

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 03/23/11 for Globex Open Tonight and Thursday, 03/24/11--JUN Contract

| CURRENCY | SWING DIRECTION | CURRENT POSITION | JUN Close | STOP | PROFIT TARGET | ENTRY PRICE | ENTRY DATE | MTM | NEW ENTRY | STOP | TARGET |
|----------|-----------------|------------------|-----------|-------|---------------|-------------|------------|-----|--------------|-------|--------|
| UK | SELL | SQUARE | 16229 | -- | -- | -- | 3/23/11 | -- | 16229 | 16278 | 16181 |
| Points | | | | | | | | | | -49 | 48 |
| EURO | SELL | SQUARE | 14103 | -- | -- | -- | 3/23/11 | -- | 14103 | 14154 | 14052 |
| Points | | | | | | | | | | -51 | 51 |
| A\$ | BUY | SQUARE | 10048 | -- | -- | -- | 3/23/11 | -- | 10018 | 9982 | 10054 |
| Points | | | | | | | | | | -36 | 36 |
| YEN | BUY | SHORT | 12376 | 12393 | 12350 | 12343 | 3/23/11 | -33 | 12393 | 12360 | 12431 |
| Points | | | | -17 | 26 | | | | | -33 | 38 |
| SF | SELL | SQUARE | 11021 | -- | -- | -- | 3/23/11 | -- | 11021 | 11060 | 10982 |
| Points | | | | | | | | | | -39 | 39 |
| C\$ | SELL | SQUARE | 10180 | -- | -- | -- | 3/23/11 | -- | 10180 | 10216 | 10134 |
| Points | | | | | | | | | | -36 | 46 |

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/>

Note that we still await the resignation of the Portuguese PM this evening.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16353 AND HIT THE STOP AT 16323 FOR A LOSS OF 30 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14183 AND HIT THE STOP AT 14149 FOR A LOSS OF 34 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10011 AND HIT THE STOP AT 9985 FOR A LOSS OF 26 POINTS.
NOTHING DONE IN YEN.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11077 AND HIT THE TARGET AT 11131 FOR A GAIN OF 54 POINTS.
WE HIT THE STOP IN THE CAD AT 10165 FOR A LOSS OF 35 POINTS.

If the stop is hit in the euro, reverse to long at 14154, stop 14110, target 14210.

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 | 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 |
| 03/18/11 Pound | 16167 | 16129 | 03/18/11 | 38 | 237.50 | -1,017.50 |
| 03/18/11 Pound | 16167 | 16219 | 03/18/11 | 52 | 325.00 | -692.50 |
| 03/18/11 Euro | 13999 | 14044 | 03/18/11 | 45 | 562.50 | -130.00 |

