

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Thursday, 03/17/11 for Globex Open Tonight and Friday, 03/17/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	SQUARE	16120	--	--	--	3/17/11	--	16120	16167	16059
Points										-47	61
EURO	BUY	SQUARE	13988	--	--	--	3/17/11	--	13988	13938	14044
Points										-50	56
A\$	SELL	SQUARE	9702	--	--	--	3/17/11	--	9702	9751	9645
Points										-49	57
YEN	BUY	SQUARE	12655				3/17/11	--	12624	12580	12713
Points										-44	89
SF	BUY	SQUARE	11113	--	--	--	3/17/11	--	11070	11015	11158
Points										-55	88
C\$	SELL	SQUARE	10111	--	--	--	3/17/11	--	10111	10148	10061
Points										-37	50

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/>

Remember that G8 is holding a teleconference at 8 pm EDT on coordinated fx market intervention. Entries reflect further dipping ahead of the call and positions are based on assumption G8 will NOT intervene. Realistically, to trade before the call is to gamble. We are showing trade recommendations because that's the job but we advise restraint until the intervention news is out.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15973 AND HIT THE STOP AT 16060 FOR A LOSS OF 87 POINTS. WE WENT LONG AT 16082 AND TOOK PROFIT AT 16152 FOR A GAIN OF 70 POINTS.
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13904 AND HIT THE STOP AT 13921 FOR A LOSS OF 17 POINTS.
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9637(MORE THAN 50 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES) AND HIT THE STOP AT 9686 FOR A LOSS OF 49 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12719 (MORE THAN 50 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES) AND HIT THE TARGET AT 12653 FOR A GAIN OF 66 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11134 (MORE THAN 50 POINTS FROM CME CLOSE SO PROPORTIONALITY APPLIES) AND HIT THE STOP AT 11079 FOR A LOSS OF 55 POINTS. WE WENT LONG AT 11134 ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN AT 11079 FOR A LOSS OF 55 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10069 AND HIT THE STOP AT 10106 FOR A LOSS OF 37 POINTS.

If stop is hit in pound, reverse to long at 16167, stop 16127, target 16219.
If stop is hit in euro, reverse to short at 13938, stop 13970, target 13886.

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.

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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
03/03/11	A\$	10155	10110	03/04/11	45	450.00	-241.25
03/04/11	Yen	12105	12134	03/04/11	29	362.50	121.25
03/04/11	Yen	12105	12055	03/04/11	50	625.00	-503.75
03/04/11	SF	10776	10743	03/04/11	33	412.50	-916.25
03/04/11	SF	10776	10743	03/04/11	33	412.50	-1,328.75
03/04/11	C\$	10265	10297	03/04/11	32	320.00	-1,008.75
03/04/11	Pound	16274	16319	03/07/11	45	281.25	-727.50
03/07/11	A\$	10139	10150	03/07/11	11	110.00	-617.50
03/07/11	Yen	12178	12162	03/07/11	16	200.00	-817.50
03/03/11	Euro	13975	13968	03/08/11	7	87.50	-905.00
03/07/11	SF	10808	10795	03/08/11	13	162.50	-1,067.50
03/07/11	C\$	10281	10277	03/08/11	4	40.00	-1,107.50
03/08/11	Pound	16122	16191	03/08/11	69	431.25	-676.25
03/08/11	Euro	13949	13896	03/08/11	53	662.50	-1,338.75
03/08/11	A\$	10007	9976	03/08/11	31	310.00	-1,648.75
03/08/11	Yen	12158	12116	03/08/11	42	525.00	-2,173.75
03/08/11	SF	10800	10754	03/08/11	46	575.00	-2,748.75
03/08/11	C\$	10256	10311	03/09/11	55	550.00	-2,198.75

