

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Thursday, 03/31/11 for Globex Open Tonight and Friday, 04/01/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16052	--	--	--	3/31/11	--	16052	16011	16108
Points										-41	56
EURO	BUY	SQUARE	14181	--	--	--	3/31/11	--	14181	14114	14242
Points										-67	61
A\$	BUY	SQUARE	10273	--	--	--	3/31/11	--	10273	10234	10315
Points										-39	42
YEN	SELL	SQUARE	12040	--	--	--	3/31/11	--	12040	12091	11982
Points										-51	58
SF	BUY	SQUARE	10918	--	--	--	3/31/11	--	10918	10887	10954
Points										-31	36
C\$	BUY	LONG	10283	10259	10329	10301	3/31/11	-18	NPR		
Points				-24	46					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/>

Remember payrolls tomorrow will test stops.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16057 AND HIT THE TARGET AT 16110 FOR A GAIN OF 53 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 14107 AND HIT THE TARGET AT 14152 FOR A GAIN OF 45 POINTS. WE WENT LONG AT 14202 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 14152 FOR A LOSS OF 50 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10228 AND HIT THE TARGET AT 10276 FOR A GAIN OF 48 POINTS.
WE HIT THE STOP IN THE YEN AT 12111 FOR A LOSS OF 69 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10890 AND HIT THE STOP AT 10919 FOR A LOSS OF 29 POINTS.
NOTHING DONE IN CAD.

In sterling, if stop is hit, reverse to short at 16011, stop 16045, target 15974.

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

03/30/11 A\$	10190	10231	03/30/11	41	410.00	1,353.75
03/30/11 SF	10899	10868	03/30/11	31	387.50	966.25
03/30/11 Yen	12111	12042	03/31/11	69	862.50	103.75
03/31/11 Pound	16057	16110	03/31/11	53	331.25	435.00
03/31/11 Euro	14107	14152	03/31/11	45	562.50	997.50
03/31/11 Euro	14202	14152	03/31/11	50	625.00	372.50
03/31/11 SF	10919	10890	03/31/11	29	362.50	10.00
03/31/11 A\$	10228	10276	03/11/11	48	480.00	490.00
					490.00	

Open Positions

03/30/11 C\$ **10301**

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.

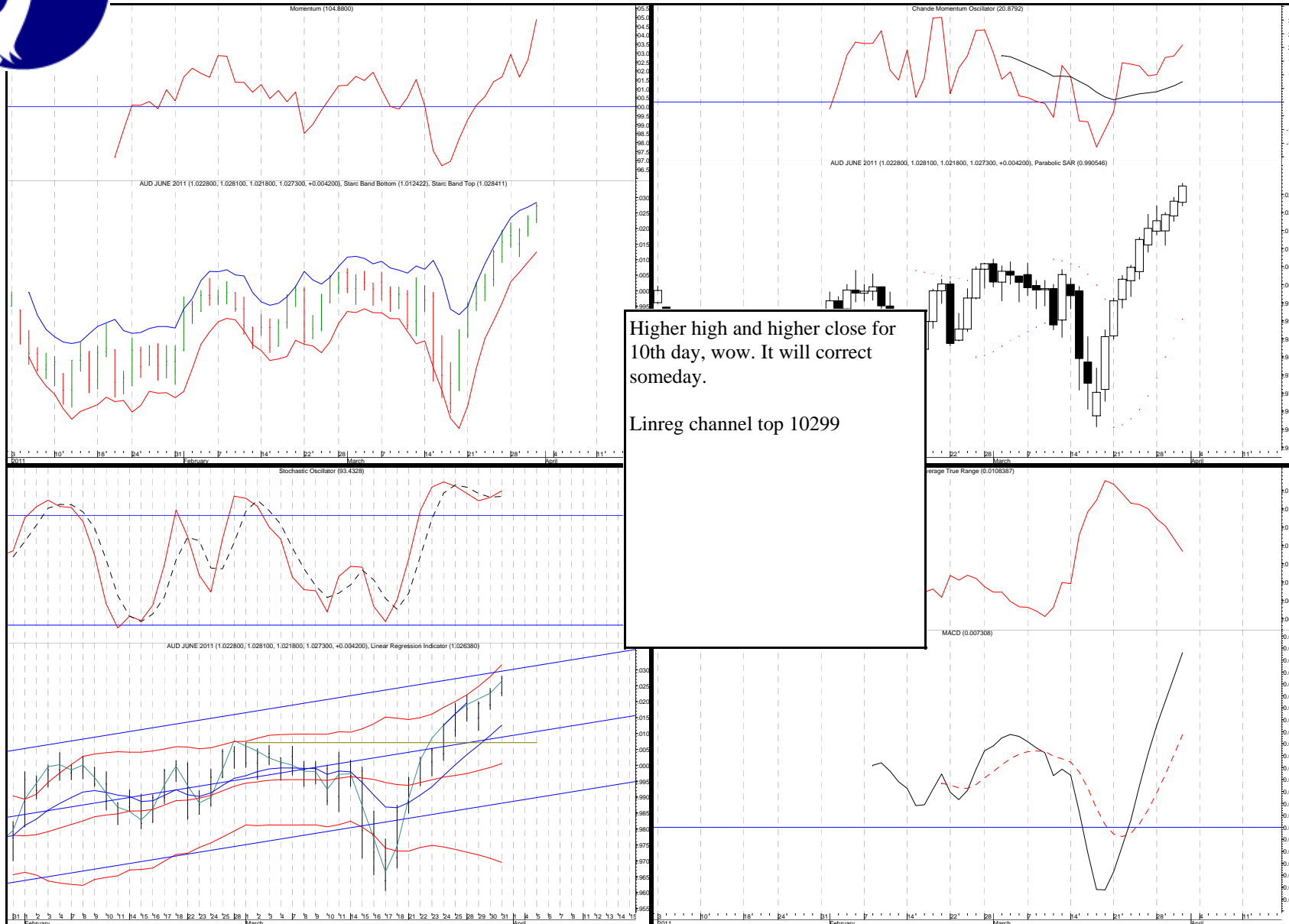
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Thursday, March 31, 2011