| | | | | | | |
|----------------|--------------|--------------|----------|----|-----------------|-----------|
| 03/18/11 A\$ | 9751 | 9710 | 03/18/11 | 41 | 410.00 | -540.00 |
| 03/18/11 Yen | 12624 | 12580 | 03/18/11 | 44 | 550.00 | -1,090.00 |
| 03/18/11 SF | 11070 | 11015 | 03/18/11 | 55 | 687.50 | -1,777.50 |
| 03/18/11 SF | 11070 | 11158 | 03/18/11 | 88 | 1,100.00 | -677.50 |
| 03/18/11 C\$ | 10148 | 10130 | 03/18/11 | 18 | 180.00 | -857.50 |
| 03/18/11 Euro | 14094 | 14181 | 03/21/11 | 87 | 1,087.50 | 230.00 |
| 03/21/11 Pound | 16203 | 16261 | 03/21/11 | 58 | 362.50 | 592.50 |
| 03/21/11 A\$ | 9889 | 9858 | 03/21/11 | 31 | 310.00 | 282.50 |
| 03/21/11 A\$ | 9889 | 9932 | 03/21/11 | 43 | 430.00 | 712.50 |
| 03/21/11 Yen | 12371 | 12305 | 03/21/11 | 66 | 825.00 | -112.50 |
| 03/21/11 SF | 11089 | 11052 | 03/21/11 | 37 | 462.50 | -575.00 |
| 03/21/11 C\$ | 10164 | 10130 | 03/21/11 | 34 | 340.00 | -915.00 |
| 03/22/11 Pound | 16283 | 16360 | 03/22/11 | 77 | 481.25 | -433.75 |
| 03/22/11 Euro | 14197 | 14160 | 03/22/11 | 37 | 462.50 | -896.25 |
| 03/22/11 A\$ | 9959 | 10002 | 03/22/11 | 43 | 430.00 | -466.25 |
| 03/22/11 SF | 11094 | 11062 | 03/22/11 | 32 | 400.00 | -866.25 |
| 03/22/11 C\$ | 10200 | 10165 | 03/23/11 | 35 | 350.00 | -1,216.25 |
| 03/23/11 Pound | 16353 | 16323 | 03/23/11 | 30 | 187.50 | -1,403.75 |
| 03/23/11 Euro | 14183 | 14149 | 03/23/11 | 34 | 425.00 | -1,828.75 |
| 03/23/11 A\$ | 10011 | 9985 | 03/23/11 | 26 | 260.00 | -2,088.75 |
| 03/23/11 SF | 11077 | 11131 | 03/23/11 | 54 | 675.00 | -1,413.75 |
| | | | | | 1,413.75 | |

Open Positions

03/22/11 Yen **12343**

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.

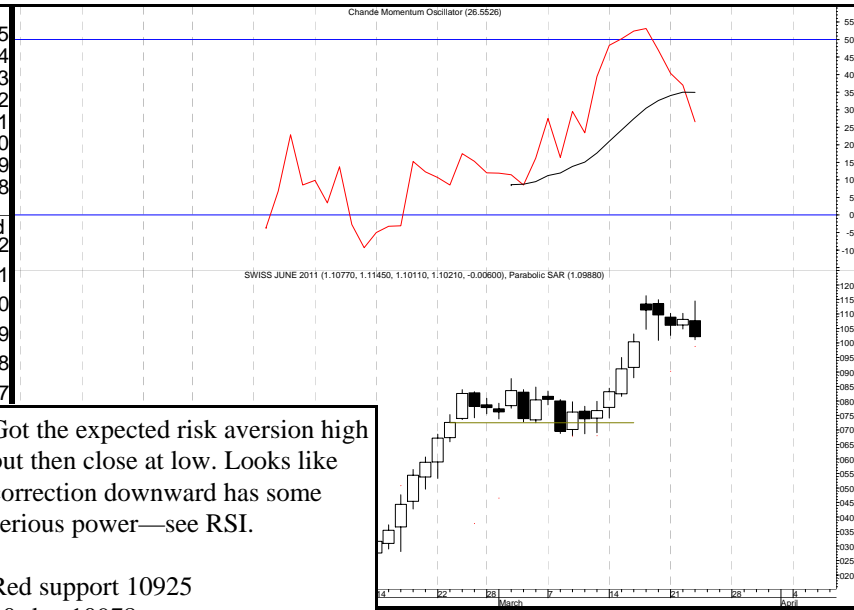
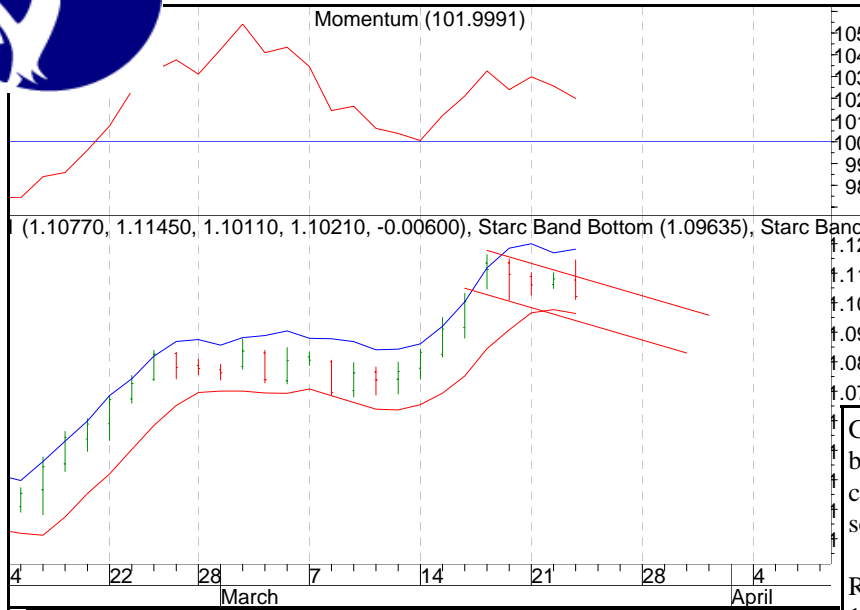
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

