

**Rockefeller Treasury Services, Inc. (www.rts-forex.com)**  
**Daily Currency Trading Recommendations©--CME/Globex FUTURES**  
Published Wednesday, 03/30/11 for Globex Open Tonight and Thursday, 03/31/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16054	--	--	--	3/30/11	--	16054	16005	16110
Points										-49	56
EURO	BUY	SQUARE	14100	--	--	--	3/30/11	--	14100	14054	14152
Points										-46	52
A\$	BUY	SQUARE	10231	--	--	--	3/30/11	--	10231	10197	10276
Points										-34	45
YEN	SELL	SHORT	12072	12111	12011	12042	3/30/11	-30	NPR		
Points				-39	61					N/A	N/A
SF	SELL	SQUARE	10884	--	--	--	3/30/11	--	10884	10919	10828
Points										-35	56
C\$	BUY	LONG	10279	10252	10318	10301	3/30/11	-22	NPR		
Points				-27	39					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 EXITED THE POUND AT THE GLOBEX OPEN 15987 FOR A GAIN OF 2 POINTS. WE WENT SHORT AT 15987 AND HIT THE STOP AT 16030 FOR A LOSS OF 55 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14088 AND HIT THE STOP AT 14113 FOR A LOSS OF 25 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10190 AND TOOK PROFIT AT 10231 FOR A GAIN OF 41 POINTS.

WE HIT THE TARGET IN THE YEN AT 12092 FOR A GAIN OF 69 POINTS. WE WENT SHORT AT 12042 ON FOOTNOTE RULE 2.

WE WENT SHORT THE SF AT THE GLOBEX OPEN 10869 AND HIT THE STOP AT 10899 FOR A LOSS OF 30 POINTS.

WE HIT THE TARGET IN THE CAD AT 10251 FOR A GAIN OF 49 POINTS. WE WENT LONG AT 10301 ON FOOTNOTE RULE 2.

**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.**

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

<b>January</b>	6,461.25
<b>February</b>	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
03/22/11 Pound	<b>16283</b>	16360	03/22/11	77	481.25	-433.75
03/22/11 Euro	<b>14197</b>	14160	03/22/11	37	462.50	-896.25
03/22/11 A\$	<b>9959</b>	10002	03/22/11	43	430.00	-466.25
03/22/11 SF	11094	<b>11062</b>	03/22/11	32	400.00	-866.25
03/22/11 C\$	<b>10200</b>	10165	03/23/11	35	350.00	-1,216.25
03/23/11 Pound	<b>16353</b>	16323	03/23/11	30	187.50	-1,403.75
03/23/11 Euro	<b>14183</b>	14149	03/23/11	34	425.00	-1,828.75
03/23/11 Euro	<b>14183</b>	14149	03/23/11	34	425.00	-2,253.75
03/23/11 A\$	<b>10011</b>	9985	03/23/11	26	260.00	-2,513.75
03/23/11 SF	<b>11077</b>	11131	03/23/11	54	675.00	-1,838.75
03/22/11 Yen	12393	<b>12343</b>	03/24/11	50	625.00	-2,463.75
03/24/11 Pound	16181	<b>16225</b>	03/24/11	44	275.00	-2,188.75
03/24/11 Euro	14052	<b>14076</b>	03/24/11	24	300.00	-1,888.75
03/24/11 A\$	<b>10018</b>	10054	03/24/11	36	360.00	-1,528.75
03/24/11 Yen	<b>12393</b>	12360	03/24/11	33	412.50	-1,941.25
03/24/11 SF	10982	<b>11018</b>	03/24/11	36	450.00	-1,491.25
03/24/11 C\$	10216	<b>10174</b>	03/24/11	42	420.00	-1,911.25
03/24/11 Pound	16036	<b>16131</b>	03/25/11	95	593.75	-1,317.50
03/24/11 Euro	<b>14154</b>	14139	03/25/11	15	187.50	-1,505.00
03/24/11 A\$	<b>10104</b>	<b>10144</b>	03/25/11	40	400.00	-1,105.00
03/25/11 Euro	<b>14109</b>	14056	03/25/11	53	662.50	-1,767.50
03/25/11 SF	10987	<b>11018</b>	03/25/11	31	387.50	-1,380.00
03/25/11 C\$	<b>10224</b>	10187	03/25/11	37	370.00	-1,750.00
03/25/11 SF	10862	<b>10937</b>	03/28/11	75	937.50	-812.50
03/28/11 Pound	15999	<b>15949</b>	03/28/11	50	312.50	-1,125.00
03/28/11 Euro	14009	<b>14029</b>	03/28/11	20	250.00	-875.00
03/28/11 A\$	<b>10148</b>	10189	03/28/11	41	410.00	-465.00
03/28/11 C\$	<b>10173</b>	10219	03/28/11	46	460.00	-5.00
03/29/11 Pound	<b>15973</b>	15946	03/29/11	27	168.75	-173.75
03/29/11 Pound	<b>15973</b>	15946	03/29/11	27	168.75	-342.50
03/29/11 Euro	<b>14065</b>	14129	03/29/11	64	800.00	457.50
03/29/11 A\$	<b>10149</b>	10143	03/29/11	6	60.00	397.50
03/29/11 Yen	12211	<b>12245</b>	03/29/11	34	425.00	822.50
03/29/11 SF	<b>10911</b>	<b>10880</b>	03/29/11	31	387.50	435.00
03/29/11 A\$	10178	<b>10143</b>	03/29/11	35	350.00	85.00
03/29/11 Yen	12092	<b>12161</b>	03/30/11	69	862.50	947.50
03/29/11 C\$	<b>10202</b>	10251	03/30/11	49	490.00	1,437.50
03/29/11 Pound	<b>15973</b>	15987	03/30/11	14	87.50	1,525.00
03/30/11 Pound	16030	<b>15987</b>	03/30/11	43	268.75	1,256.25
03/30/11 Euro	14113	<b>14088</b>	03/30/11	25	312.50	943.75

