

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 03/07/11 for Globex Open Tonight and Tuesday, 03/08/11--MAR Contract
Part A -- Closing March

CURRENCY	SWING DIRECTION	CURRENT POSITION	MAR Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP* DTR 5 TICKS	TARGET* DTR 5 TICKS
UK	BUY	SQUARE	16198	16198	--	--	3/07/11	--			
Points										--	0
EURO	BUY	LONG	13967	13967		13975	3/03/11	-8			
Points										--	0
A\$	BUY	SQUARE	na	--	--	--	3/07/11	--			
Points										--	0
YEN	SELL	SQUARE	na	--	--	--	3/07/11	--			
Points										--	0
SF	BUY	SQUARE	10795	10795		10808	3/07/11	--			
Points										--	0
C\$	BUY	LONG	10276	10276		10281	3/07/11	-5			
Points										--	0

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/>

Correction: on Friday we would have re-entered Swiss franc short at 10743 for a second time on footnote rule 3 and taken a loss at 10776 for 33 points a second time.

WE NEED TO SWITCH FROM THE MARCH TO THE JUNE CONTRACT TODAY. Exit the March positions at the Globex Open. See Part B for June instructions.

WE HIT THE TARGET IN THE POUND AT 16319 FOR A GAIN OF 45 POINTS.

NOTHING DONE IN EURO.

WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10139 (+19 FROM CLOSE) AND TOOK PROFIT AT 10150 FOR A GAIN OF 11 POINTS.

WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12162 AND HIT THE STOP AT 12178 FOR A LOSS OF 16 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10808.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10281.

This report recommends trading positions to be taken at the earliest opportunity, normally the Globex open 2 hours after the Chicago pit session close. If you are trading in the spot market, do not wait--place orders as soon as possible after receiving the report. To create spot-equivalent stops and targets, apply the points (in gray) to your entry. If the entry is not the same as the close, you can calculate spot equivalents at www.cmegroup.com.

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, also called "flat" or "neutral"). 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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Published Monday, 03/07/11 for Globex Open Tonight and Tuesday, 03/08/11--JUN Contract
Part B -- Now trading June 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	16181		--			--	16181	16237	16122
Points										-56	59
EURO	BUY	SQUARE	13945					--	13945	13896	14010
Points										-49	65
A\$	BUY	SQUARE	9991		--			--	10007	9976	10043
Points										-31	36
YEN	BUY	SQUARE	12159		--			--	12159	12116	12206
Points										-43	47
SF	BUY	SQUARE	10805					--	10805	10754	10868
Points										-51	63
C\$	BUY	SQUARE	10257					--	10257	10228	10295
Points										-29	38

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We are rolling over the March contract--exit March contracts at the next available opportunity--and are now trading the June contract.

In AUD, do not buy unless entry level is met.

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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
						817.50	

Open Positions

03/03/11 Euro	13975
03/07/11 SF	10808
03/07/11 C\$	10281

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.

