

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Tuesday, 03/01/11 for Globex Open Tonight and Wednesday, 03/02/11--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	16263	--	--	--	3/01/11	--	16263	16209	16333
Points										-54	70
EURO	BUY	LONG	13770	13756	13815	13803	3/01/11	-33	13714	13676	13758
Points				-14	45					-38	44
A\$	BUY	SQUARE	10122	--	--	--	3/01/11	--	10099	10063	10144
Points										-36	45
YEN	SELL	SQUARE	12208	--	--	--	3/01/11	--	12208	12244	12171
Points										-36	37
SF	SELL	SQUARE	10753	--	--	--	3/01/11	--	10753	10782	10723
Points										-29	30
C\$	BUY	LONG	10256	10225	10301	10294	3/01/11	-38	NPR		
Points				-31	45					N/A	N/A

WE HIT THE TARGET IN THE POUND AT 16311 FOR A GAIN OF 96 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13803 AND MISSED BOTH STOP AND TARGET.
WE HIT THE STOP IN THE A\$ AT 10114 FOR A LOSS OF 23 POINTS.
WE HIT THE STOP IN THE YEN AT 12214 FOR NO GAIN OR LOSS.
WE HIT THE TARGET IN THE SF AT 10731 FOR A GAIN OF 52 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10294 AND MISSED BOTH STOP AND TARGET.

If stop is hit in A\$, reverse to short at 10063, stop 10099, target 10026.

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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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
						1,020.00	

Open Positions

03/01/11	Euro	13803
03/01/11	C\$	10294

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

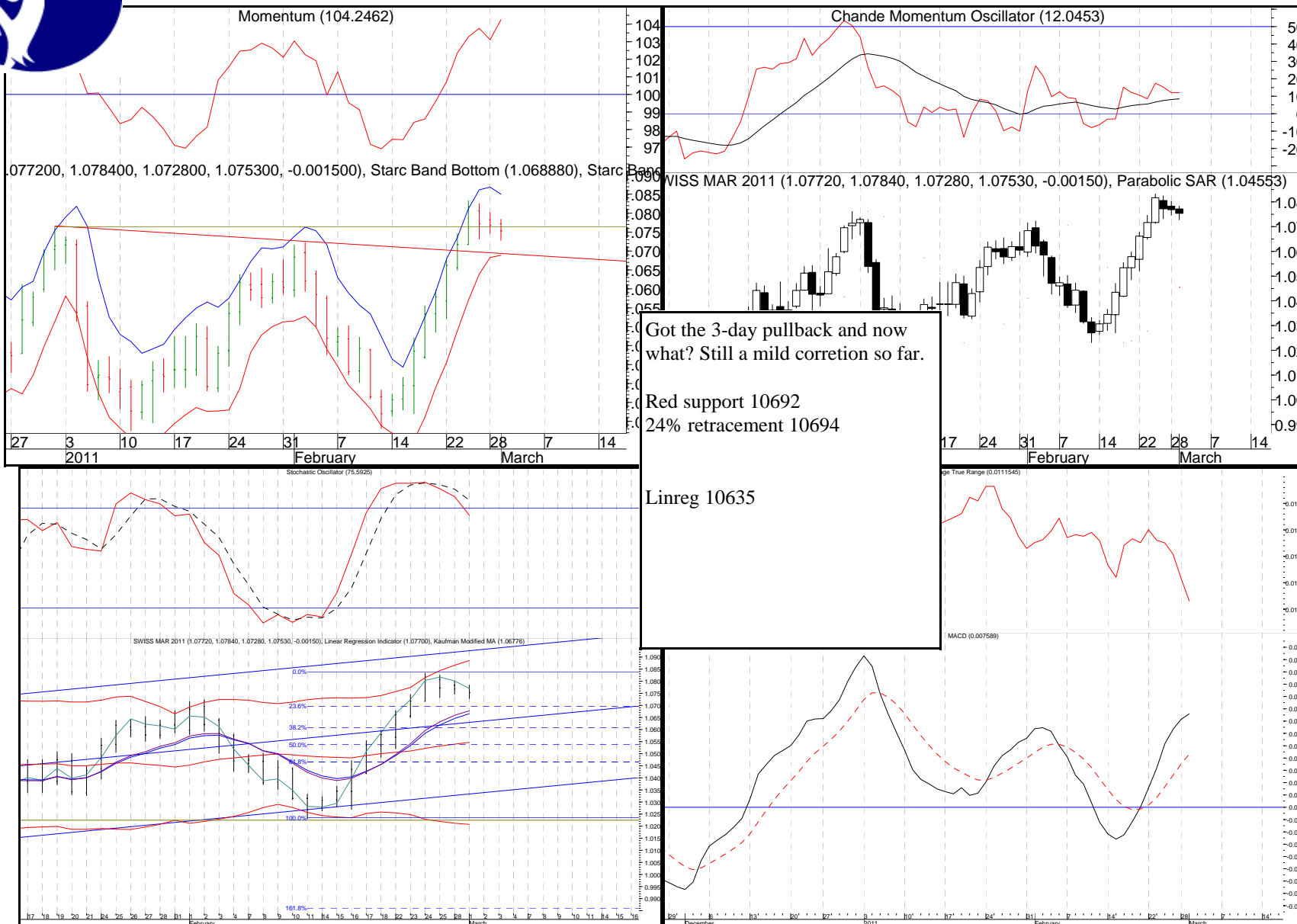
ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS
AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



