
Published Monday, 03/21/11 for Globex Open Tonight and Tuesday, 03/22/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16302	--	--	--	3/21/11	--	16302	16249	16360
Points										-53	58
EURO	BUY	SQUARE	14207	--	--	--	3/21/11	--	14207	14160	14255
Points										-47	48
A\$	BUY	SQUARE	9955	--	--	--	3/21/11	--	9955	9916	10002
Points										-39	47
YEN	SELL	SQUARE	12342				3/21/11	--	12342	12385	12278
Points										-43	64
SF	SELL	SQUARE	11060	--	--	--	3/21/11	--	11060	11094	11018
Points										-34	42
C\$	BUY	SQUARE	10202	--	--	--	3/21/11	--	10202	10165	10246
Points										-37	44

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 THE GLOBEX OPEN 16203 AND TOOK PROFIT AT 16261 FOR A GAIN OF 58 POINTS.  
WE HIT THE TARGET IN THE EURO AT 14181 FOR A GAIN OF 87 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9858 AND HIT THE STOP AT 9889 FOR A LOSS OF 31 POINTS. WE WENT LONG AT 9889 AND HIT THE TARGET AT 9932 FOR A GAIN OF 43 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12371 AND HIT THE STOP AT THE EXACT LOW 12305 FOR A LOSS OF 66 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 11089 AND HIT THE STOP AT 11052 FOR A LOSS OF 37 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10130 AND HIT THE STOP AT 10164 FOR A LOSS OF 34 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\$	10059	<b>10009</b>	03/15/11	<b>50</b>	<b>500.00</b>	71.25
03/15/11 Yen	<b>12355</b>	12341	03/16/11	<b>14</b>	<b>175.00</b>	-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	<b>42</b>	<b>525.00</b>	-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	<b>35</b>	<b>437.50</b>	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	<b>87</b>	<b>543.75</b>	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	<b>17</b>	<b>212.50</b>	630.00
03/17/11 A\$	9686	<b>9637</b>	03/17/11	<b>49</b>	<b>490.00</b>	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	<b>55</b>	<b>687.50</b>	277.50
03/17/11 SF	<b>11134</b>	11079	03/17/11	<b>55</b>	<b>687.50</b>	-410.00
03/17/11 C\$	10106	<b>10069</b>	03/17/11	<b>37</b>	<b>370.00</b>	-780.00
03/18/11 Pound	16167	<b>16129</b>	03/18/11	<b>38</b>	<b>237.50</b>	-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
					915.00	