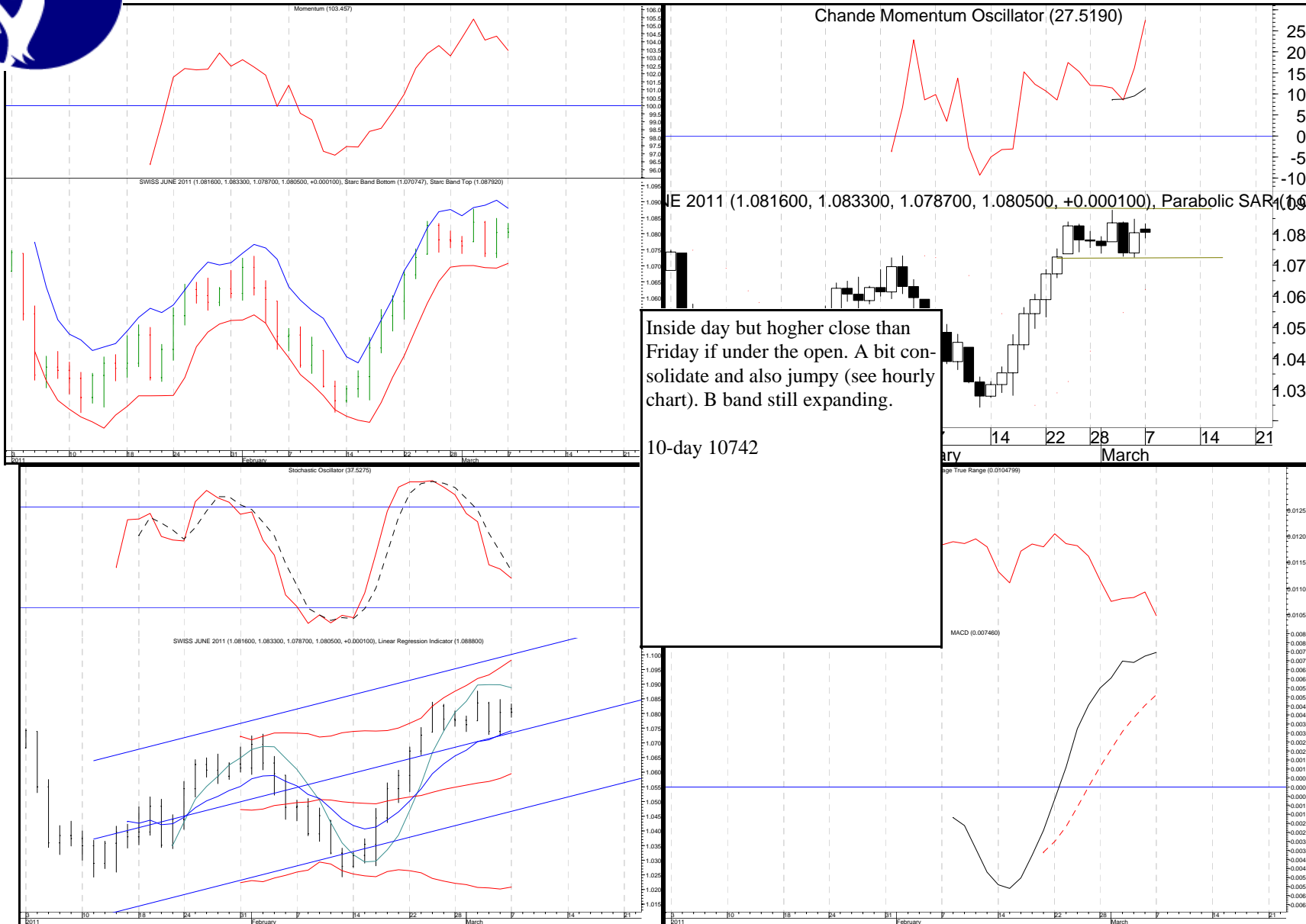
correct.



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Monday, March 7, 2011

Swiss Franc JUN 2011 Contract

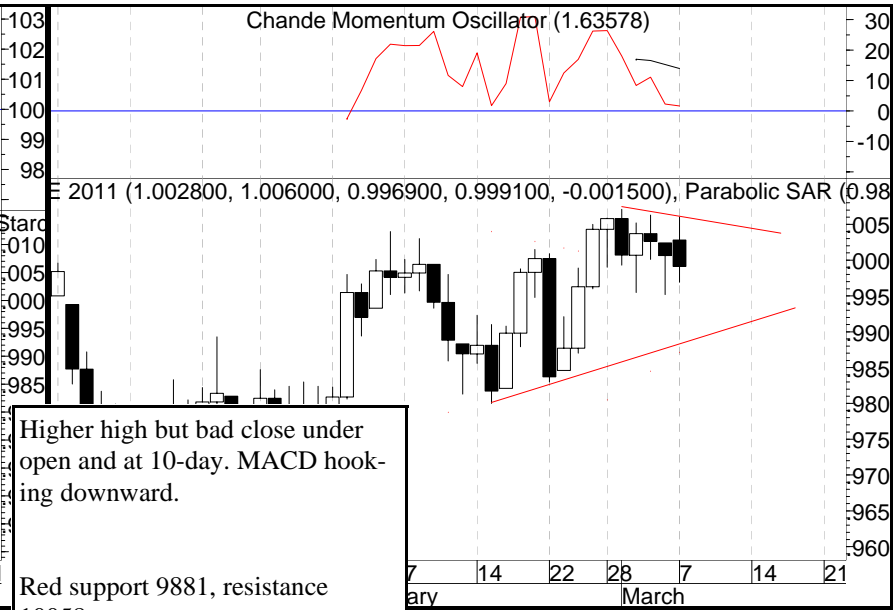
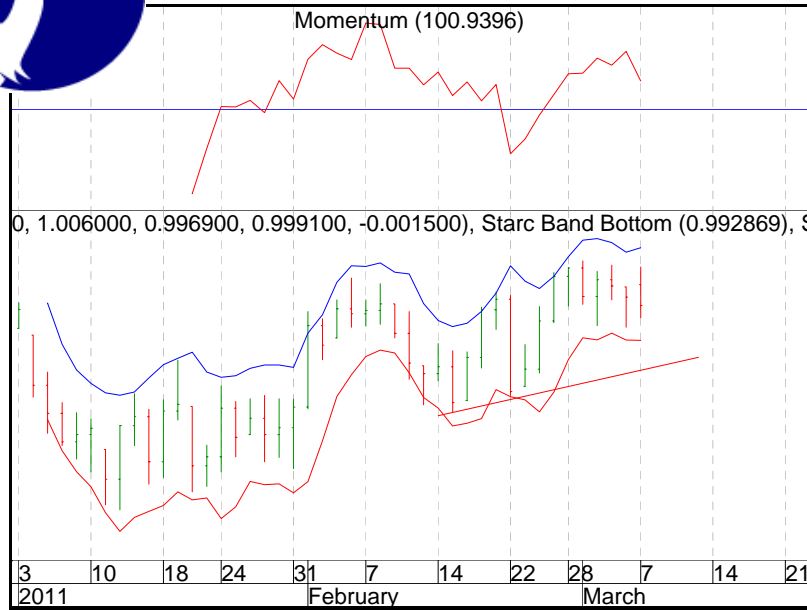