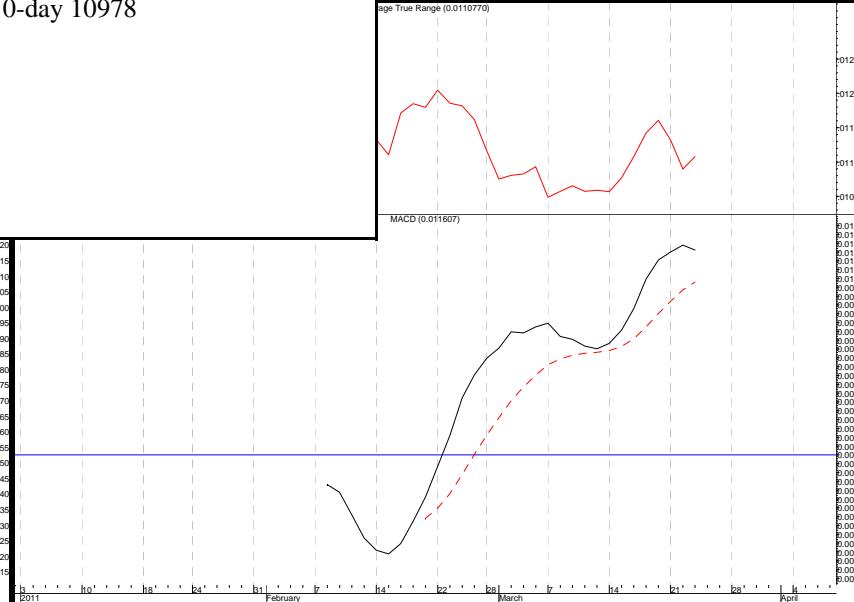
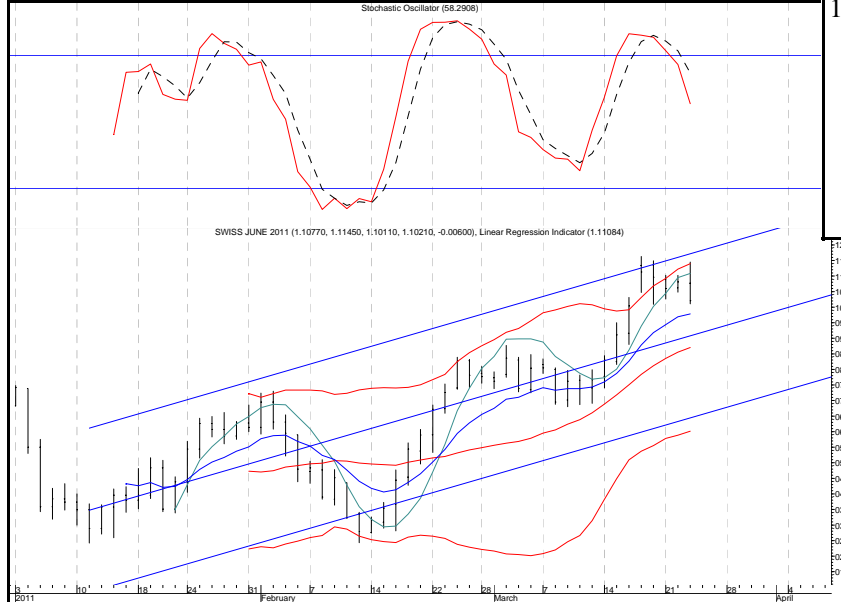
Wednesday, March 23, 2011

