

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Wednesday, 03/16/11 for Globex Open Tonight and Thursday, 03/17/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	SQUARE	16012	--	--	--	3/16/11	--	16012	16060	15964
Points										-48	48
EURO	SELL	SQUARE	13882	--	--	--	3/16/11	--	13882	13921	13837
Points										-39	45
A\$	SELL	SQUARE	9727	--	--	--	3/16/11	--	9727	9776	9672
Points										-49	55
YEN	BUY	SQUARE	12488				3/16/11	--	12488	12429	12554
Points										-59	66
SF	BUY	SQUARE	11004	--	--	--	3/16/11	--	11004	10949	11059
Points										-55	55
C\$	SELL	SQUARE	10062	--	--	--	3/16/11	--	10062	10106	10009
Points										-44	53

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 WENT SHORT THE POUND AT THE GLOBEX OPEN 16076 AND TOOK PROFIT AT 16018 FOR A GAIN OF 58 POINTS.  
WE WENT LONG THE EURO AT 13946 AND HIT THE STOP AT 13904 FOR A LOSS OF 42 POINTS.  
WE WENT SHORT THE AUD AT 9840 AND TOOK PROFIT AT 9791 FOR A GAIN OF 49 POINTS.  
WE HIT THE STOP IN THE YEN AT 12341 FOR A LOSS OF 14 POINTS. WE RE-ENTERED AT 12355 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12410 FOR A GAIN OF 55 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10916 AND HIT THE STOP 1 POINT FROM LOW AT 10881 FOR A LOSS OF 35 POINTS. WE WENT LONG AT 10916 ON FOOTNOTE RULE 3 and hit the target at 10946 FOR A GAIN OF 30 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10128 (45 POINTS FROM CME CLOSE) AND HIT THE TARGET AT 10118 FOR A GAIN OF 10 POINTS. IF YOU APPLIED PROPORTIONALITY, YOUR TARGET WOULD BE 10083.

If see 16082 in pound, reverse to long, stop at 16024, target 16152.

**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	<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	12355	<b>12410</b>	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
					948.75	

**Open Positions**

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.

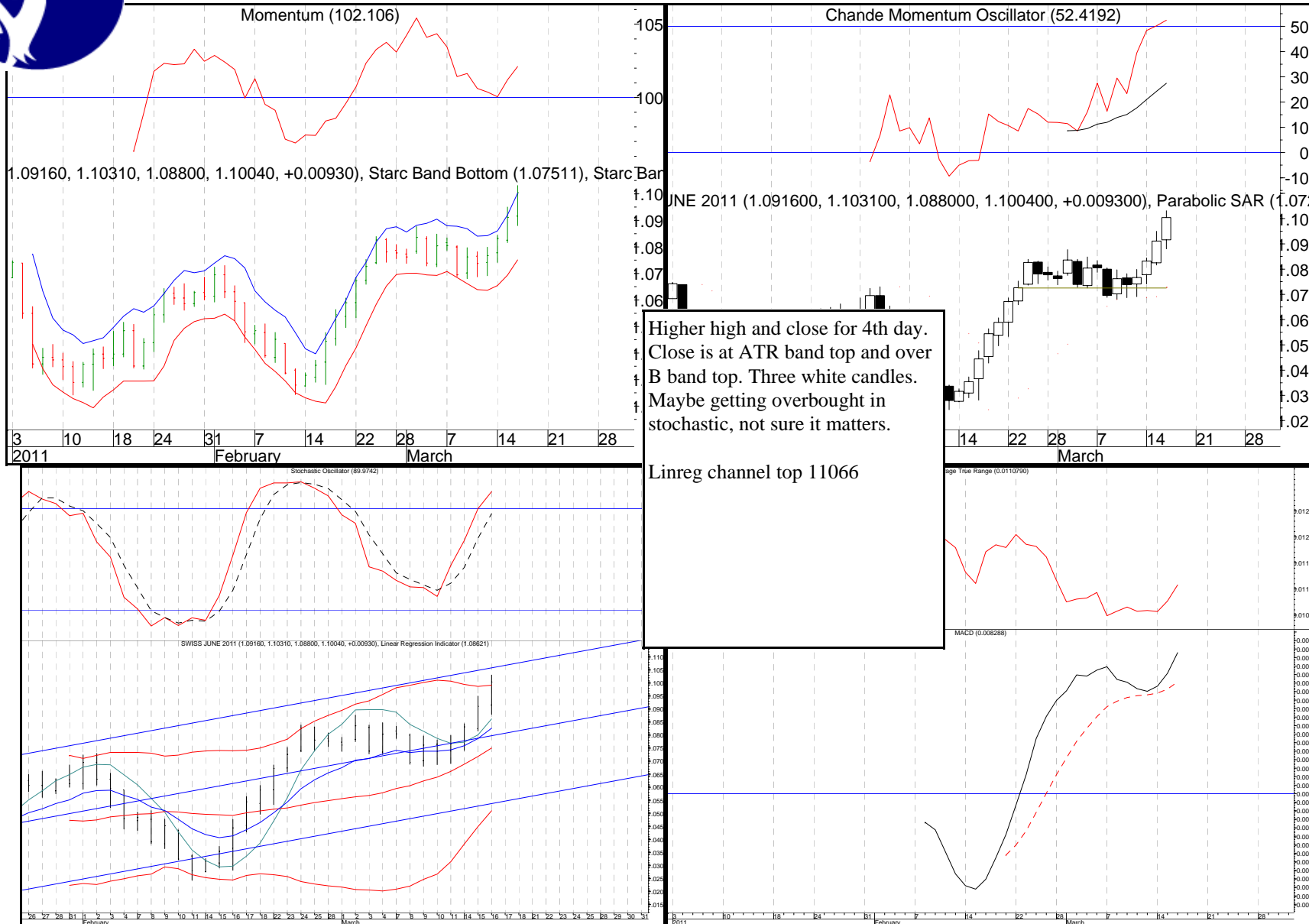
correct.