## 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.

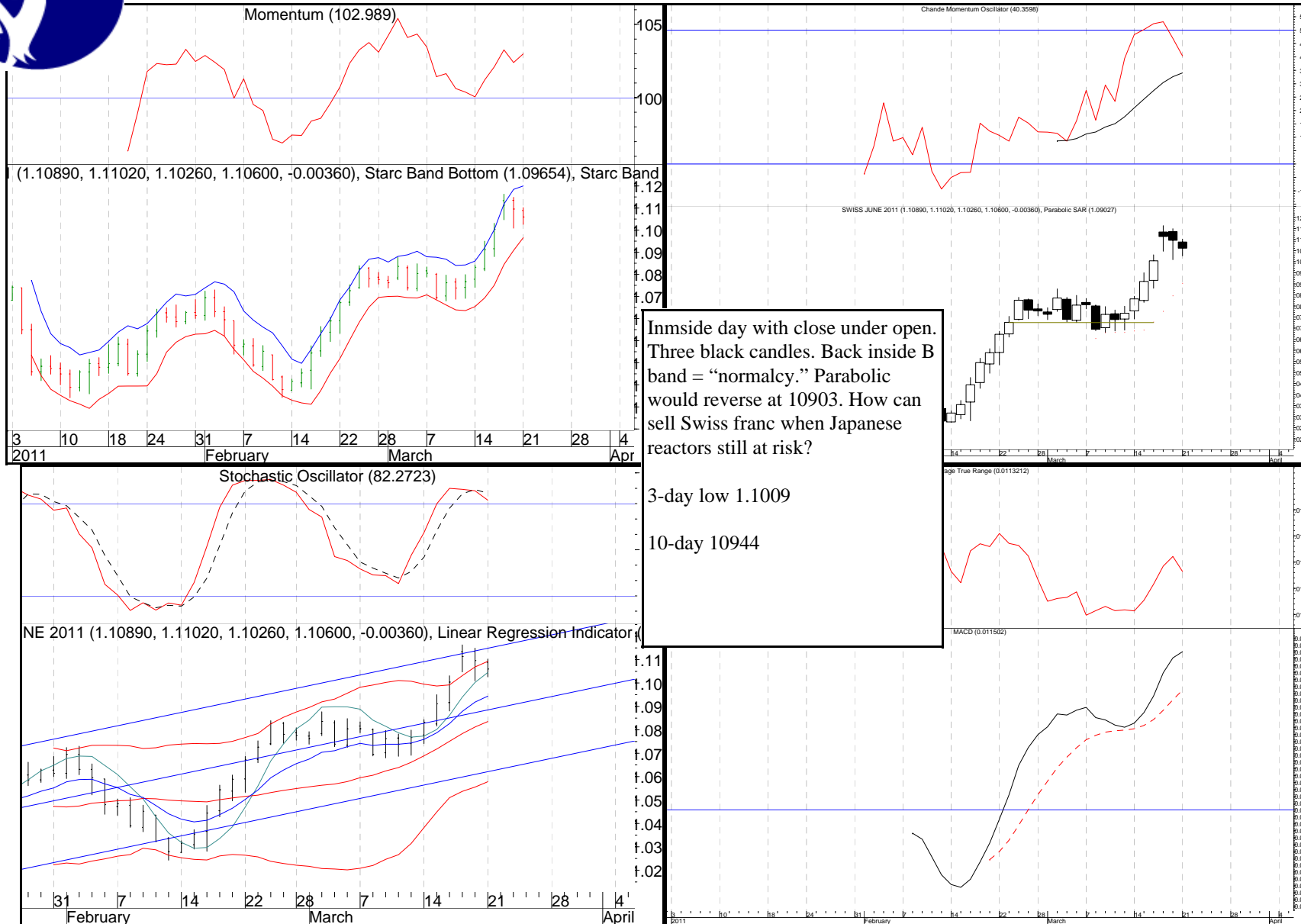
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, March 21, 2011

