

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Tuesday, 03/08/11 for Globex Open Tonight and Wednesday, 03/09/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP* DTR 5 TICKS	TARGET* DTR 5 TICKS
UK	SELL	SQUARE	16141	--	--	--	3/08/11	--	16141	16194	16082
Points										-53	59
EURO	SELL	SQUARE	13945	--	--	--	3/08/11	--	13945	13978	13884
Points										-33	61
A\$	SELL	SQUARE	9985	--	--	--	3/08/11	--	9985	10018	9947
Points										-33	38
YEN	SELL	SQUARE	12104	--	--	--	3/08/11	--	12104	12141	12066
Points										-37	38
SF	SELL	SQUARE	10695	--	--	--	3/08/11	--	10695	10741	10649
Points										-46	46
C\$	BUY	LONG	10274	10241	10311	10256	3/08/11	+18	NPR		
Points				-33	37					N/A	N/A

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 CLOSED THE EURO MARCH LONG AT THE GLOBEX OPEN 13968 FOR A LOSS OF 7 POINTS.
WE CLOSED THE MARCH SF LONG AT T THE GLOBEX OPEN10795 FOR A LOSS OF 13 POINTS.
WE CLOSED THE CAD LONG AT THE GLOBEX OPEN10277 FOR A LOSS OF 4 POINTS.

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16191 AND TOOK PROFIT AT 16122 FOR A GAIN OF 69 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13949 AND HIT THE STOP AT 13896 FOR A LOSS OF 53 POINTS.
WE WENT LONG THE A\$ AT 10007 AND HIT THE STOP AT 9976 FOR A LOSS OF 31 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12158 AND HIT THE STOP AT 12116 FOR A LOSS OF 42 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 10800 AND HIT THE STOP AT 10754 FOR A LOSS OF 46 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10256

If stop is hit in euro, go long at at 13978, stop 13944, target 14021.

If stop is hit in AUD, got long at 10018, stop 9990, target 10090.

If the stop is hit in the yne, reverse to long at 12141, stop 12099, target 12183.

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
						2,748.75	

Open Positions

03/08/11 C\$

10256**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.