03/30/11 A\$	<b>10190</b>	10231	03/30/11	41	410.00	1,353.75
03/30/11 SF	10899	<b>10868</b>	03/30/11	<b>31</b>	<b>387.50</b>	966.25
					966.25	

#### Open Positions

03/30/11 Yen	<b>12042</b>
03/30/11 C\$	<b>10301</b>

#### 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.

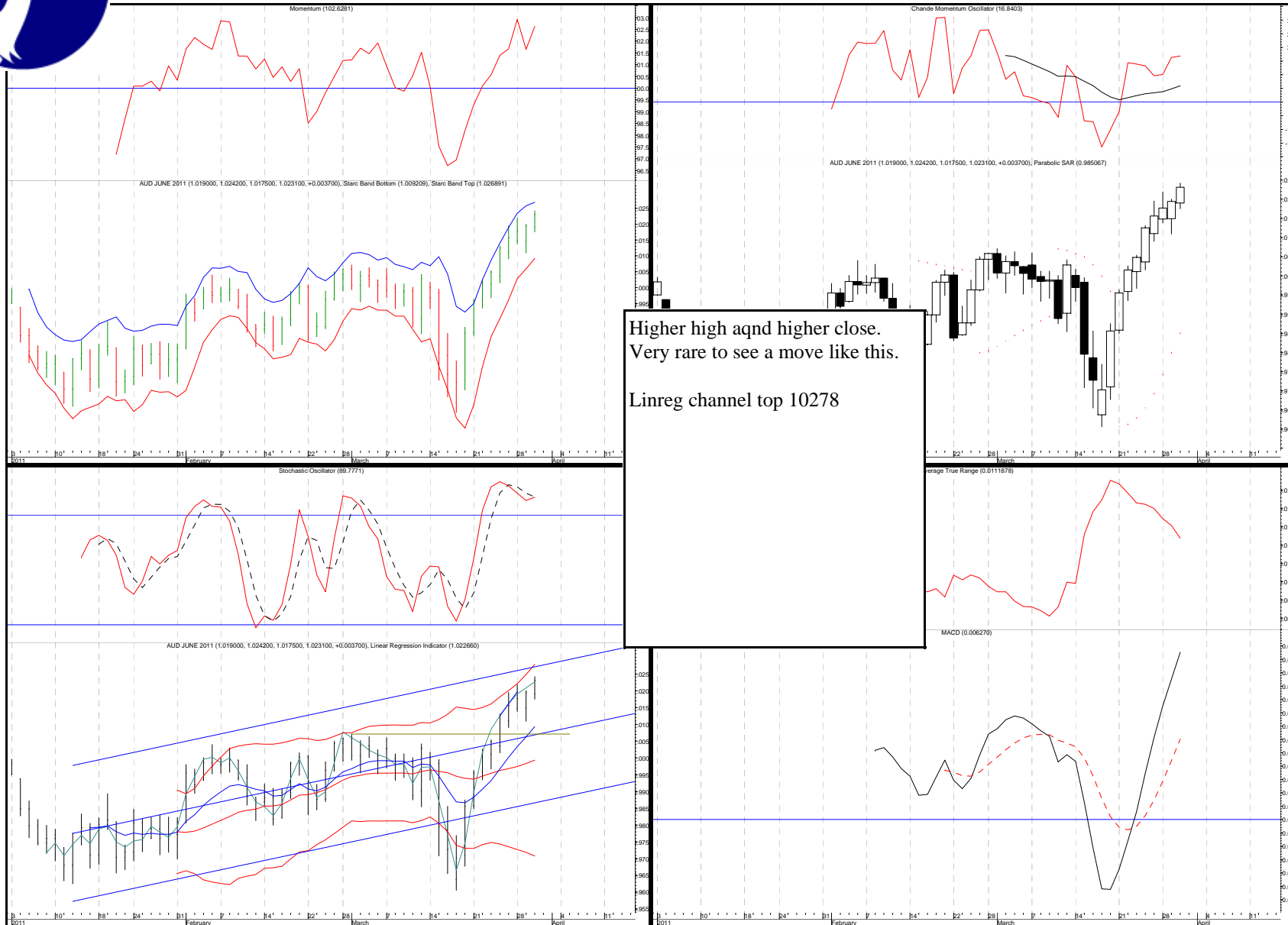
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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 30, 2011