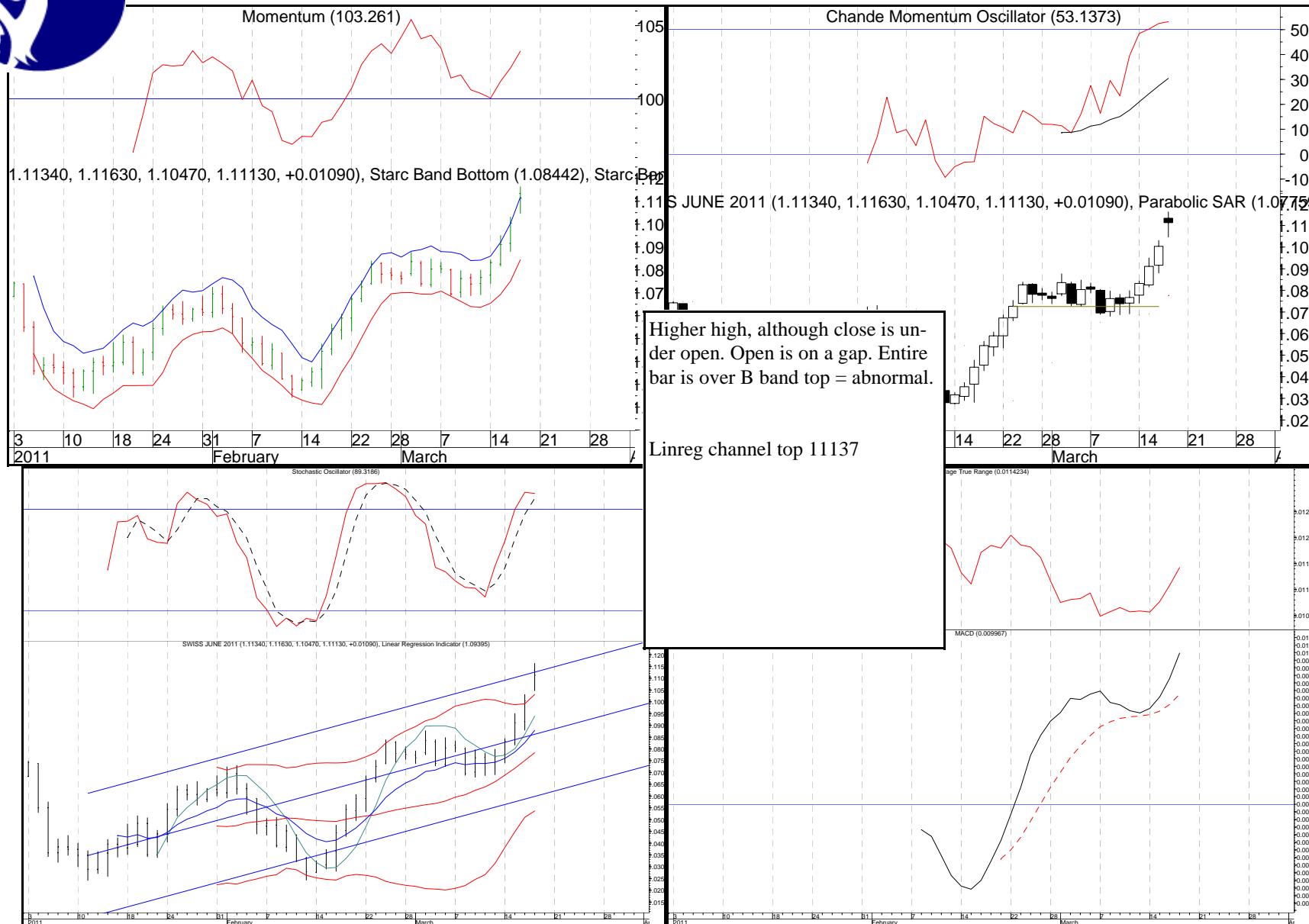
03/09/11 Pound	16194	16141	03/09/11	53	331.25	-2,530.00
03/09/11 A\$	9947	9986	03/09/11	39	390.00	-2,140.00
03/09/11 Yen	12066	12100	03/09/11	34	425.00	-1,715.00
03/09/11 SF	10741	10702	03/09/11	39	487.50	-2,202.50
03/09/11 Euro	13841	13893	03/10/11	52	650.00	-1,552.50
03/10/11 Pound	16169	16127	03/10/11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