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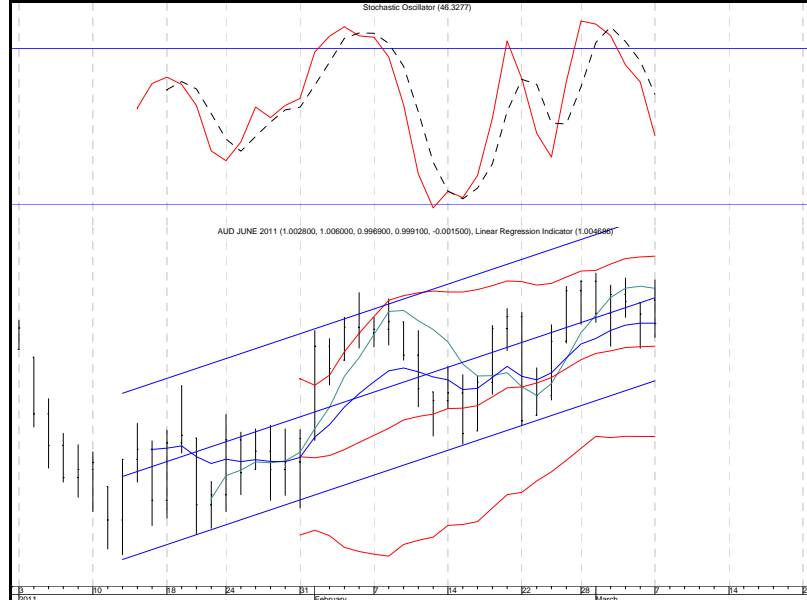
Australian Dollar JUN 2011 Contract



Higher high but bad close under open and at 10-day. MACD hooking downward.