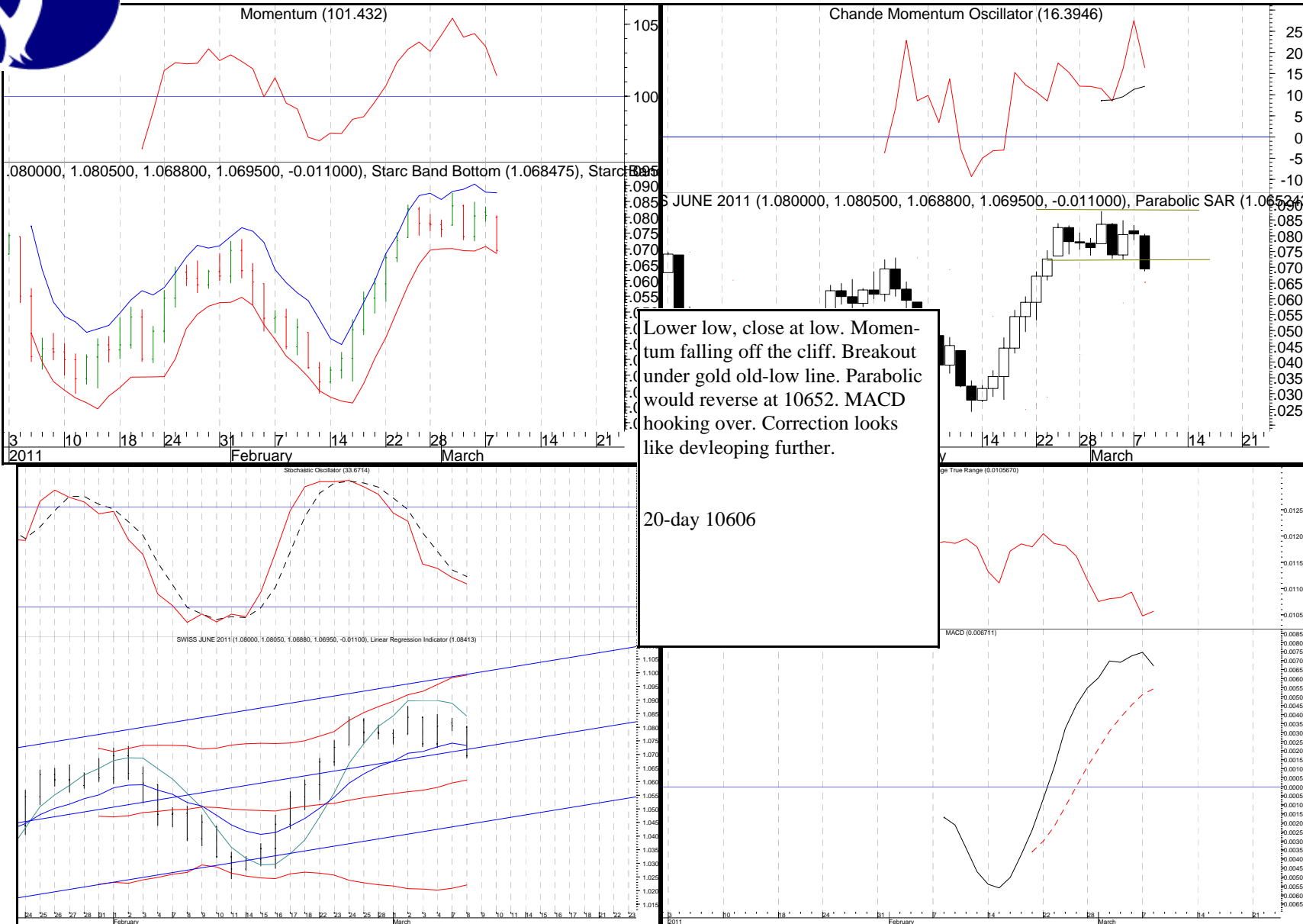
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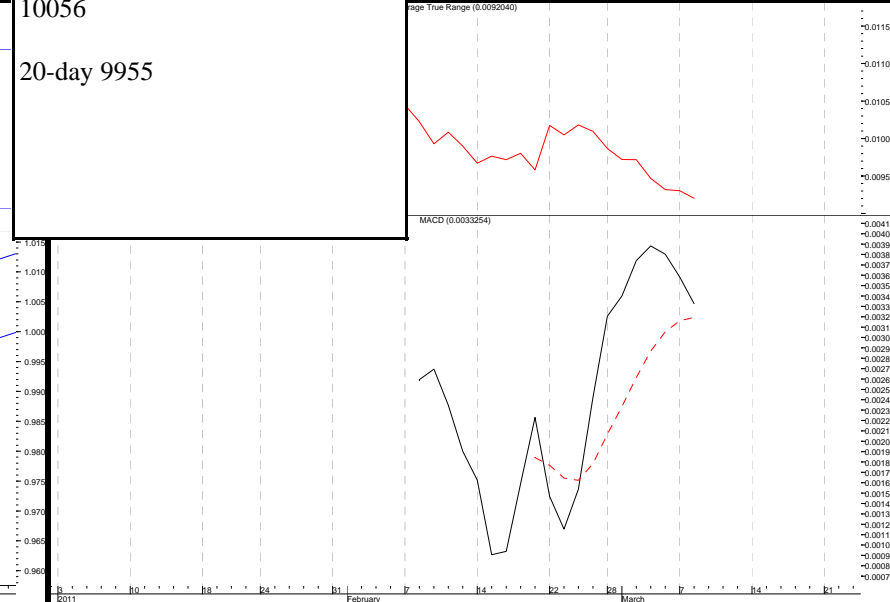