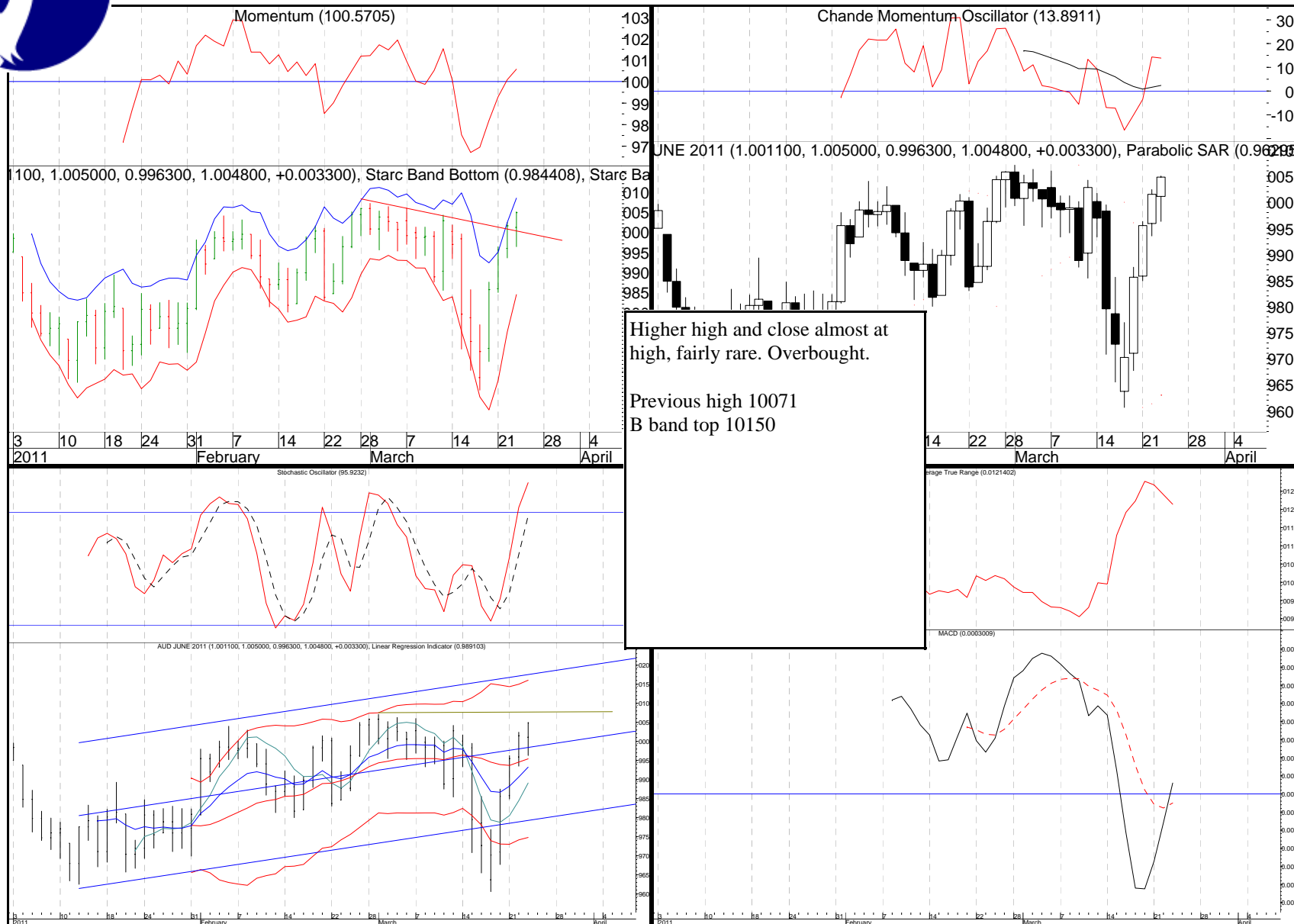
Swiss Franc JUN 2011 Contract



Got the expected risk aversion high but then close at low. Looks like correction downward has some serious power—see RSI.

