

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 03/02/11 for Globex Open Tonight and Thursday, 03/03/11--MAR Contract

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	16328	--	--	--	3/02/11	--	16328	16270	16398
Points										-58	70
EURO	BUY	LONG	13860	13814	13925	13865	3/02/11	-5	NPR		
Points				-46	65					N/A	N/A
A\$	BUY	SQUARE	10152	--	--	--	3/02/11	--	10152	10113	10196
Points										-39	44
YEN	BUY	SQUARE	12214	--	--	--	3/02/11	--	12190	12171	12227
Points										-19	37
SF	BUY	SQUARE	10827	--	--	--	3/02/11	--	10827	10787	10877
Points										-40	50
C\$	BUY	LONG	10285	10256	10321	10294	3/02/11	-9	NPR		
Points				-29	36					N/A	N/A

We went long the pound at the Globex open 16261 and took profit at 16333 for a gain of 72 points.
We hit the stop in the euro at 13756 for a loss of 47 points. We went long again at 13803 on footnote rule 3 and took profit at 13815 for a gain of 12 points. We went long at 13865 on footnote rule 2.
We went long the A\$ at 10099 and hit the target at 10144 for a gain of 45 points.
We went short the yen at the Globex open 12212 and hit the stop at 12244 for a loss of 32 points. We missed the target by 7 points.
We went short the sf at the Globex open 10769 and hit the stop at 10782 for a loss of 13 points.
We missed the stop in the CAD by 1 point and the target by 3 points.

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.