## Swiss Franc JUN 2011 Contract

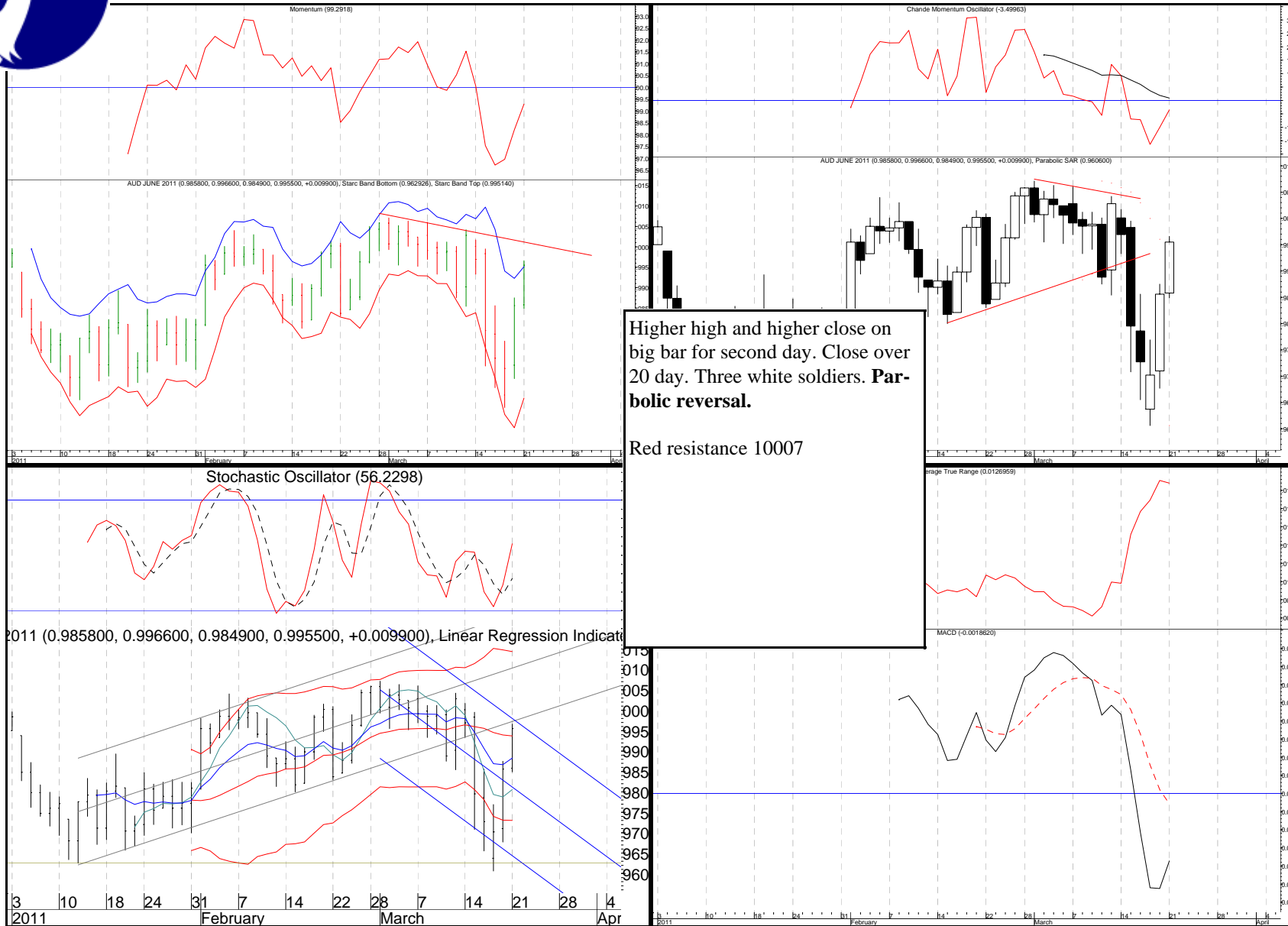




# Rockefeller Treasury Services, Inc.

Monday, March 21, 2011