Red support 10925
10-day 10978



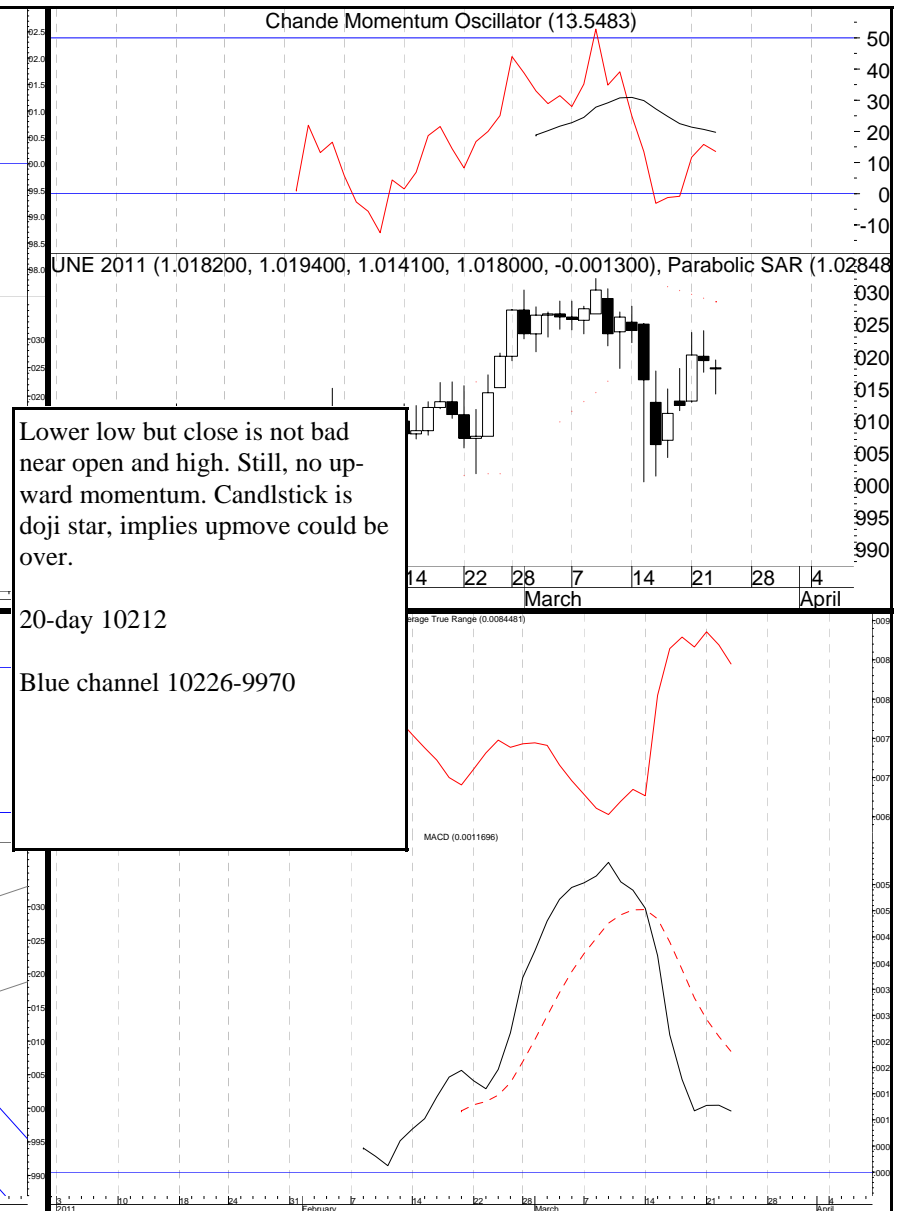