## Australian Dollar JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, March 30, 2011

## Canadian Dollar JUN 2011 Contract

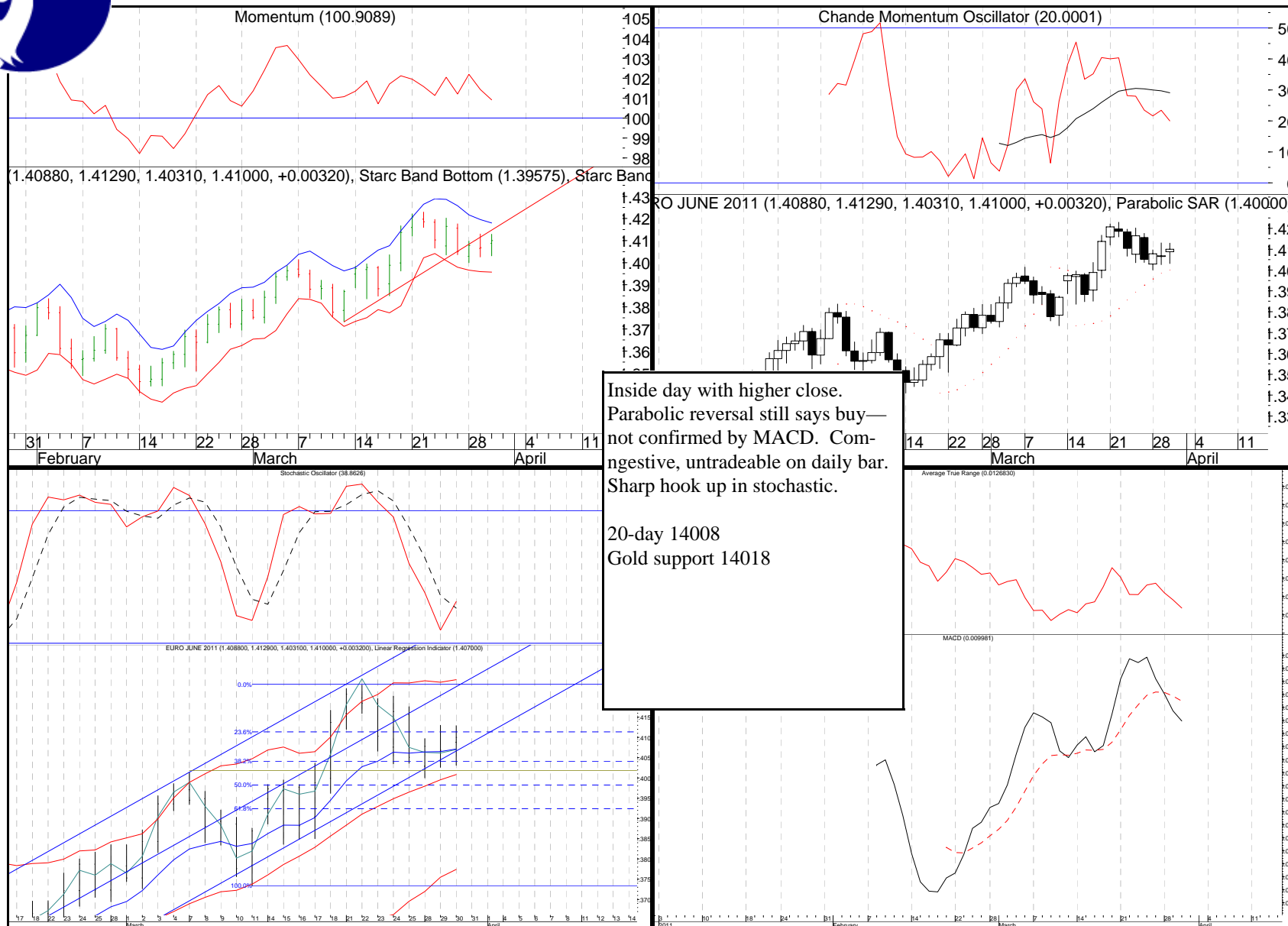




# Rockefeller Treasury Services, Inc.

Wednesday, March 30, 2011