## Australian Dollar JUN 2011 Contract

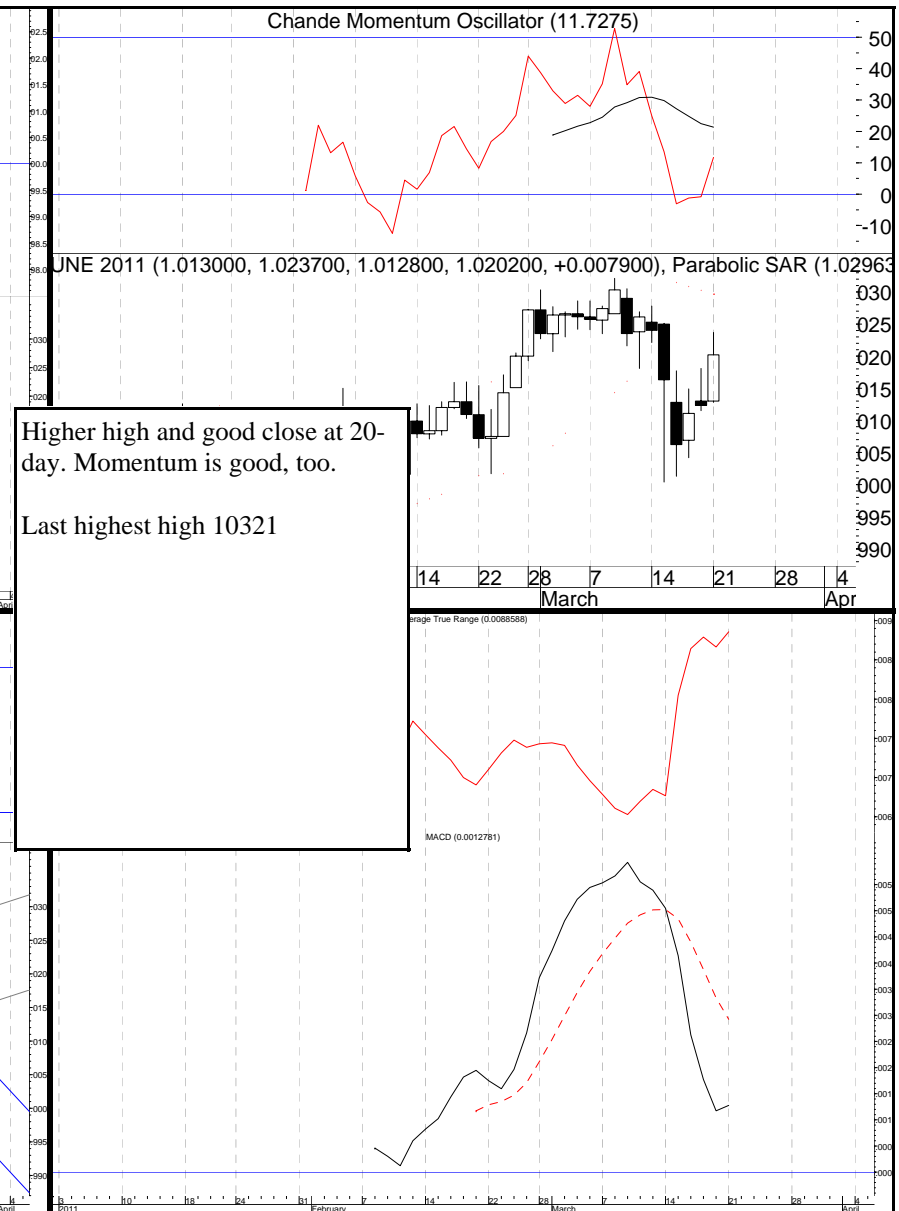
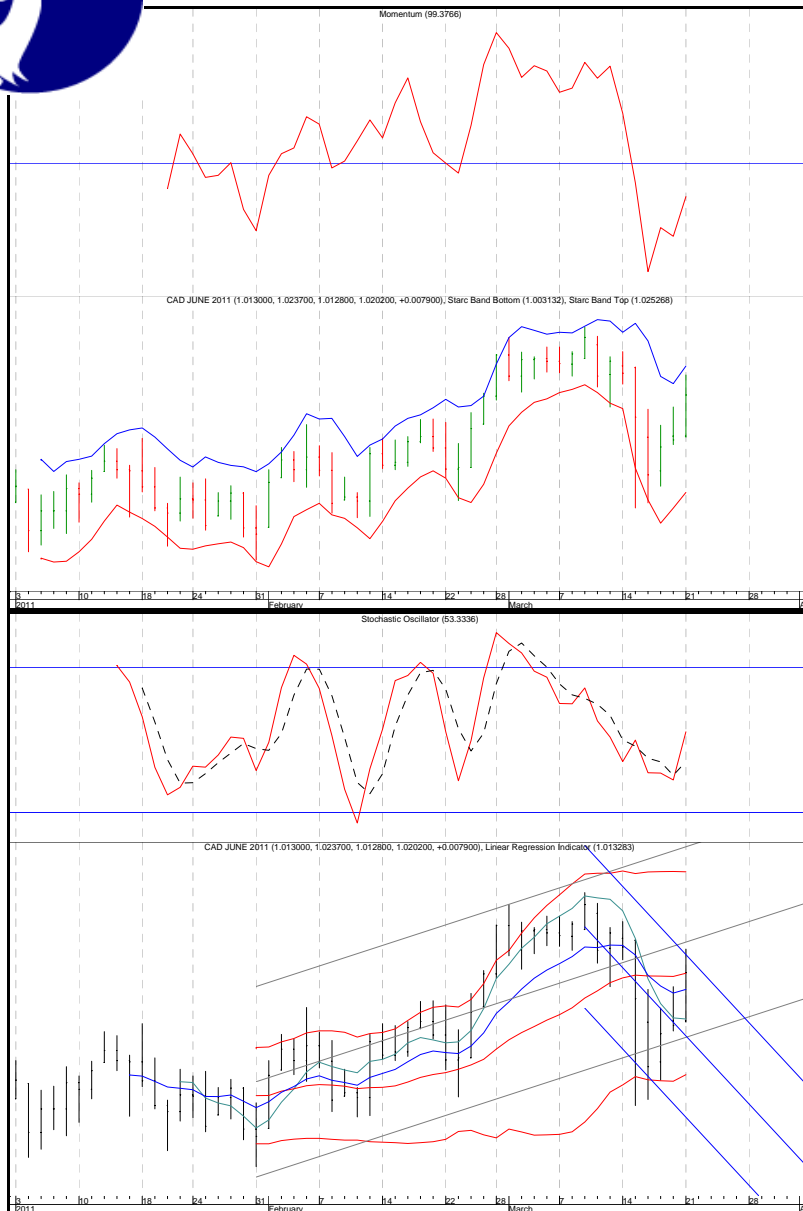