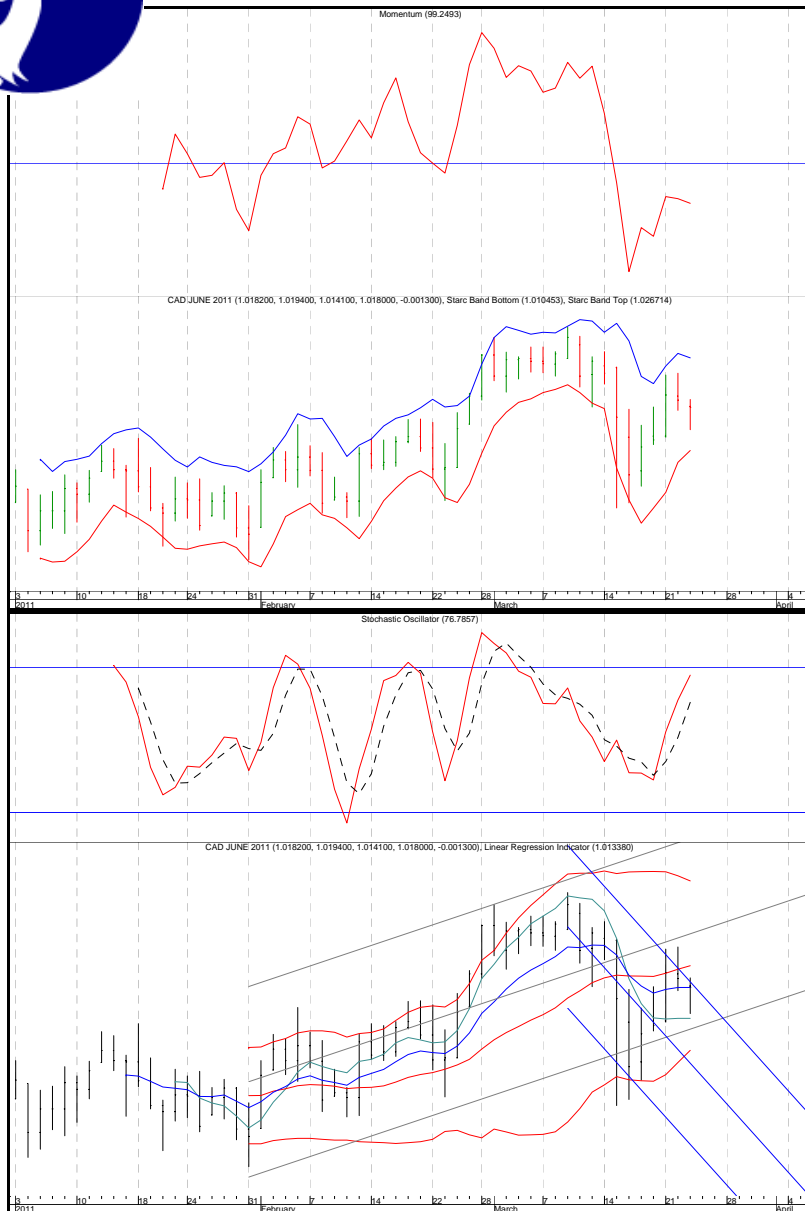