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Tuesday, March 1, 2011

Swiss Franc MAR 2011 Contract

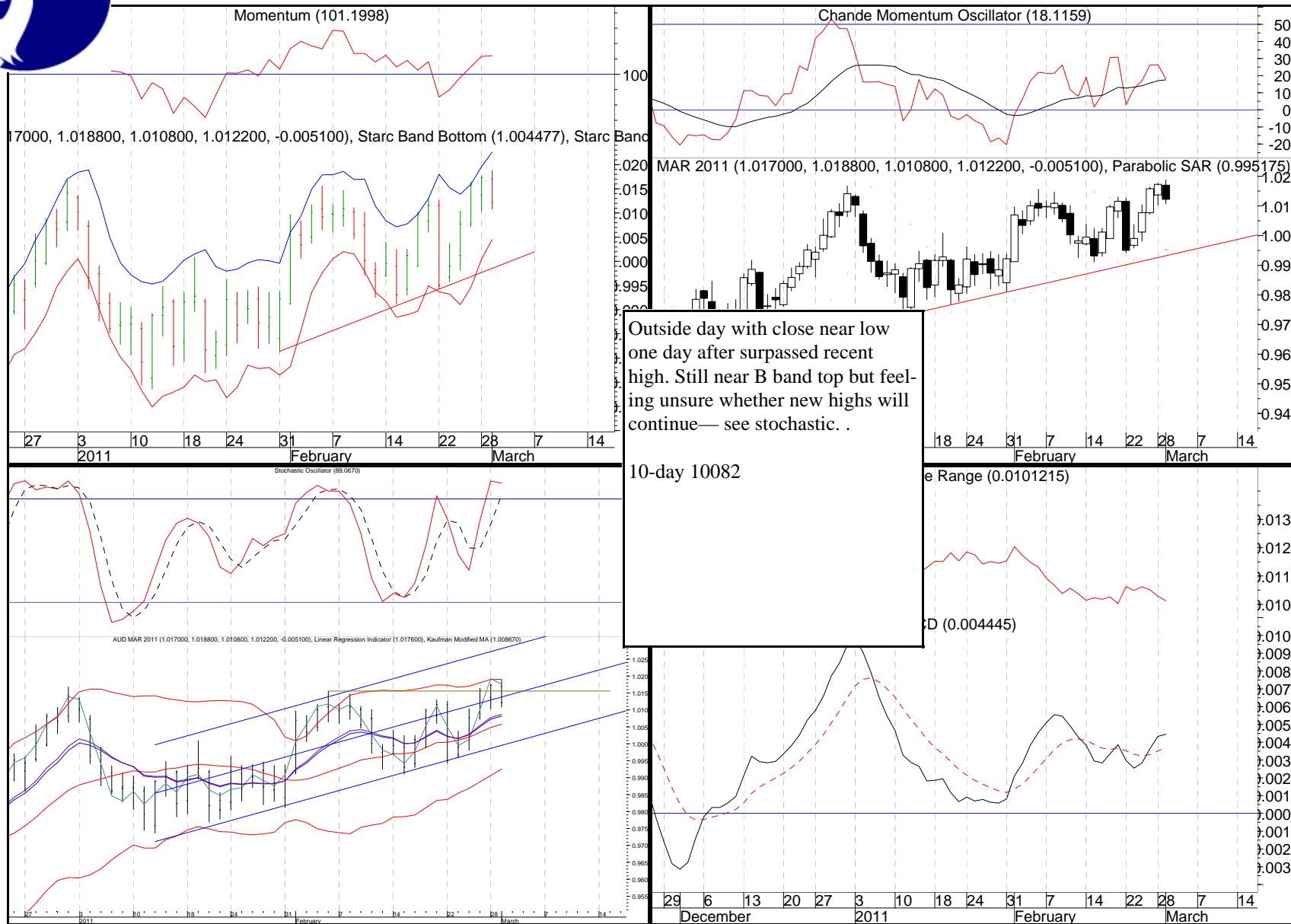