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Swiss Franc JUN 2011 Contract





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Australian Dollar JUN 2011 Contract

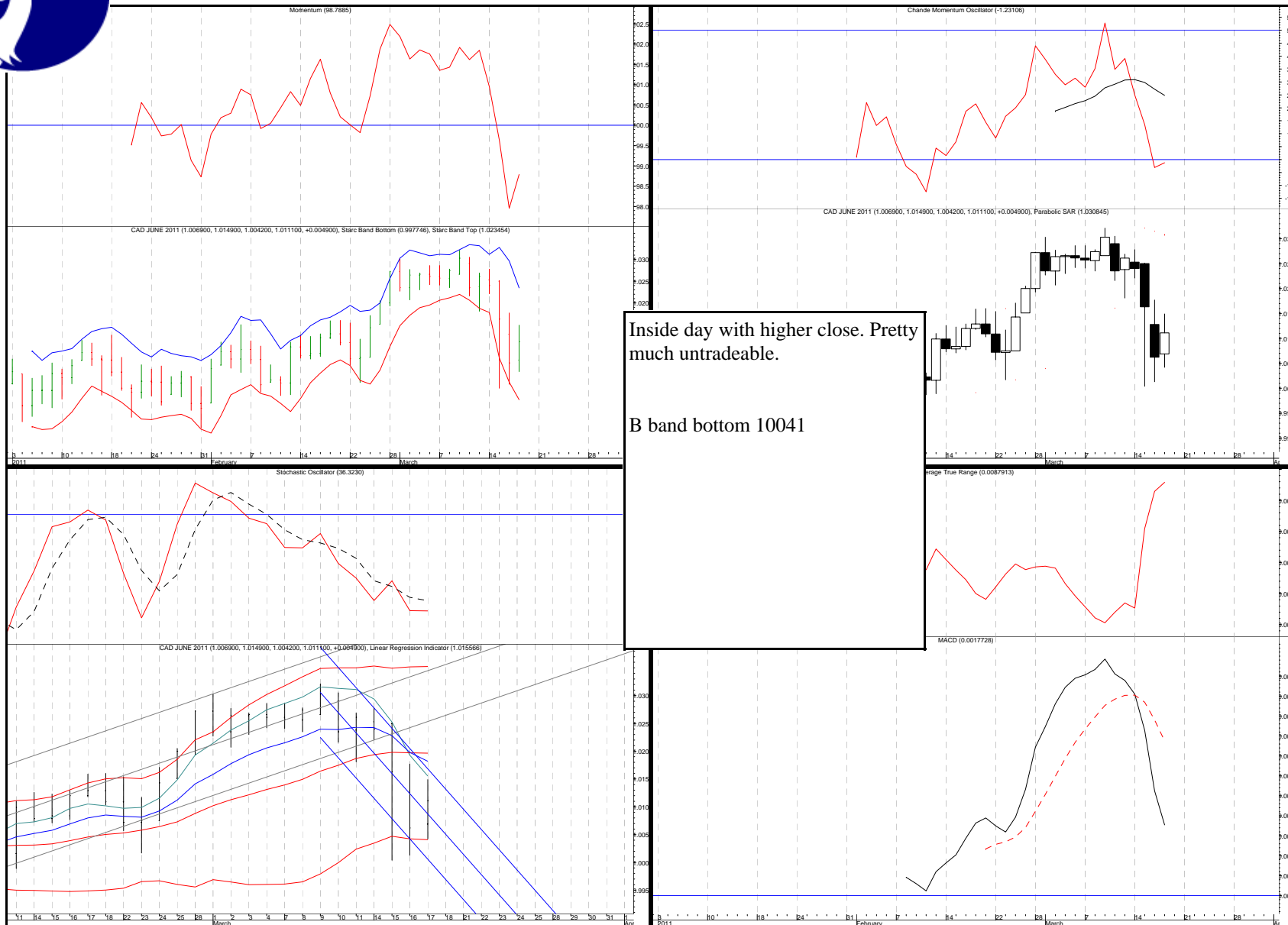




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Canadian Dollar JUN 2011 Contract