Red support 9881, resistance 10058

20-day 9955

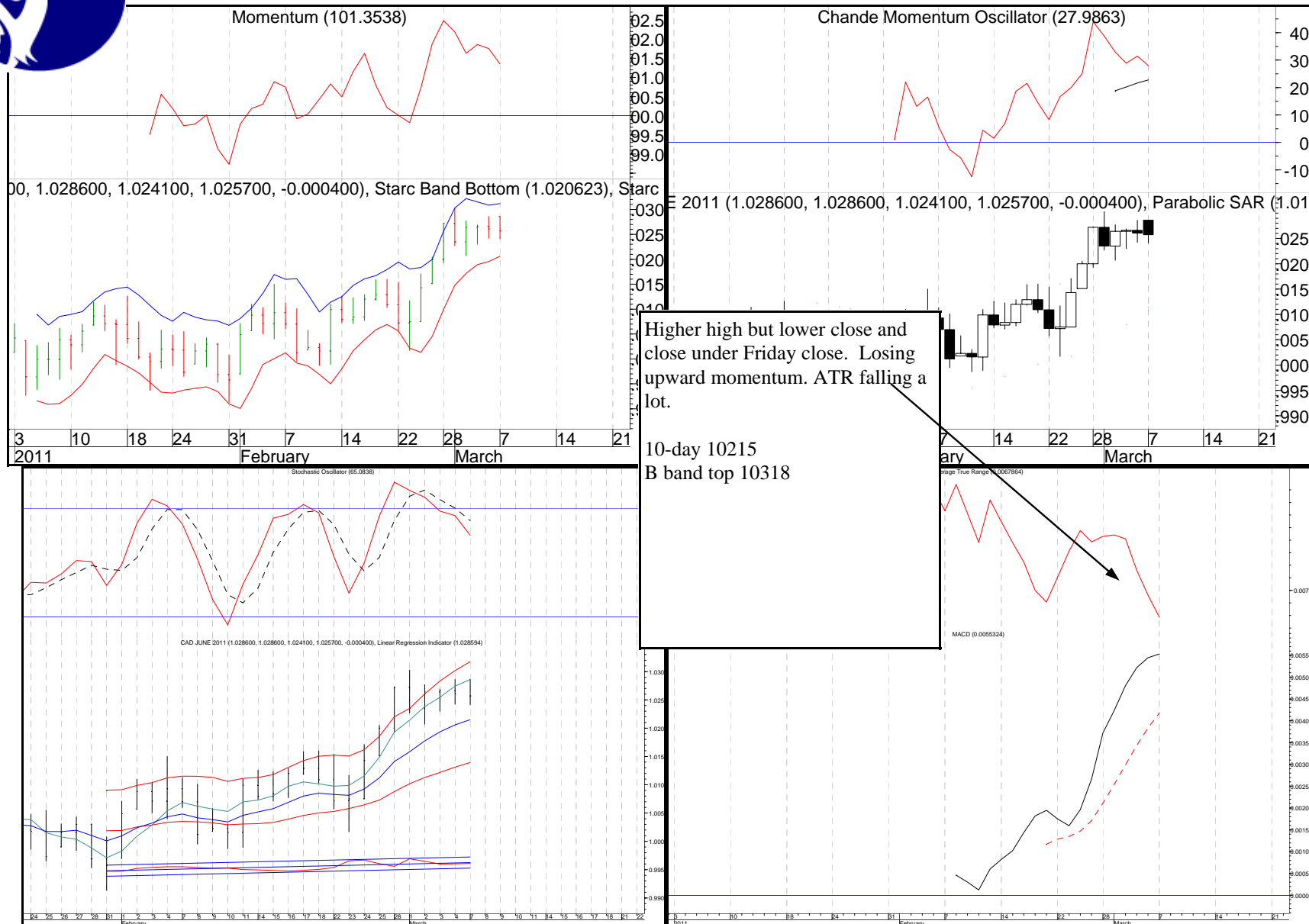




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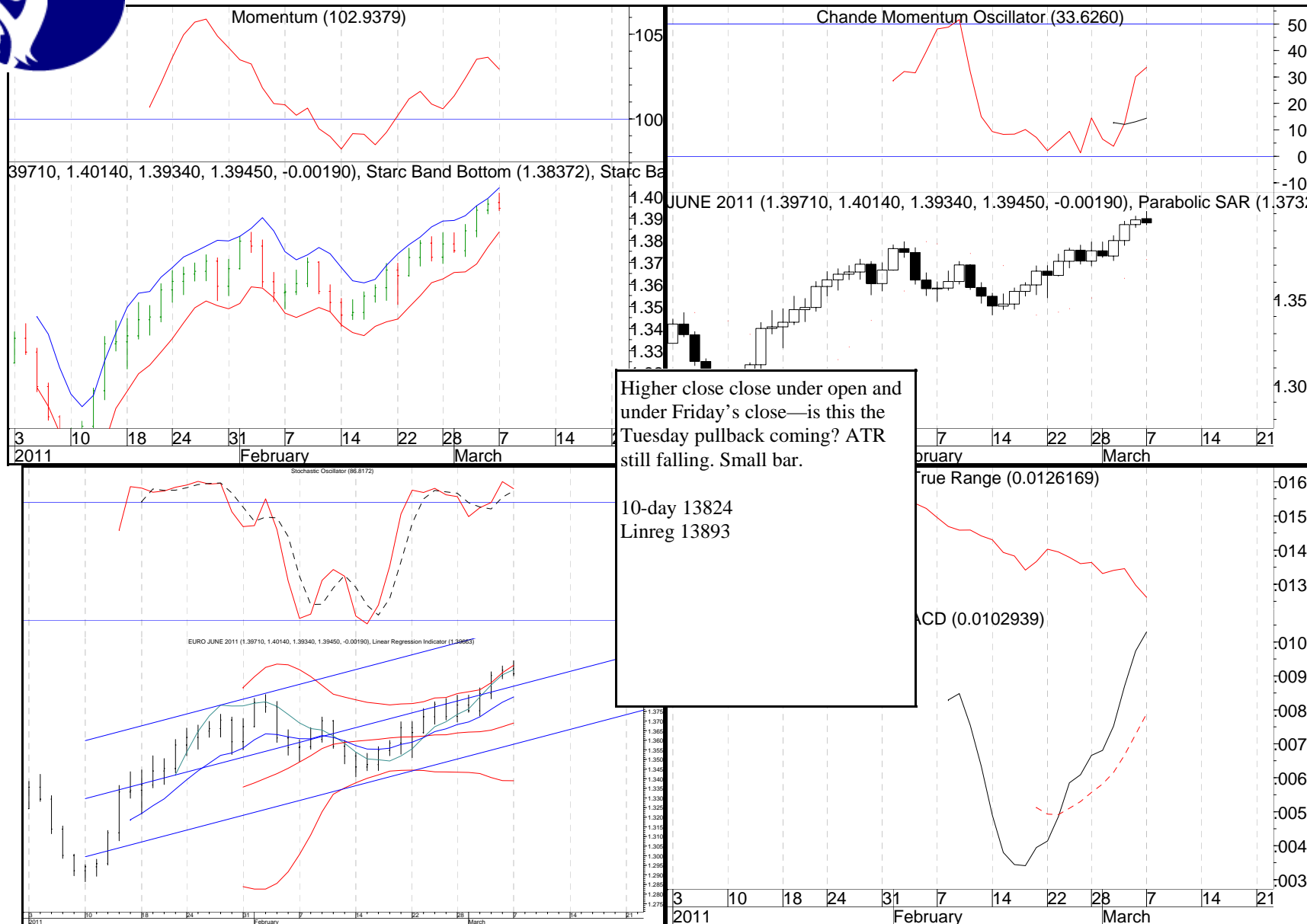
Canadian Dollar JUN 2011 Contract