Australian Dollar JUN 2011 Contract

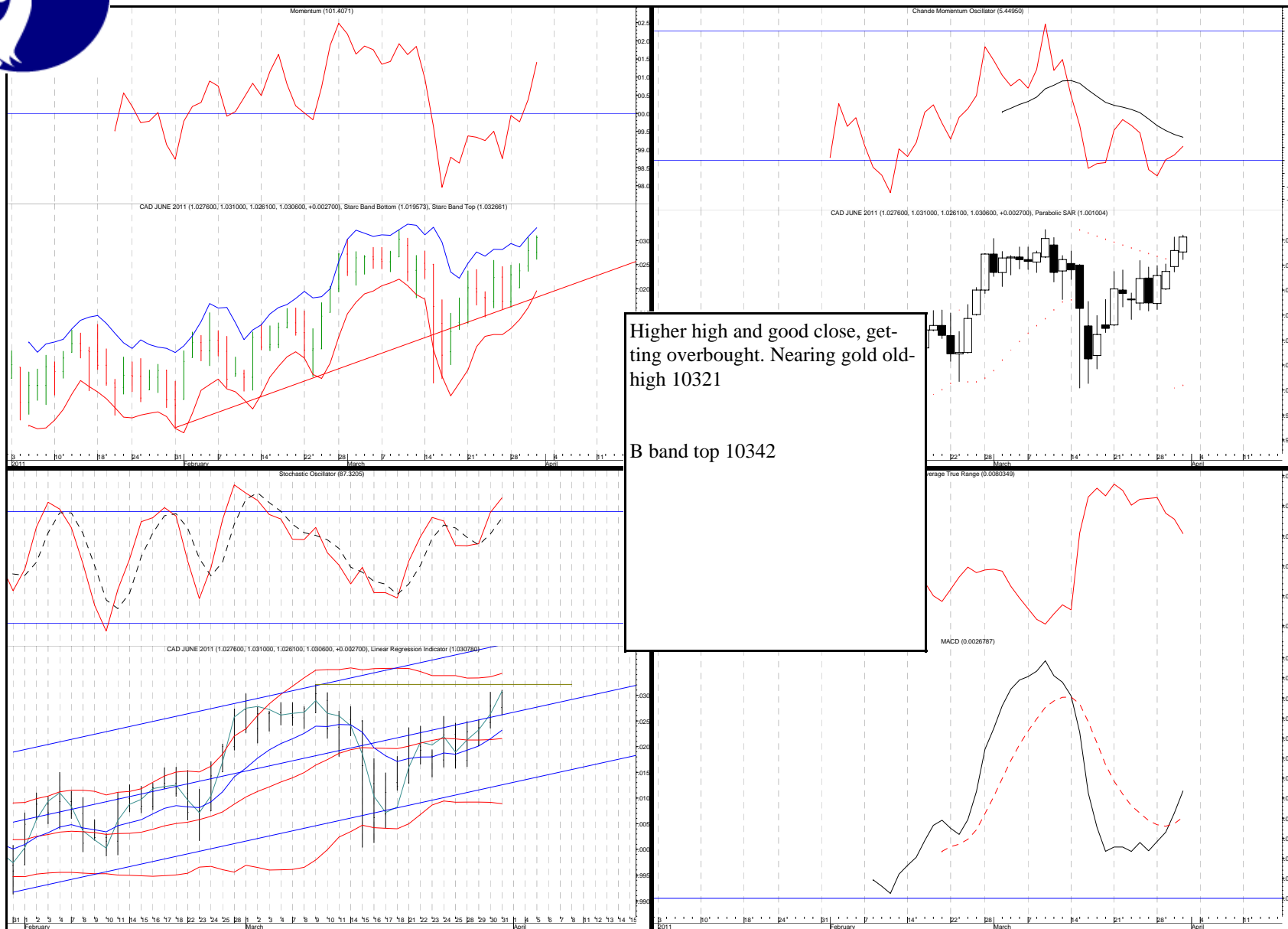




Rockefeller Treasury Services, Inc.