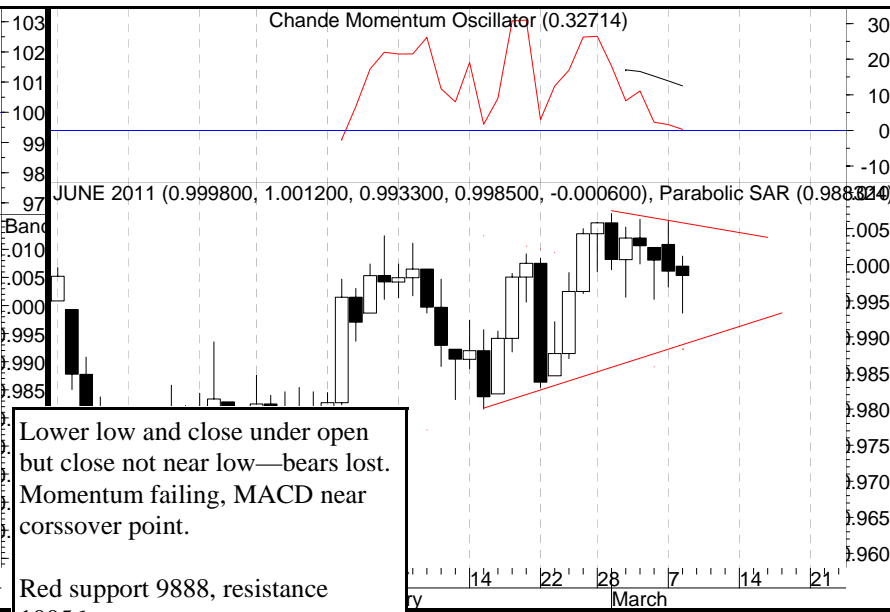
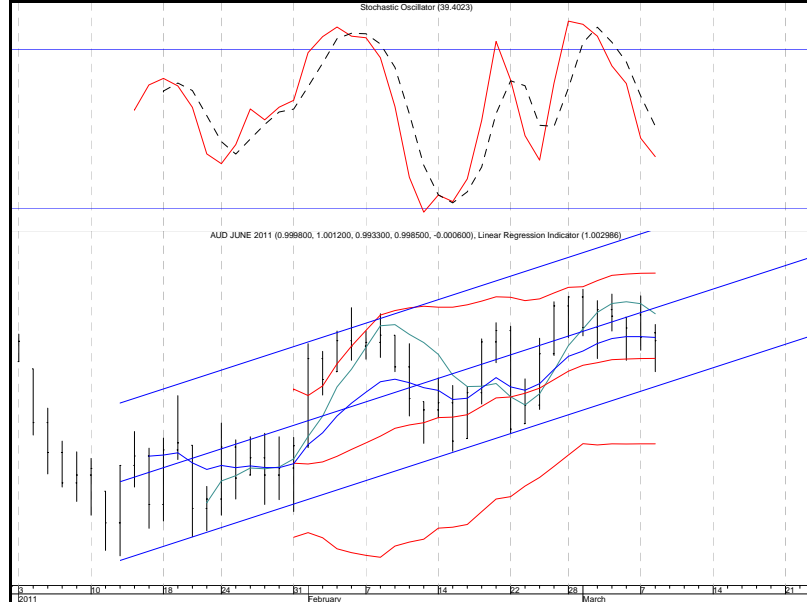
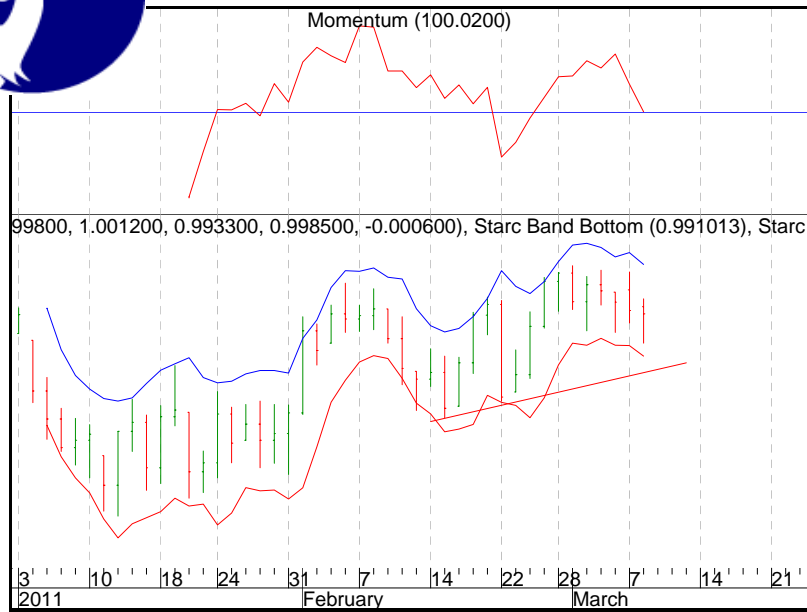