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Wednesday, March 23, 2011

Canadian Dollar JUN 2011 Contract



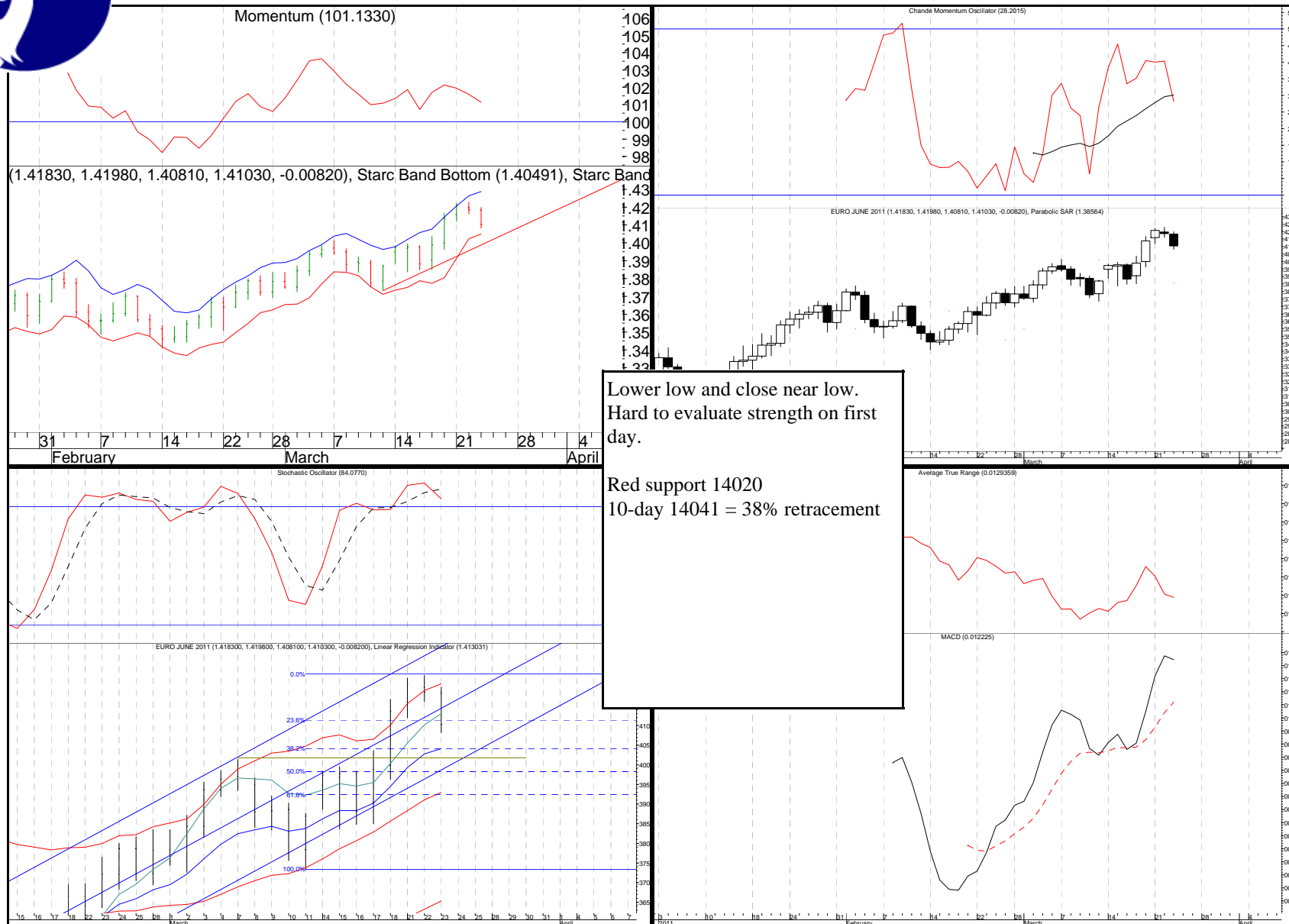
Lower low but close is not bad near open and high. Still, no upward momentum. Candlestick is doji star, implies upmove could be over.