Thursday, March 31, 2011

Canadian Dollar JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Thursday, March 31, 2011

Euro
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Thursday, March 31, 2011

British Pound JUN 2011 Contract

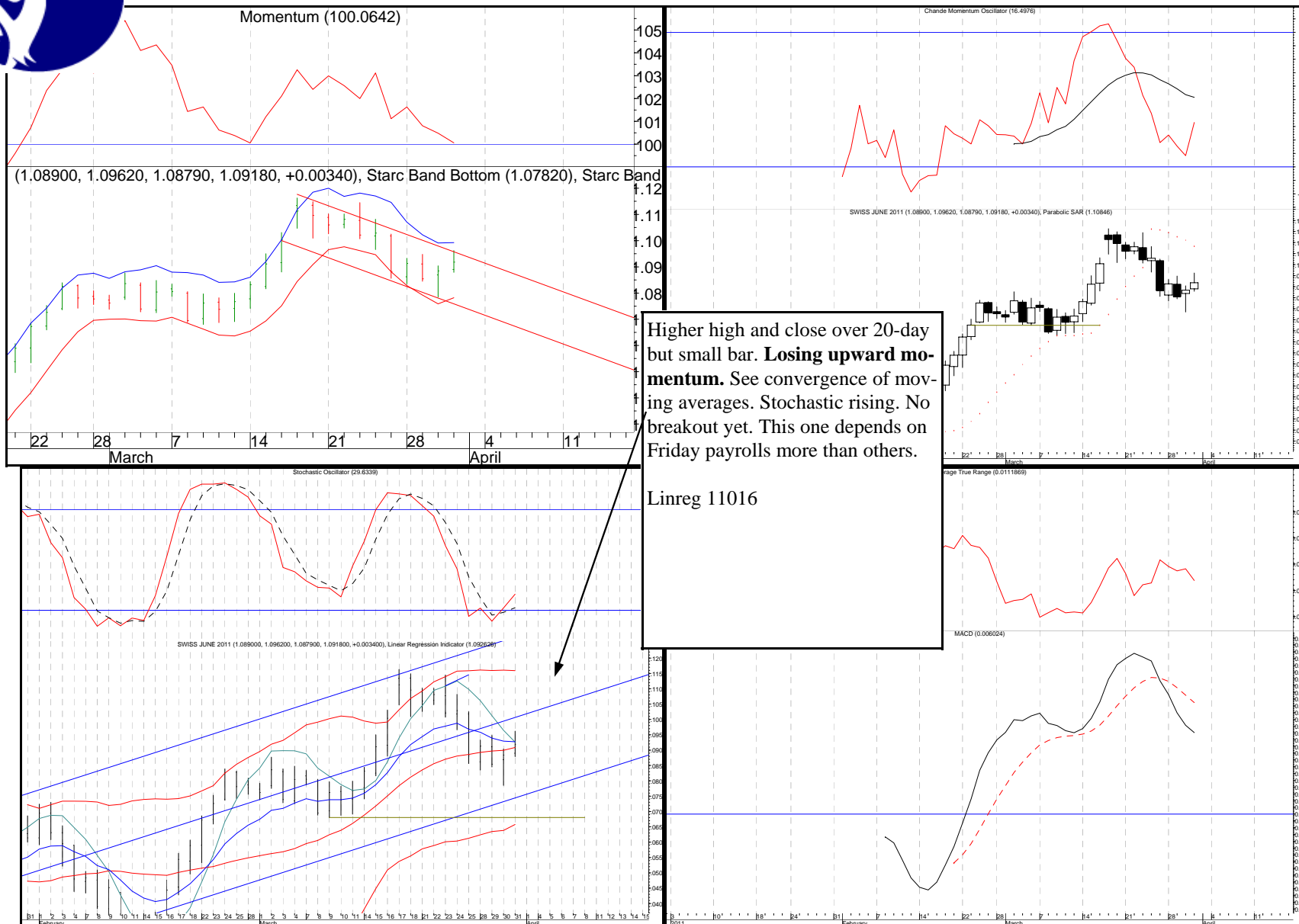




Rockefeller Treasury Services, Inc.

Thursday, March 31, 2011

Swiss Franc
JUN 2011 Contract





Rockefeller Treasury Services, Inc.

Thursday, March 31, 2011

Japanese Yen JUN 2011 Contract



Lower low and lower close under support but horribly oversold.

Gold pre-intervention old-low 12011

B band bottom 19946