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Tuesday, March 8, 2011

Swiss Franc JUN 2011 Contract



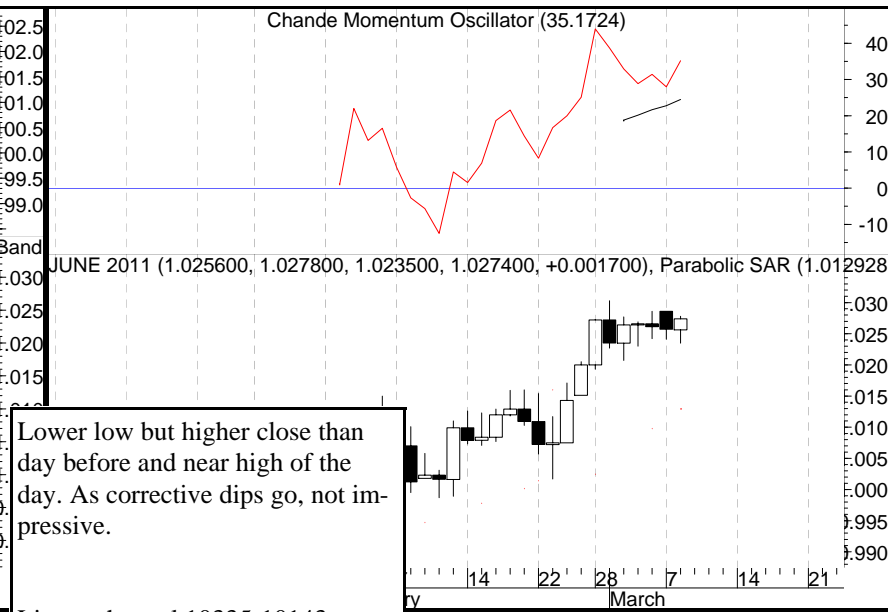
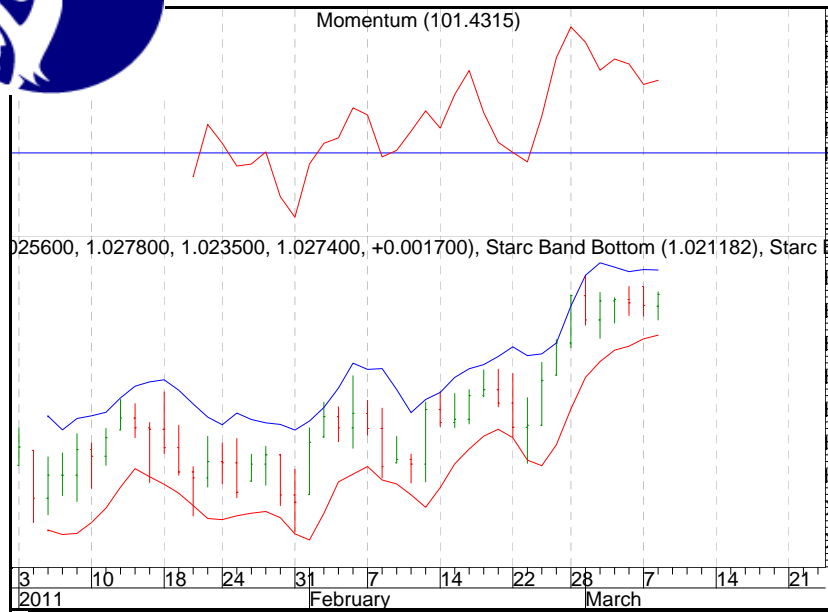