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Wednesday, March 23, 2011

Euro JUN 2011 Contract

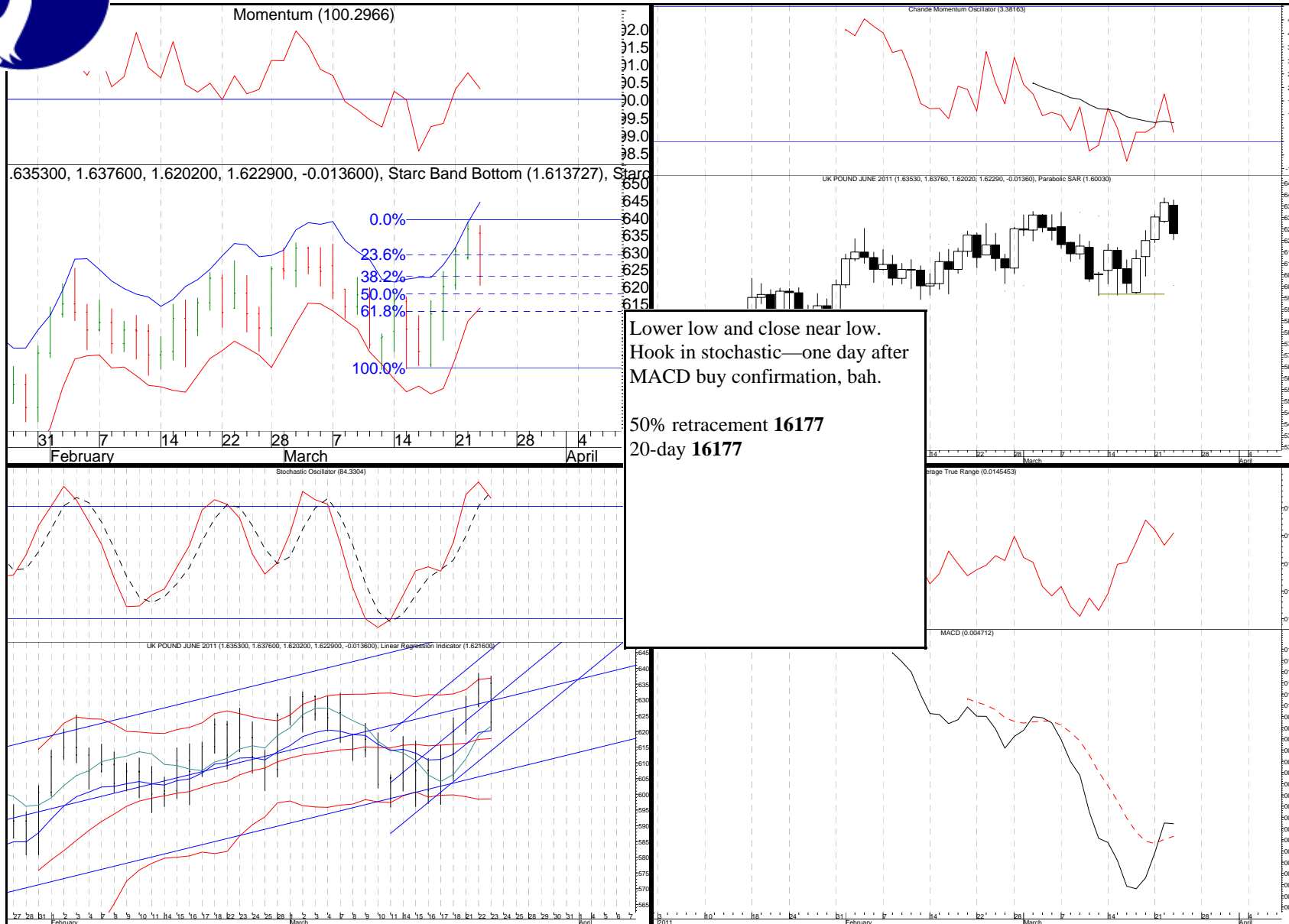




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British Pound JUN 2011 Contract





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Wednesday, March 23, 2011

Japanese Yen JUN 2011 Contract