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
						920.00	

Open Positions

03/01/11	C\$	10294
03/02/11	Euro	13865

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

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 2, 2011

Swiss Franc MAR 2011 Contract

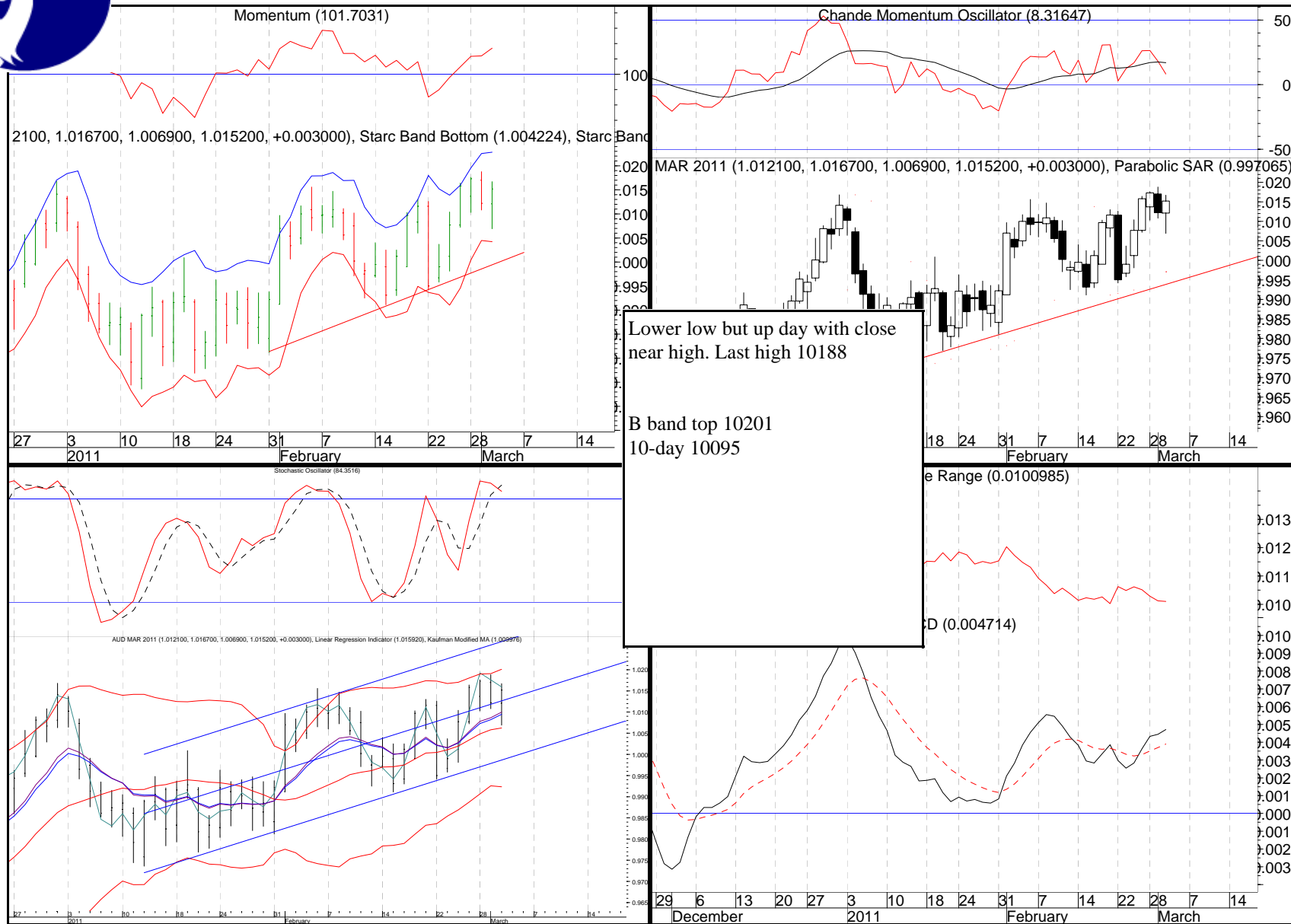




Rockefeller Treasury Services, Inc.

Wednesday, March 2, 2011

Australian Dollar MAR 2011 Contract

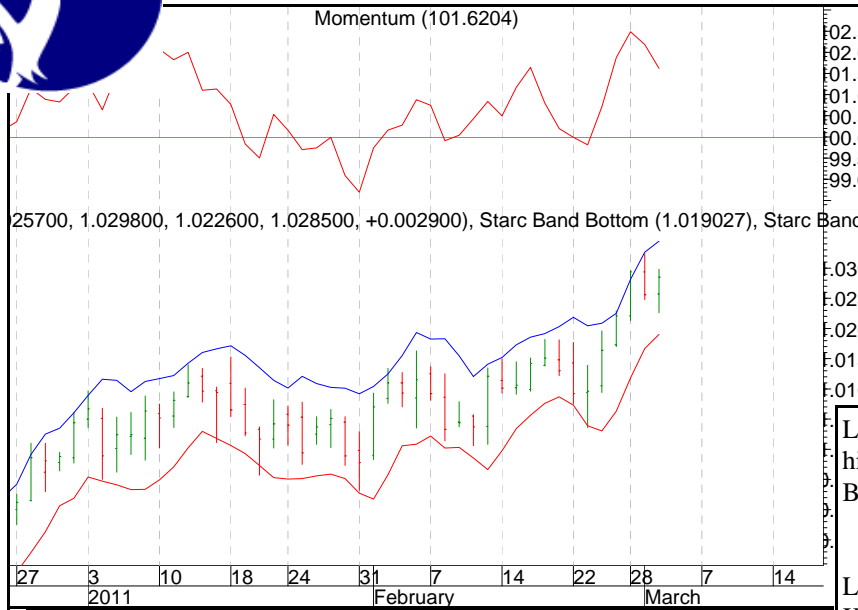




Rockefeller Treasury Services, Inc.