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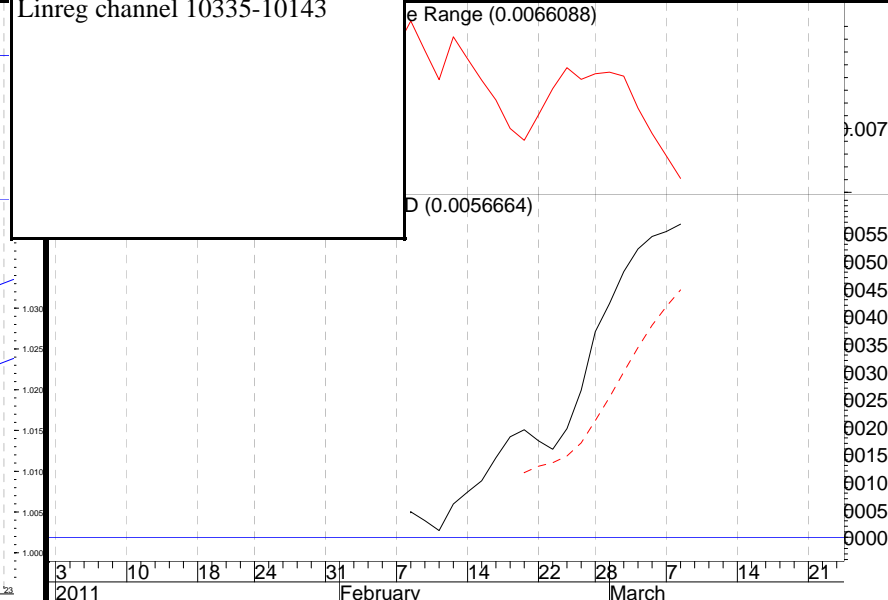
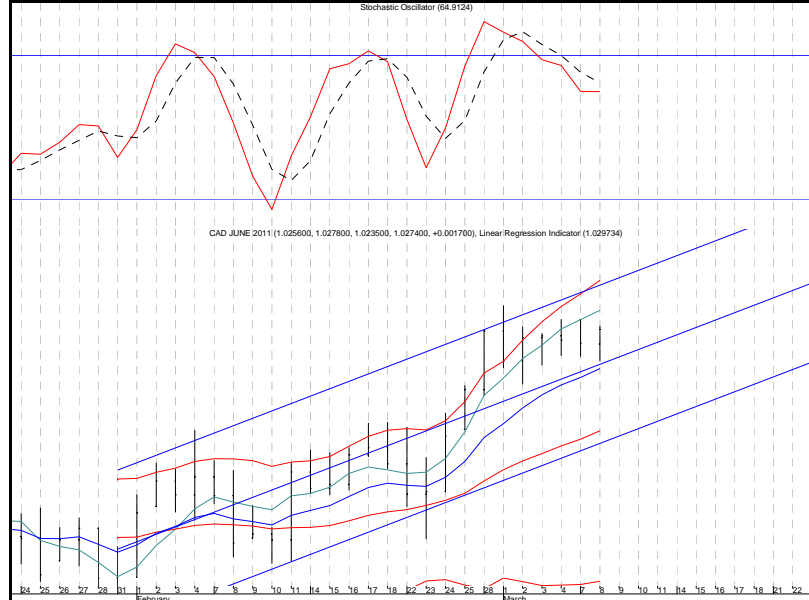
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Canadian Dollar JUN 2011 Contract



Lower low but higher close than day before and near high of the day. As corrective dips go, not impressive.