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Australian Dollar MAR 2011 Contract

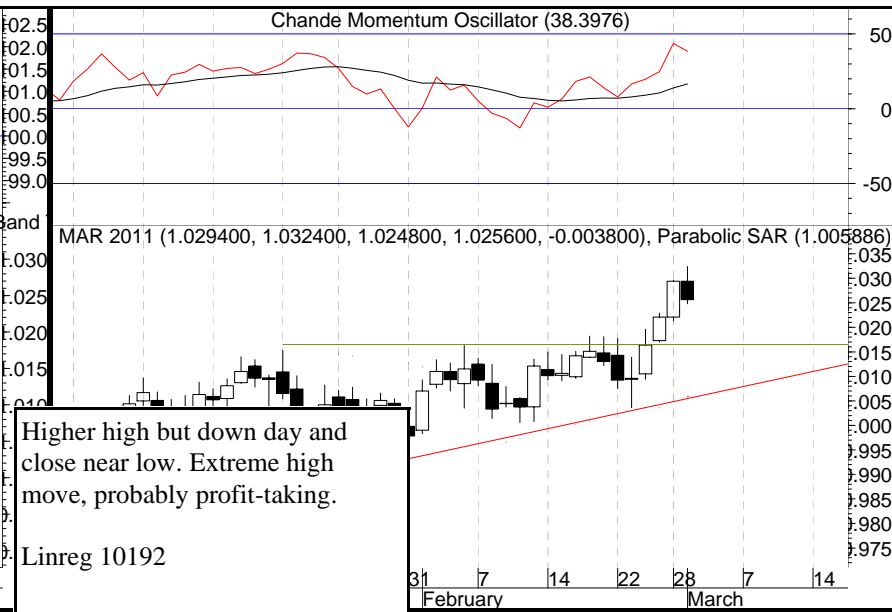
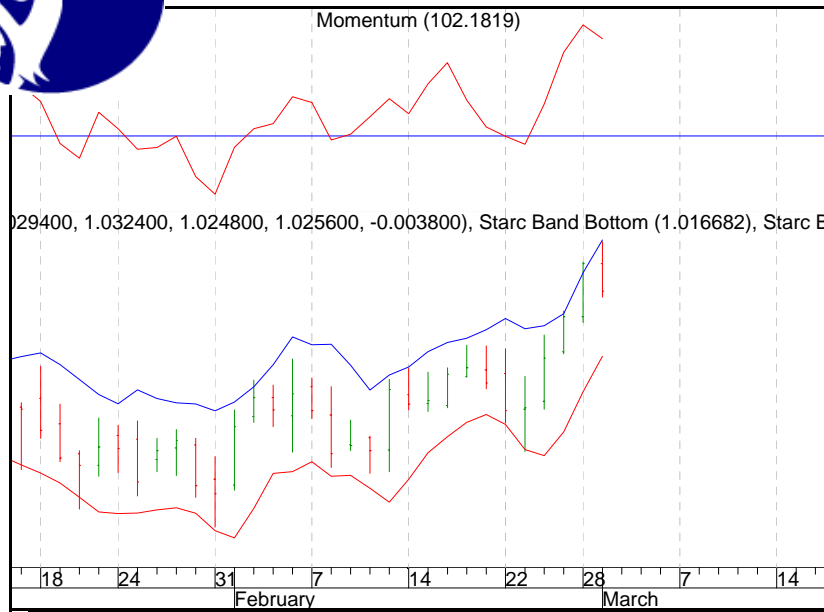