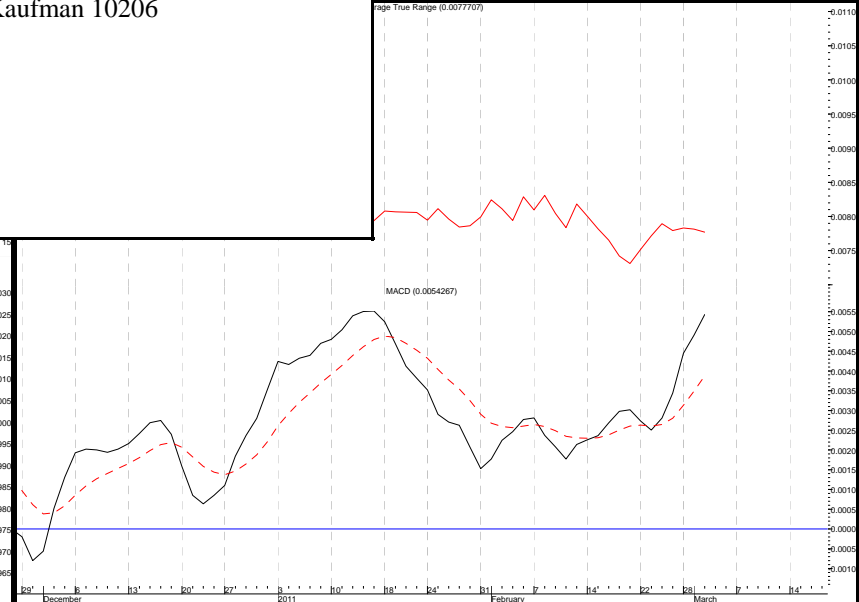
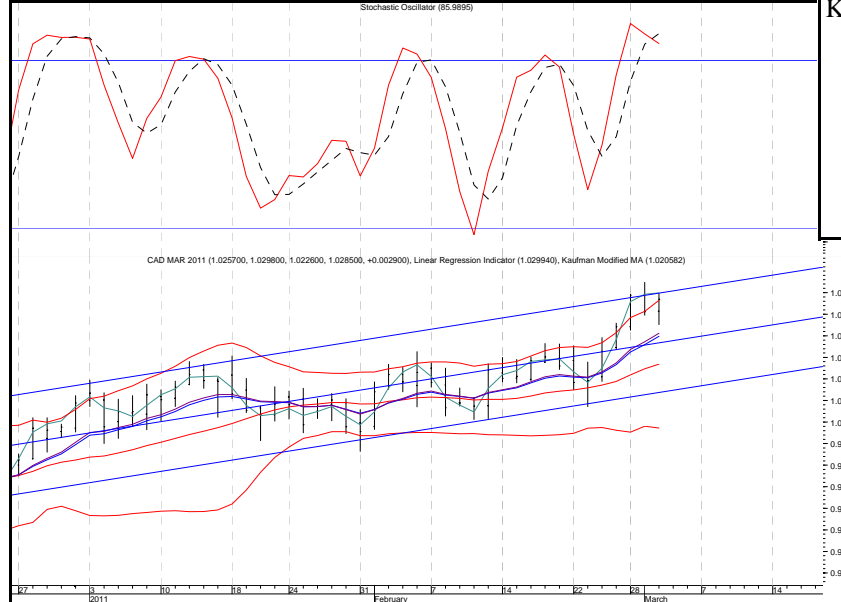
Wednesday, March 2, 2011

Canadian Dollar MAR 2011 Contract



Lower low but good close near high. Pressing against channel and B band top.

Linreg channel top 10304
Kaufman 10206

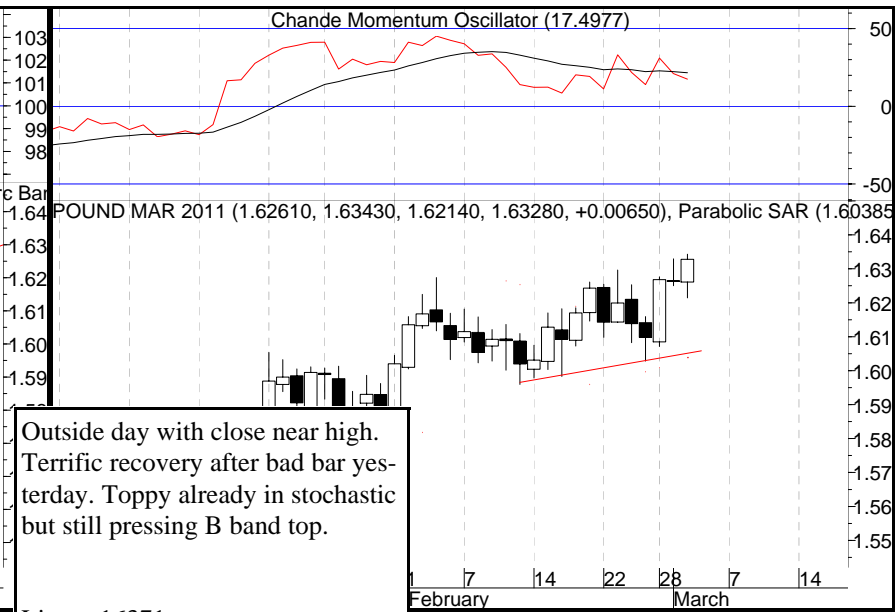
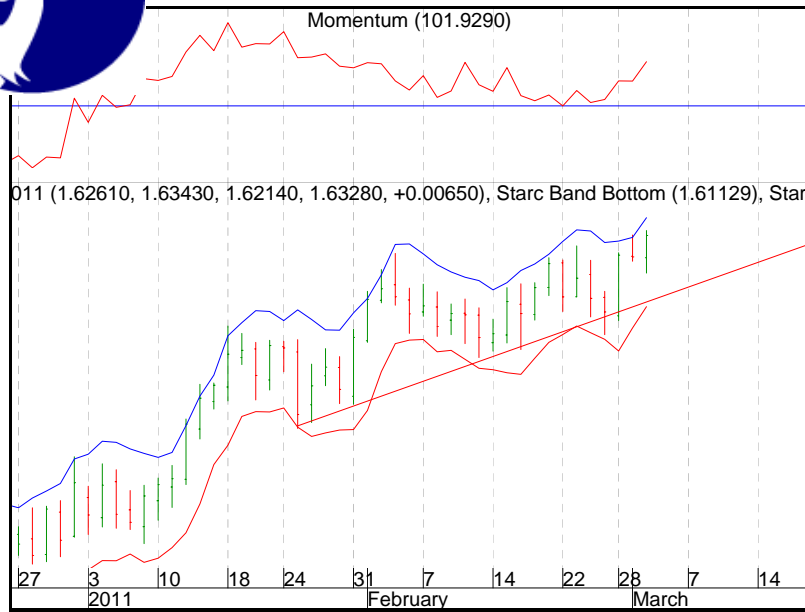