# Rockefeller Treasury Services, Inc.

Wednesday, March 16, 2011

## Swiss Franc JUN 2011 Contract

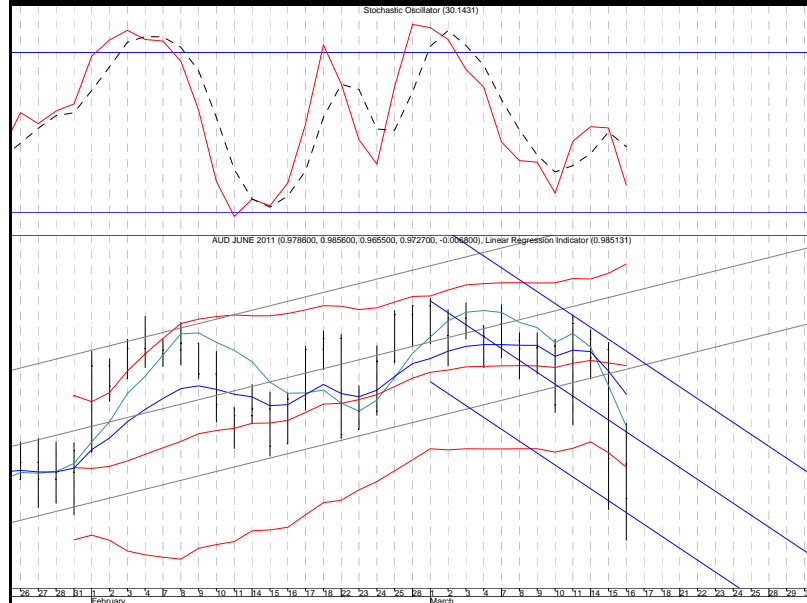
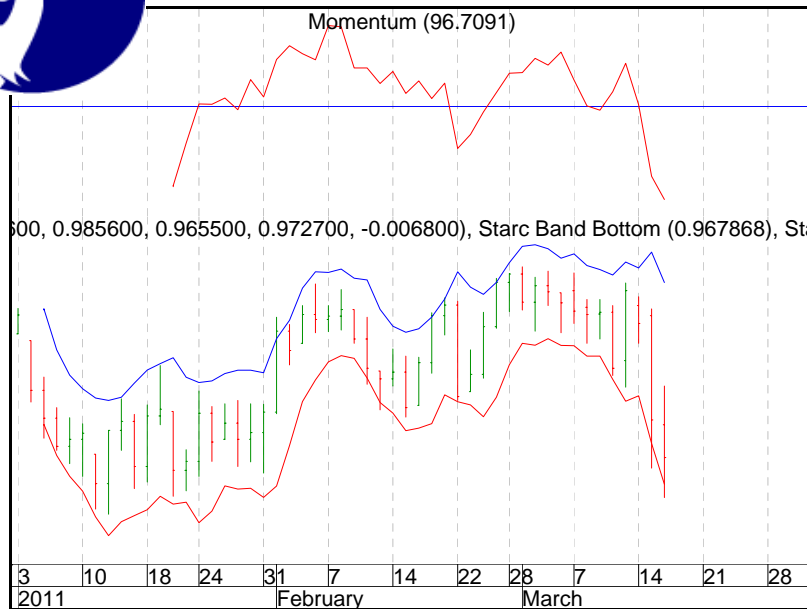