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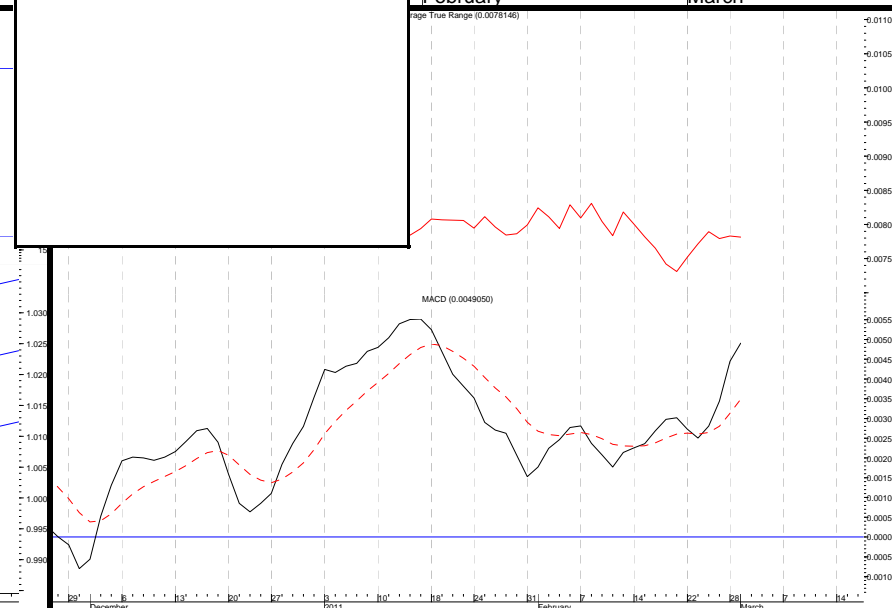
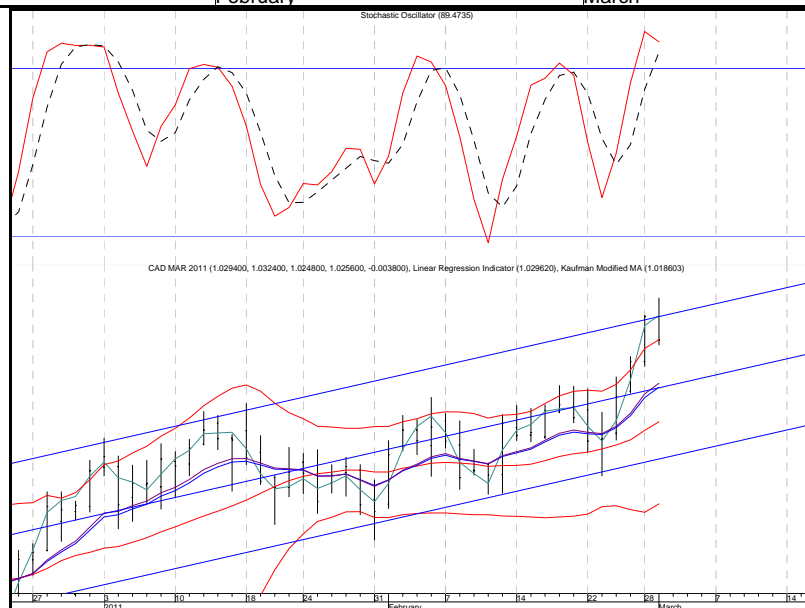
Tuesday, March 1, 2011

Canadian Dollar MAR 2011 Contract



Higher high but down day and close near low. Extreme high move, probably profit-taking.