Rockefeller Treasury Services, Inc.

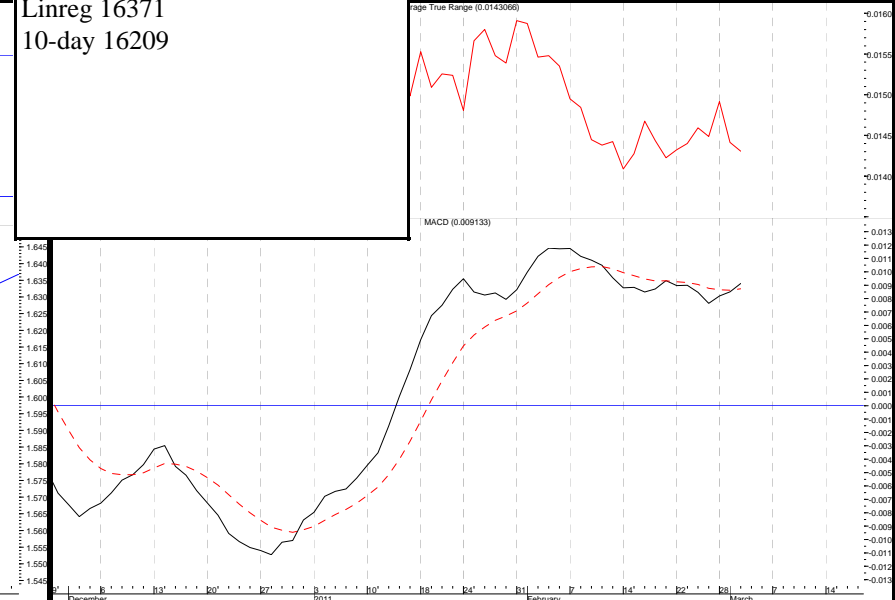
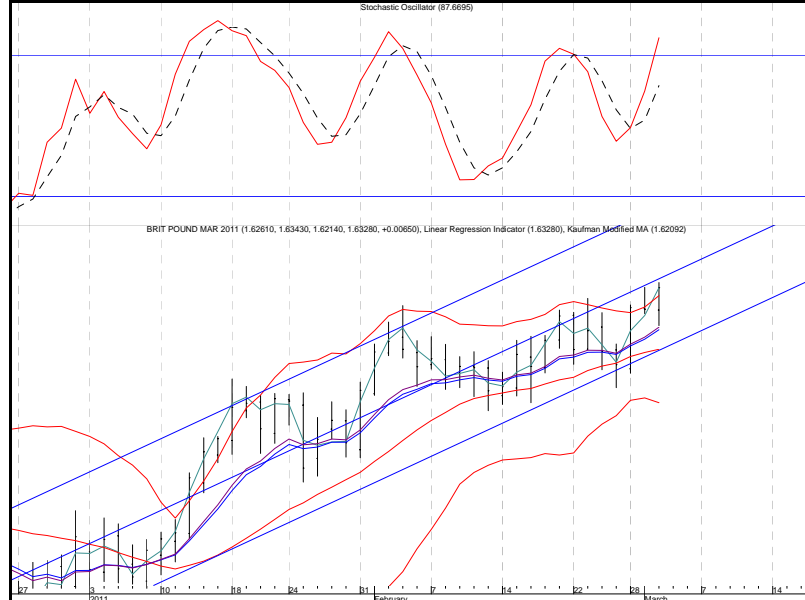
Wednesday, March 2, 2011

British Pound MAR 2011 Contract



Outside day with close near high.
Terrific recovery after bad bar yesterday. Topy already in stochastic but still pressing B band top.

Linreg 16371
10-day 16209





Rockefeller Treasury Services, Inc.

Tuesday, March 1, 2011

Japanese Yen Mar 2011 Contract