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



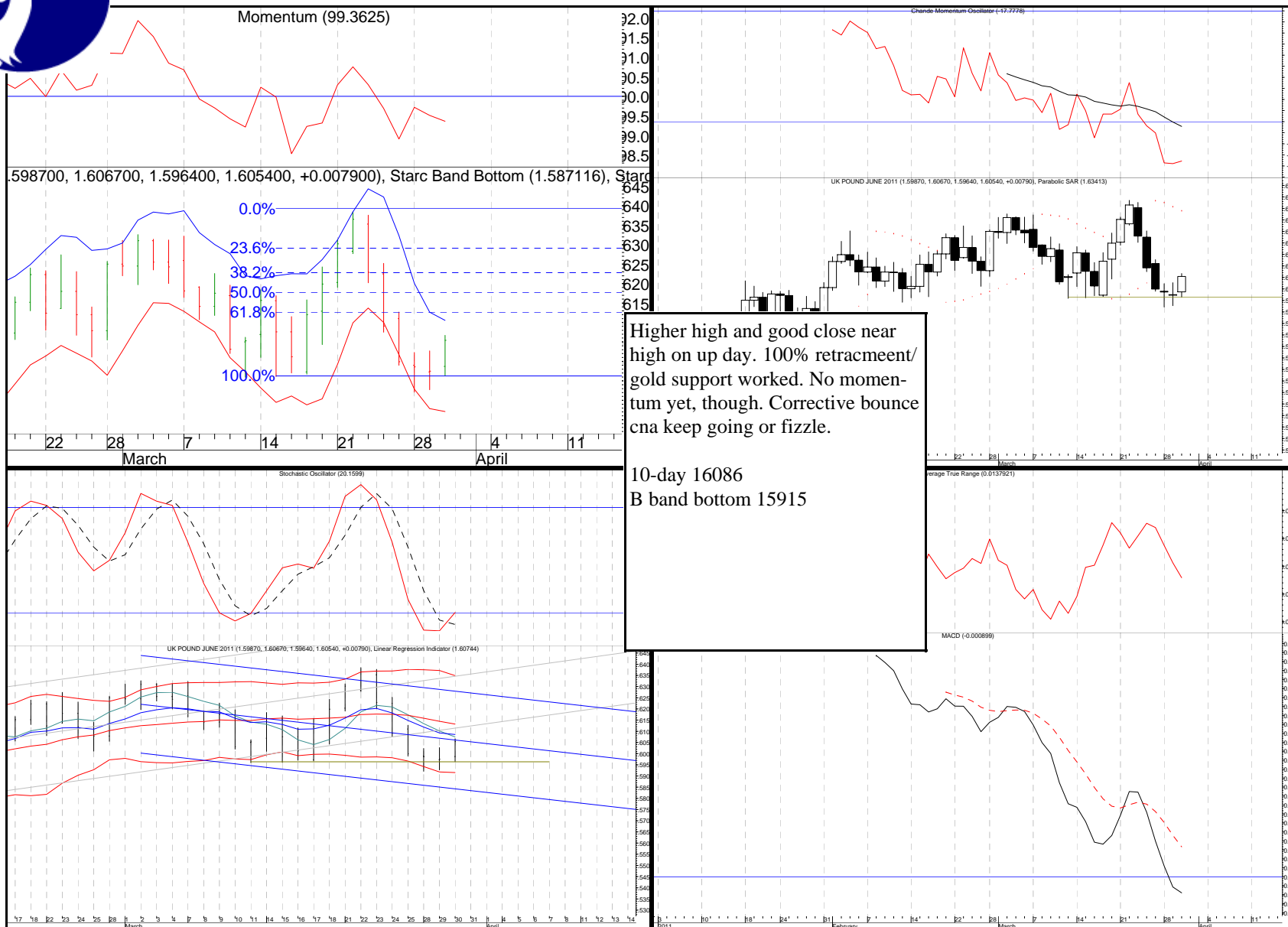




# Rockefeller Treasury Services, Inc.

Wednesday, March 30, 2011

## British Pound JUN 2011 Contract

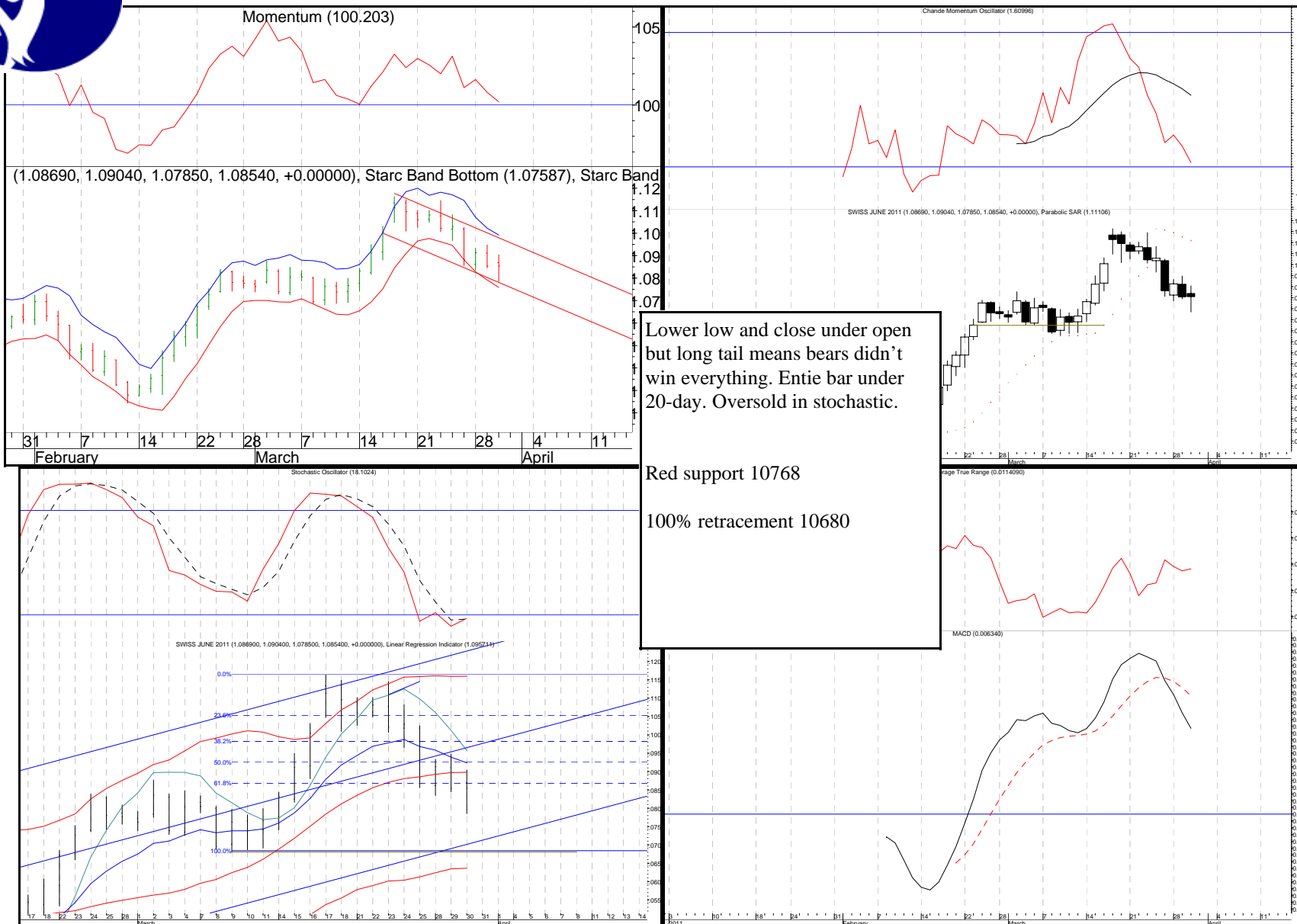




# Rockefeller Treasury Services, Inc.

Wednesday, March 30, 2011

## Swiss Franc JUN 2011 Contract





# Rockefeller Treasury Services, Inc.

Wednesday, March 30, 2011

## Japanese Yen JUN 2011 Contract