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Euro
JUN 2011 Contract

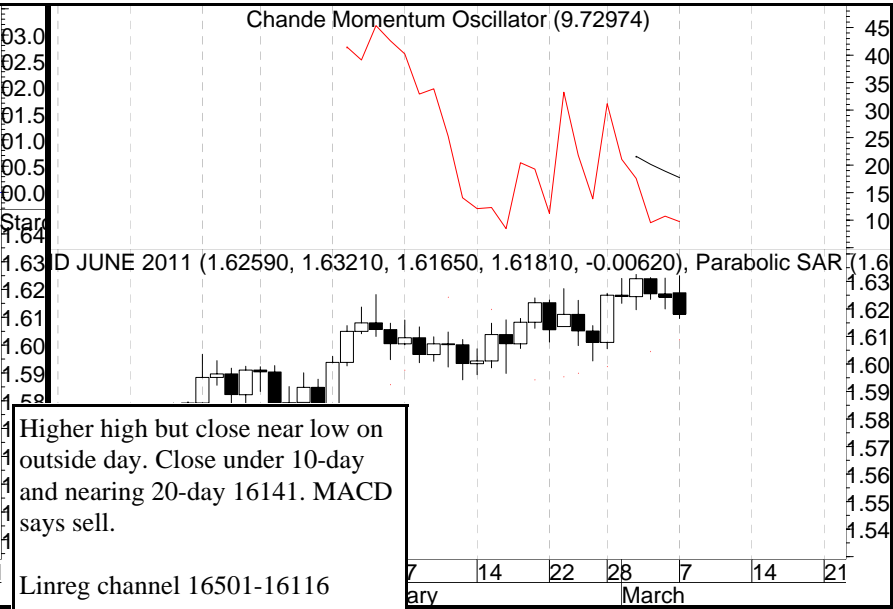
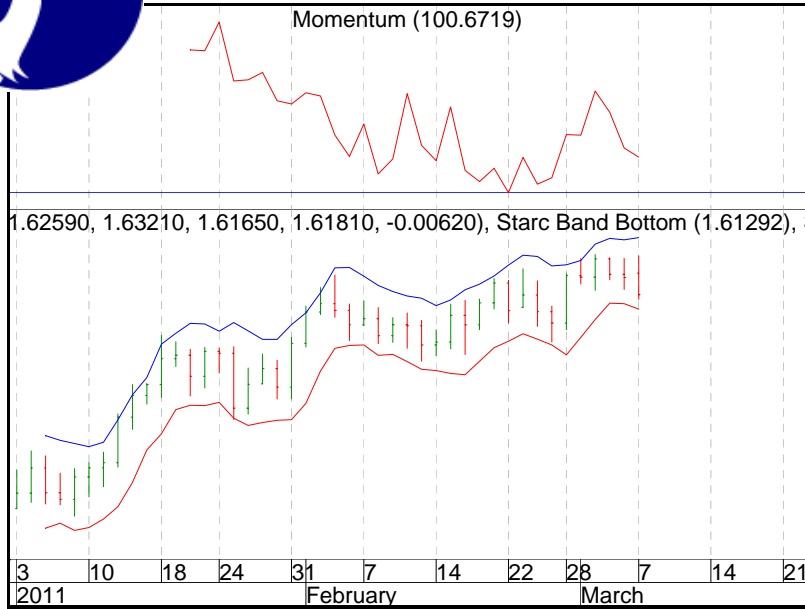