# Rockefeller Treasury Services, Inc.

Wednesday, March 16, 2011

## Australian Dollar JUN 2011 Contract



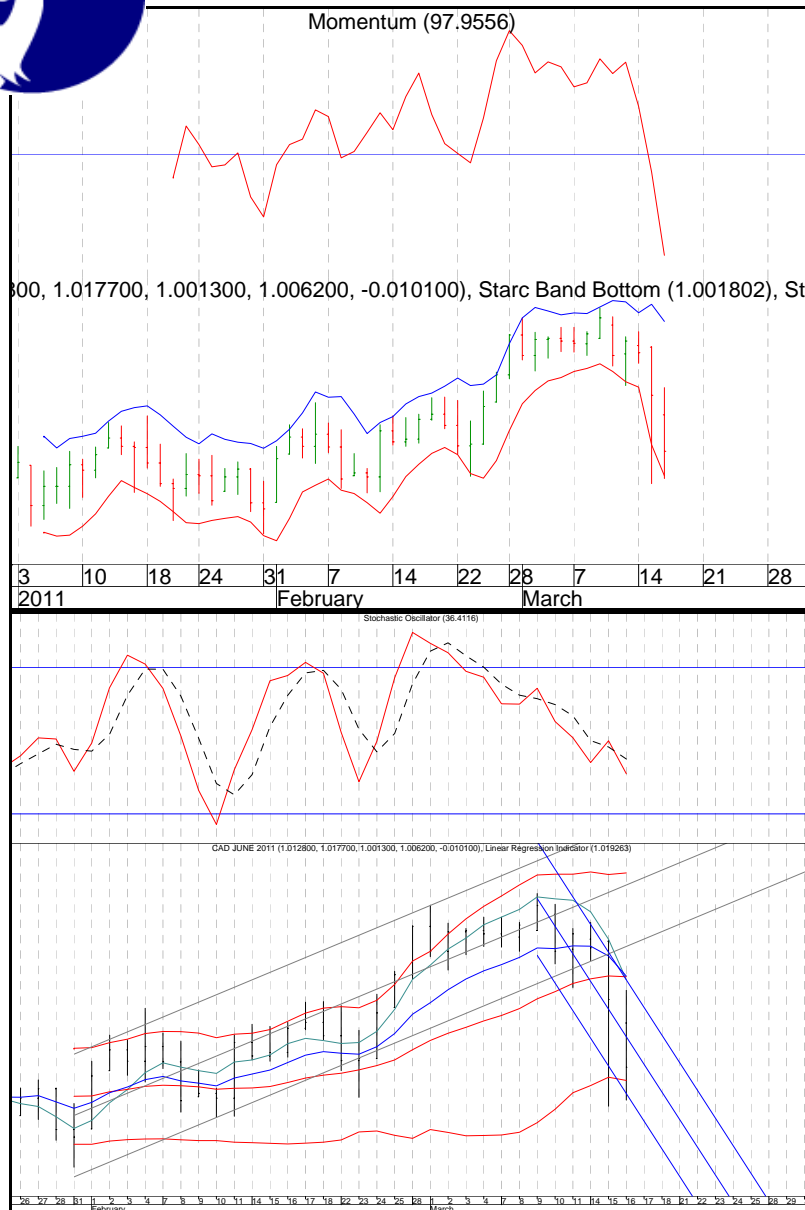




# Rockefeller Treasury Services, Inc.

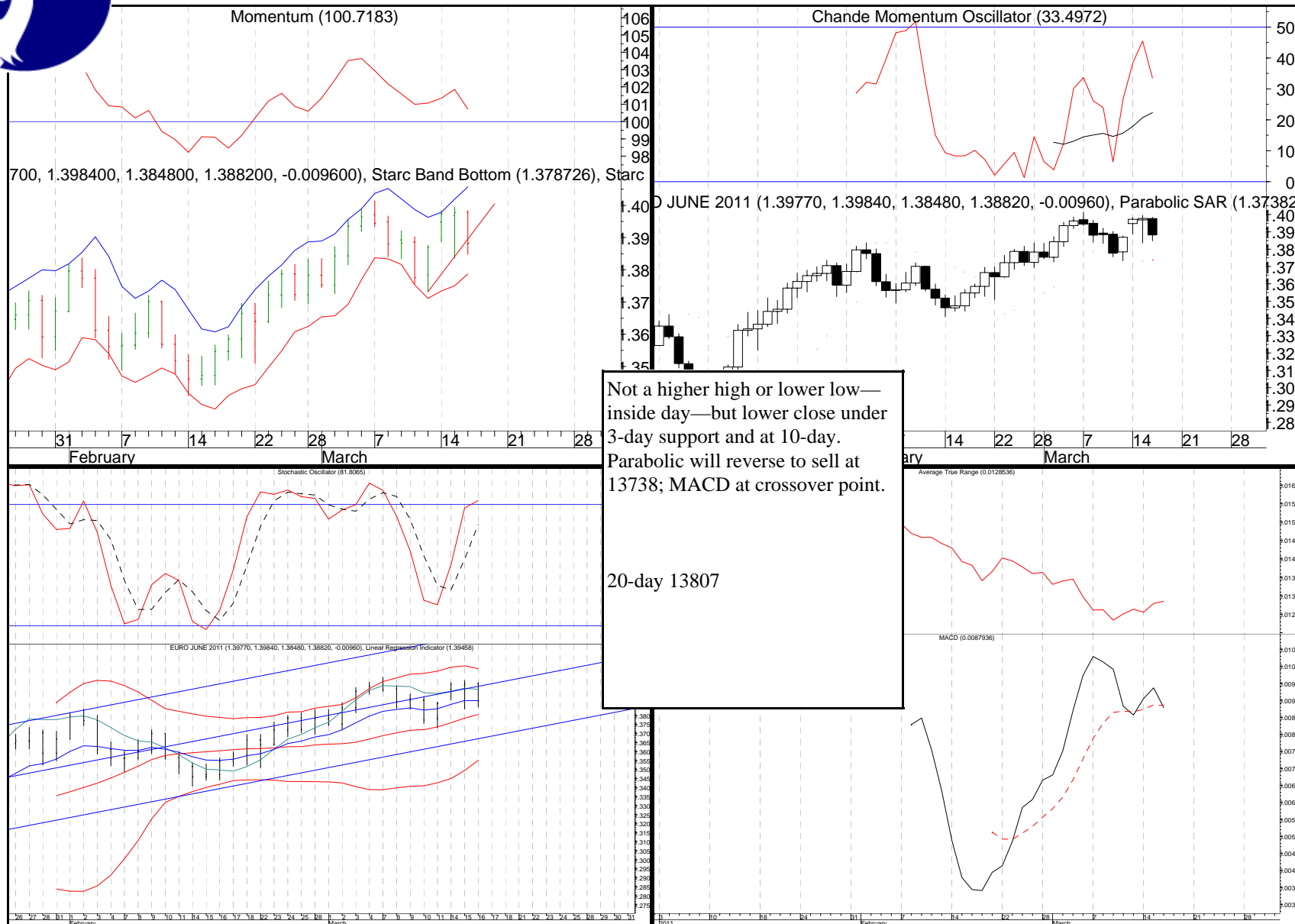
Wednesday, March 16, 2011

## Canadian Dollar JUN 2011 Contract



Not a lower low but a lower close—inside day. Giant bar for second day. Bands and channel based on normal ranges not much use now.