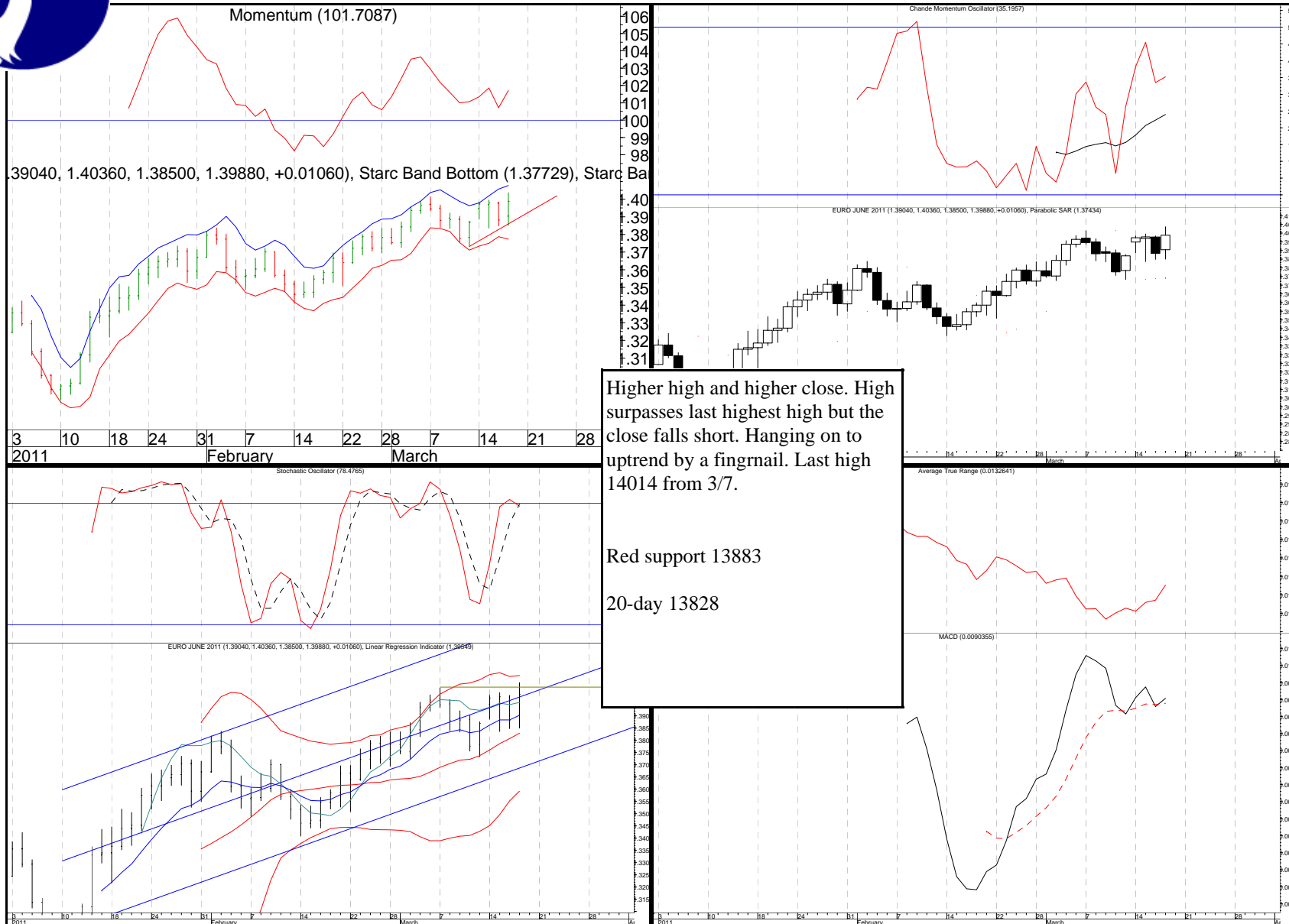




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Euro JUN 2011 Contract

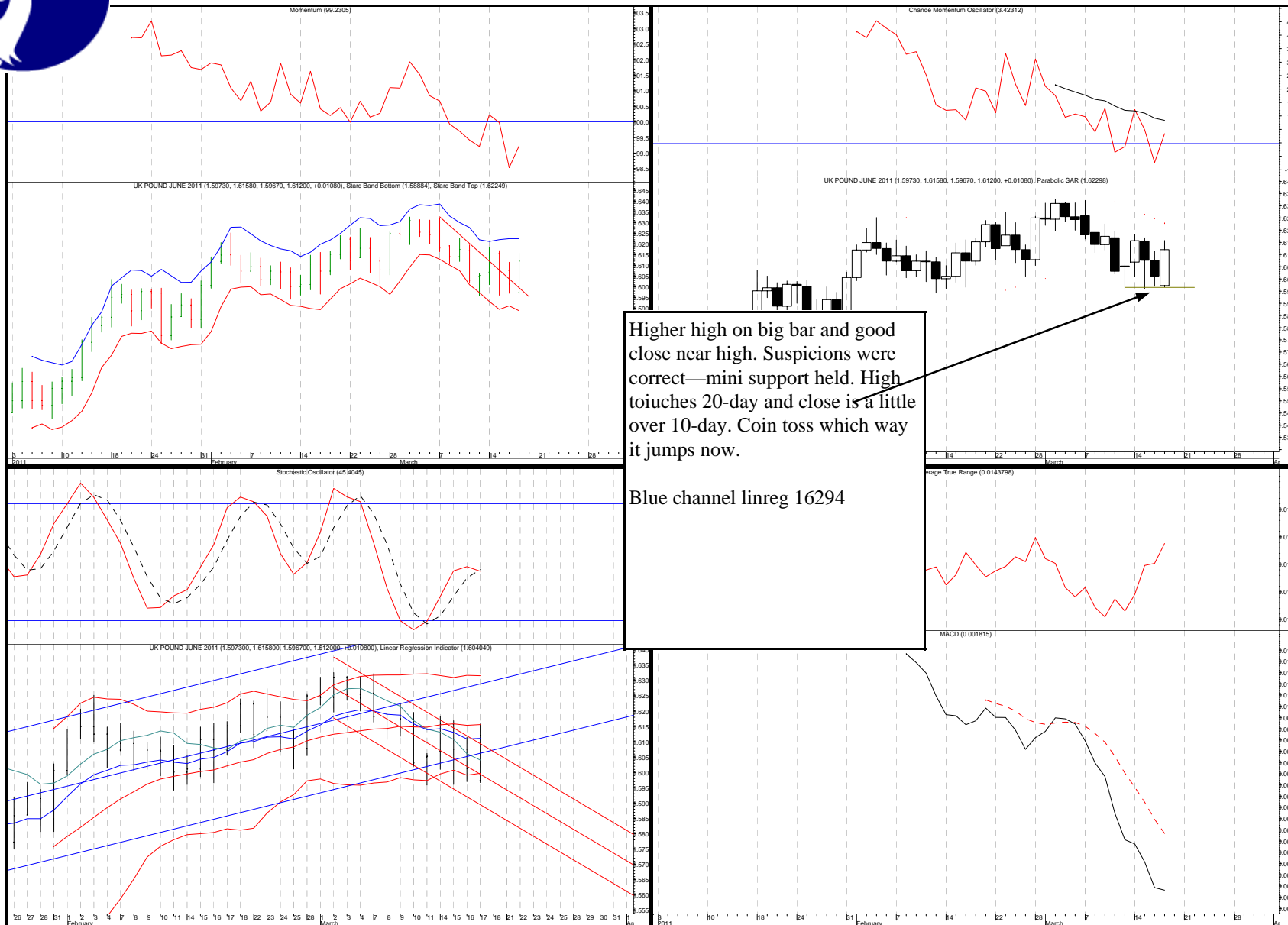




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British Pound JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Thursday, March 17, 2011

Japanese Yen JUN 2011 Contract