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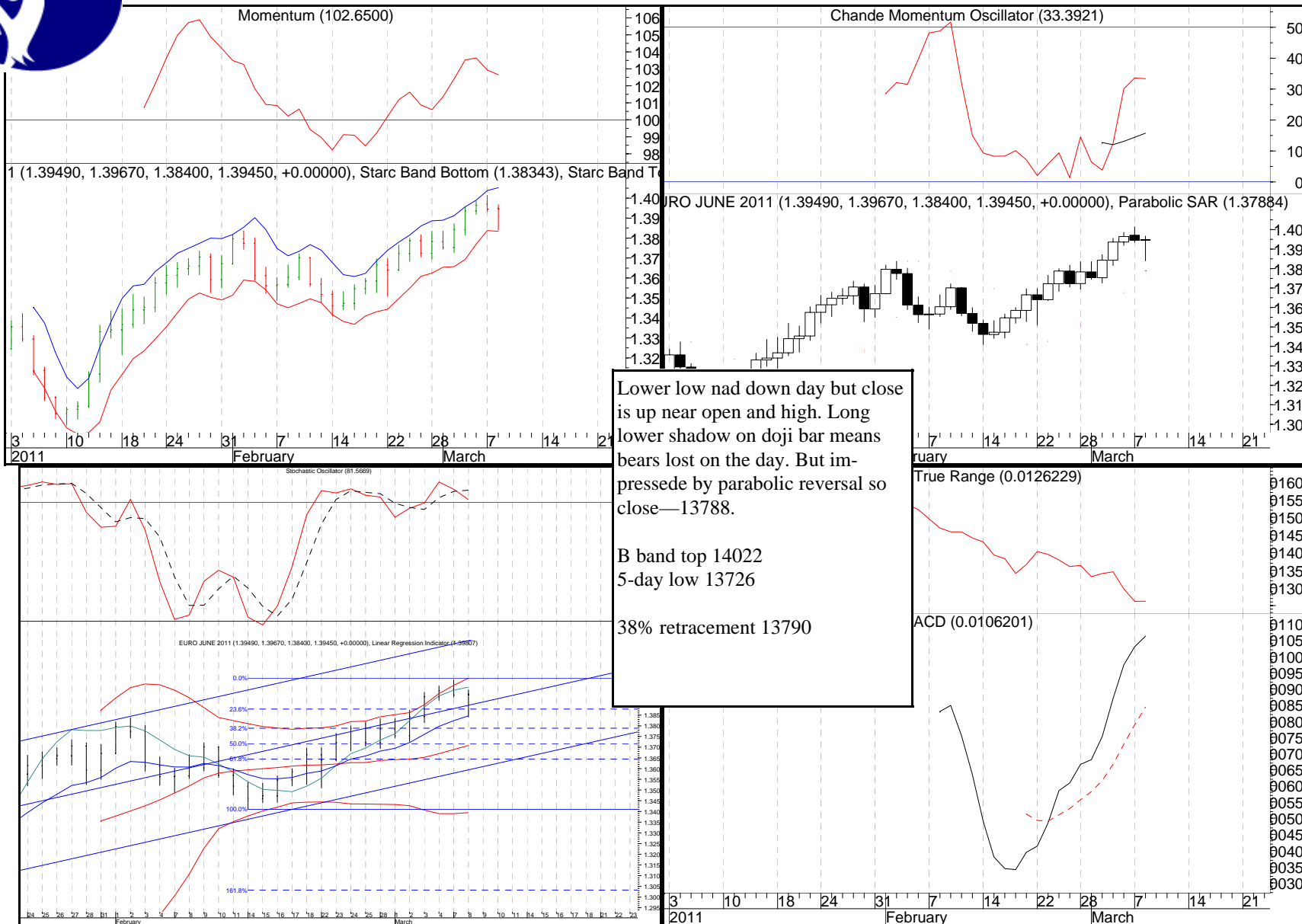




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Euro
JUN 2011 Contract







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Japanese Yen JUN 2011 Contract