NEW linreg channel 10147-9979





# Rockefeller Treasury Services, Inc.

Wednesday, March 16, 2011

## British Pound JUN 2011 Contract

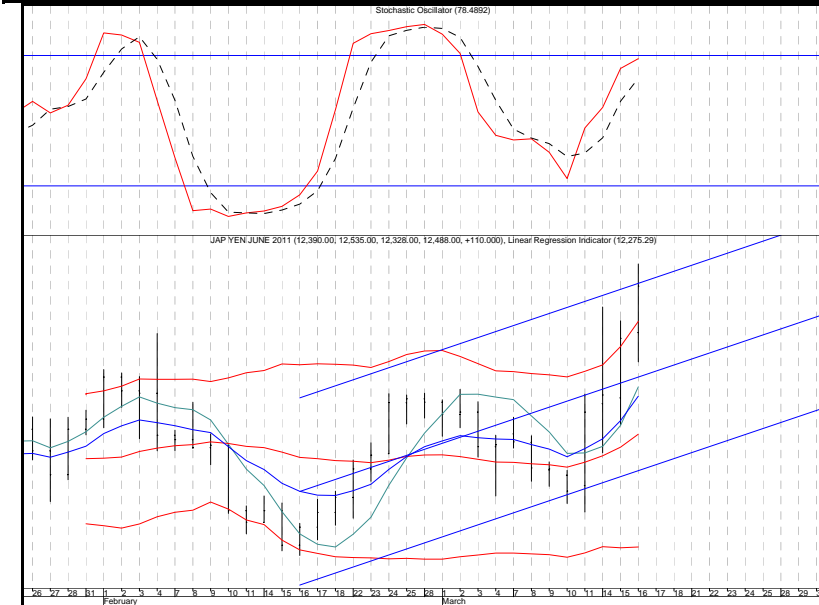
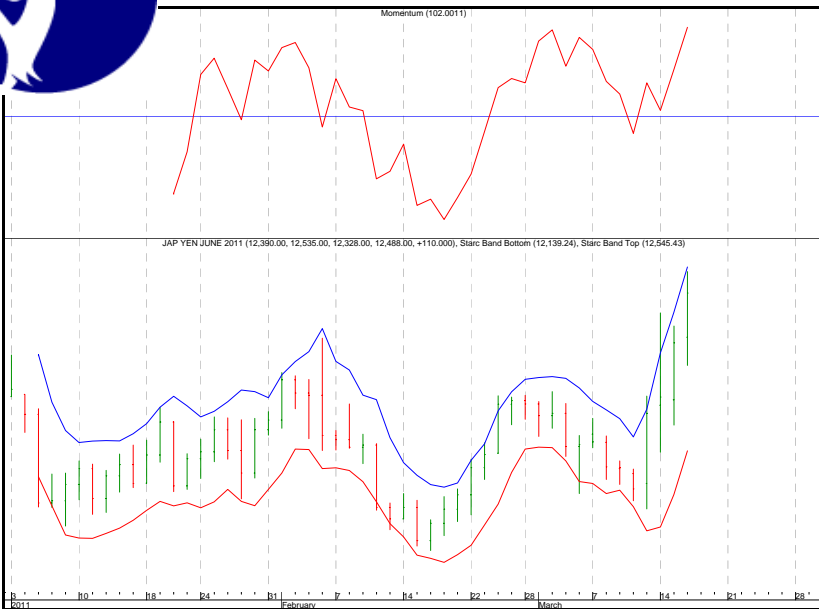




# Rockefeller Treasury Services, Inc.

Wednesday, March 16, 2011

## Japanese Yen JUN 2011 Contract



Higher high and close on 4th very big bar. Now there's blood in the water.

Linreg channel top 12413