# Rockefeller Treasury Services, Inc.

Monday, March 21, 2011

## Canadian Dollar JUN 2011 Contract

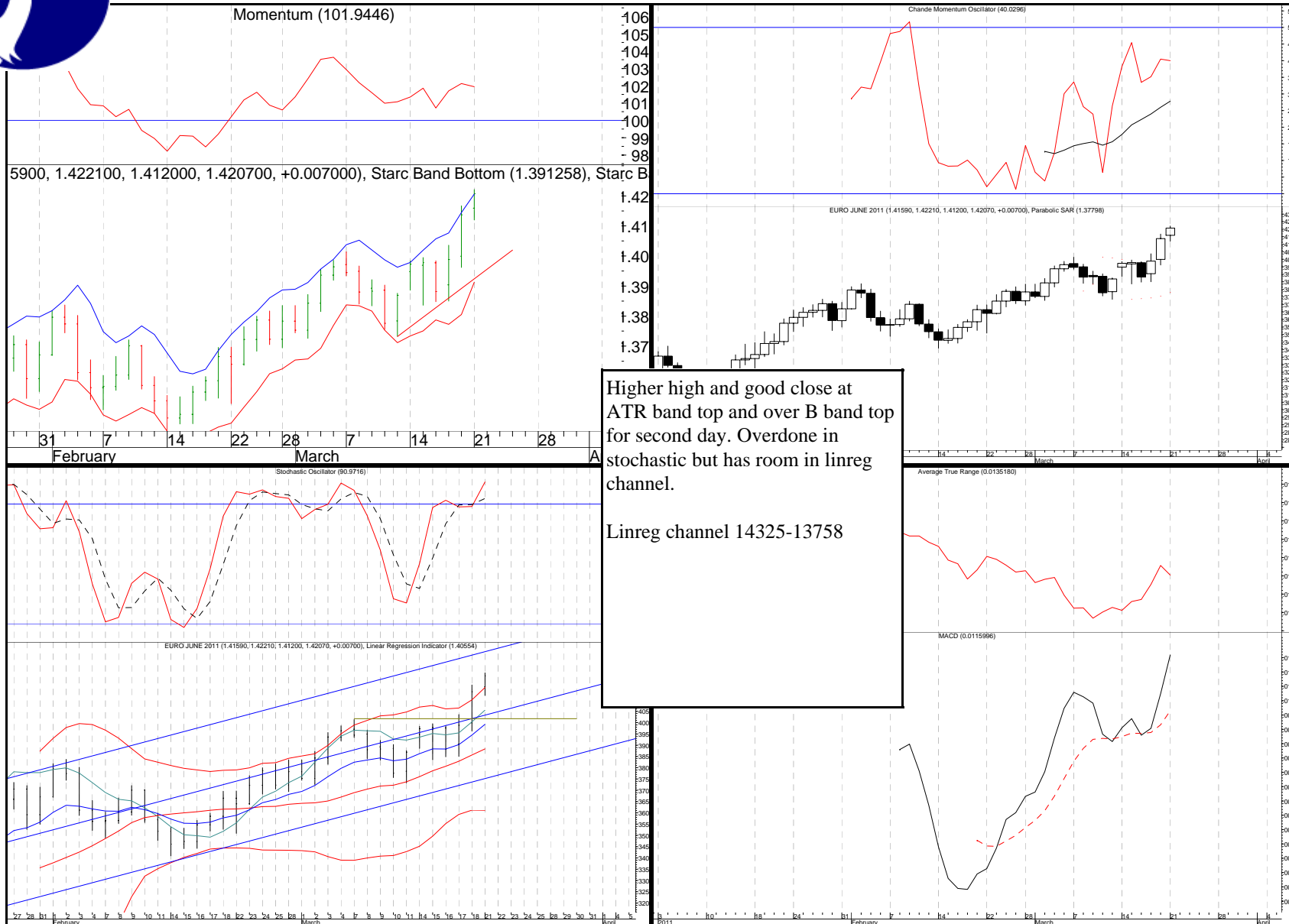




# Rockefeller Treasury Services, Inc.

Monday, March 21, 2011

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