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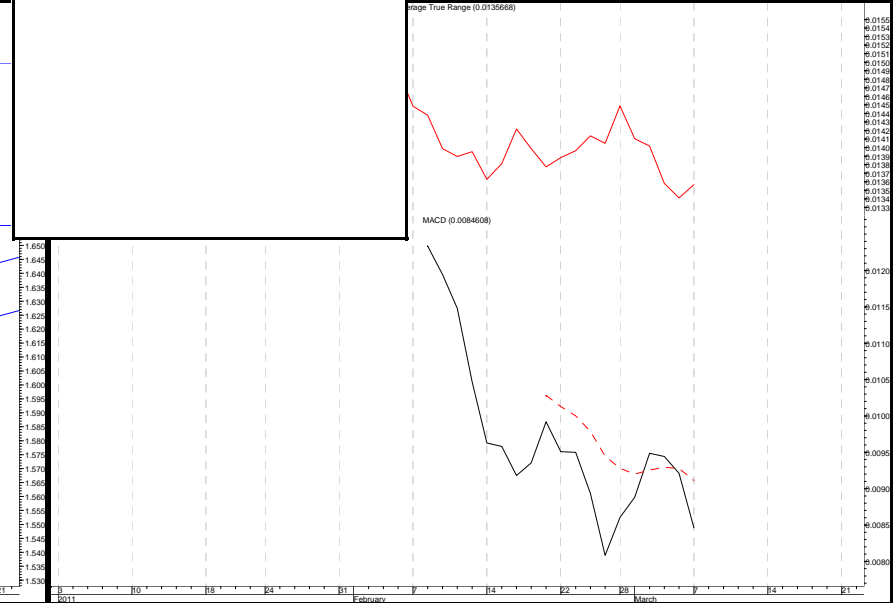
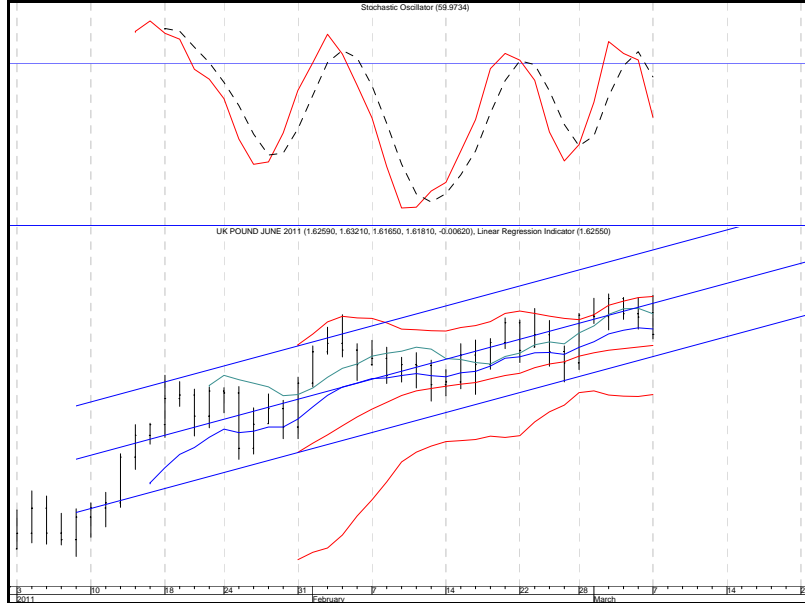
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British Pound JUN 2011 Contract



Higher high but close near low on outside day. Close under 10-day and nearing 20-day 16141. MACD says sell.

Linreg channel 16501-16116





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Japanese Yen JUN 2011 Contract