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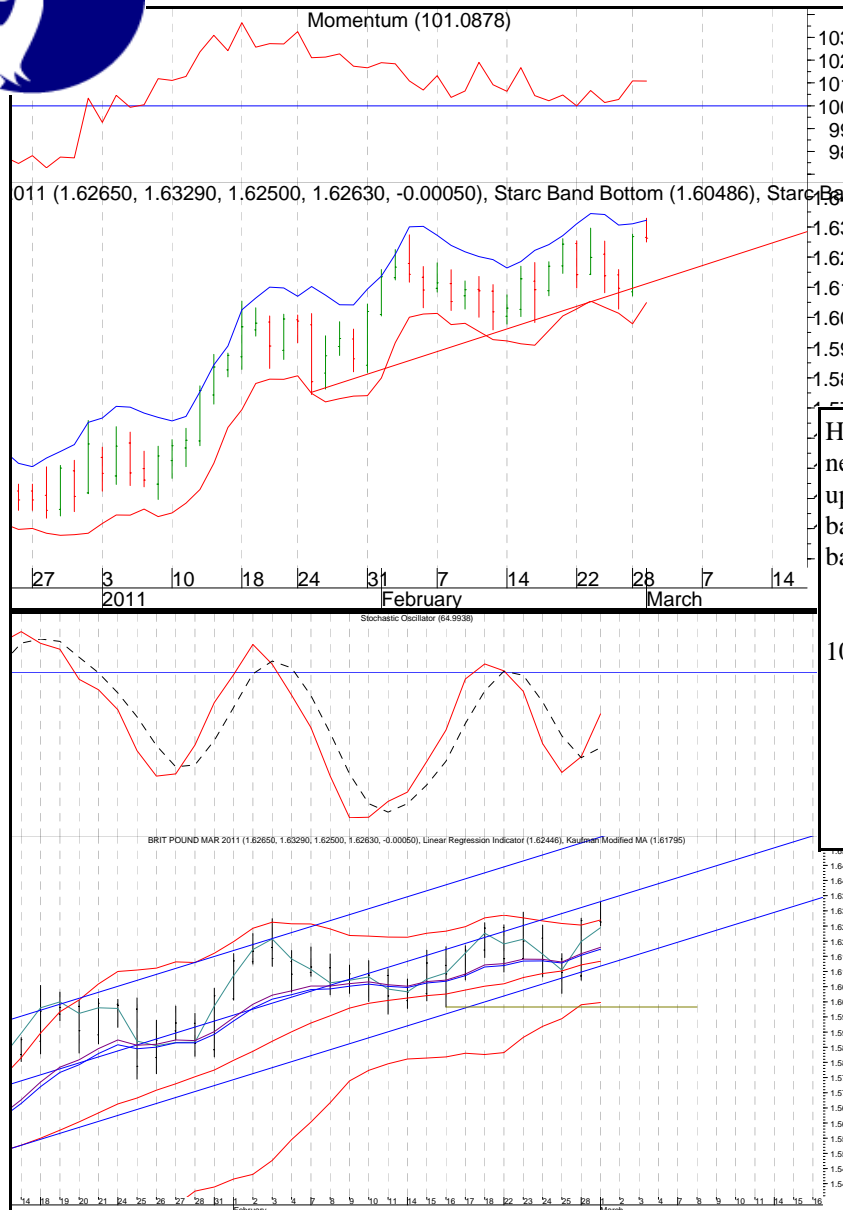




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**Euro
Mar 2011 Contract**





Higher high but open and close near low—doji. MACD on cusp of upside crossover, can fail. Scary bar but note that high breaks B band top and close is right on it.



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Japanese Yen Mar 2011 Contract