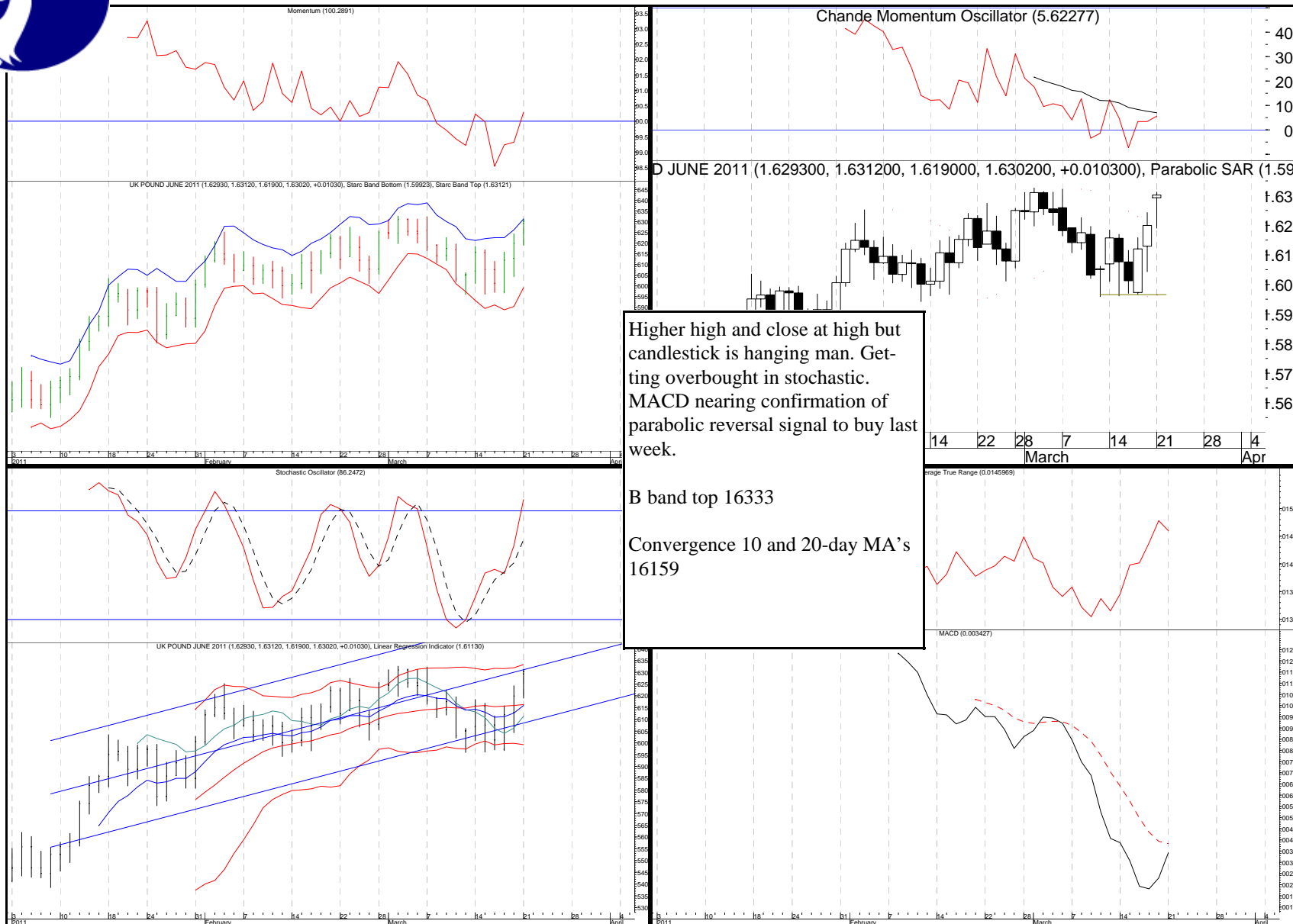




# Rockefeller Treasury Services, Inc.

Monday, March 21, 2011

## British Pound JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Monday, March 21, 2011

## Japanese Yen JUN 2011 Contract

