

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 03/28/11 for Globex Open Tonight and Tuesday, 03/29/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	15986	--	--	--	3/28/11	--	15986	15946	16036
Points										-40	50
EURO	BUY	SQUARE	14078	--	--	--	3/28/11	--	14078	14029	14129
Points										-49	51
A\$	BUY	SQUARE	10177	--	--	--	3/28/11	--	10177	10143	10217
Points										-34	40
YEN	SELL	SQUARE	12251	--	--	--	3/28/11	--	12251	12283	12211
Points										-32	40
SF	BUY	SQUARE	10913	--	--	--	3/28/11	--	10913	10880	10953
Points										-33	40
C\$	BUY	SQUARE	10229	--	--	--	3/28/11	--	10229	10189	10274
Points										-40	45

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 MISSED THE RE-ENTRY IN THE POUND BUT WENT SHORT AT 15949 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 15999 FOR A LOSS OF 50 POINTS.

WE WENT SHORT THE EURO AT THE GLOBEX OPEN 14029 AND TOOK PROFIT AT 14009 FOR A GAIN OF 20 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 10148 AND HIT THE TARGET AT 10189 FOR A GAIN OF 41 POINTS.

NOTHING DONE IN YEN.

WE EXITED THE SF AT THE OPEN 10862 FOR A GAIN OF 75 POINTS. WE MISSED THE RE-ENTRY LONG.

WE WENT LONG THE CAD AT THE GLOBEX OPEN 10173 AND TOOK PROFIT AT 10219 FOR A GAIN OF 46 POINTS.

If stop is hit or see 14029, reverse to short, stop 14059, target 13988.

If stop is hit in A\$, reverse to short at 10143 for a quickie, stop 10178, target 10093.

If stop is hit in yen, reverse to long at 12283, stop 12350, target 1232.

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
					5.00	

Open Positions

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

CFIC 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.

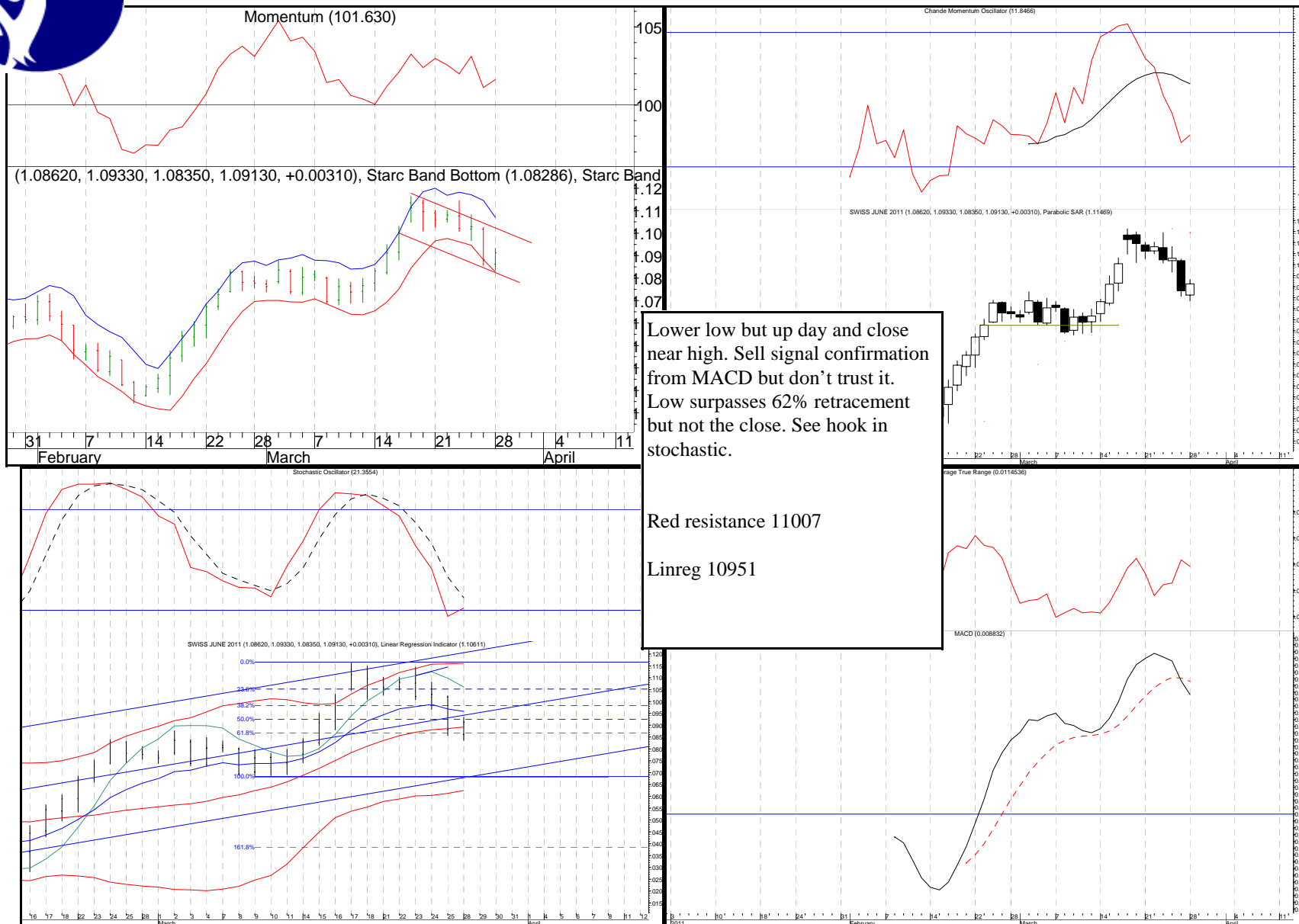
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, March 28, 2011

Swiss Franc JUN 2011 Contract

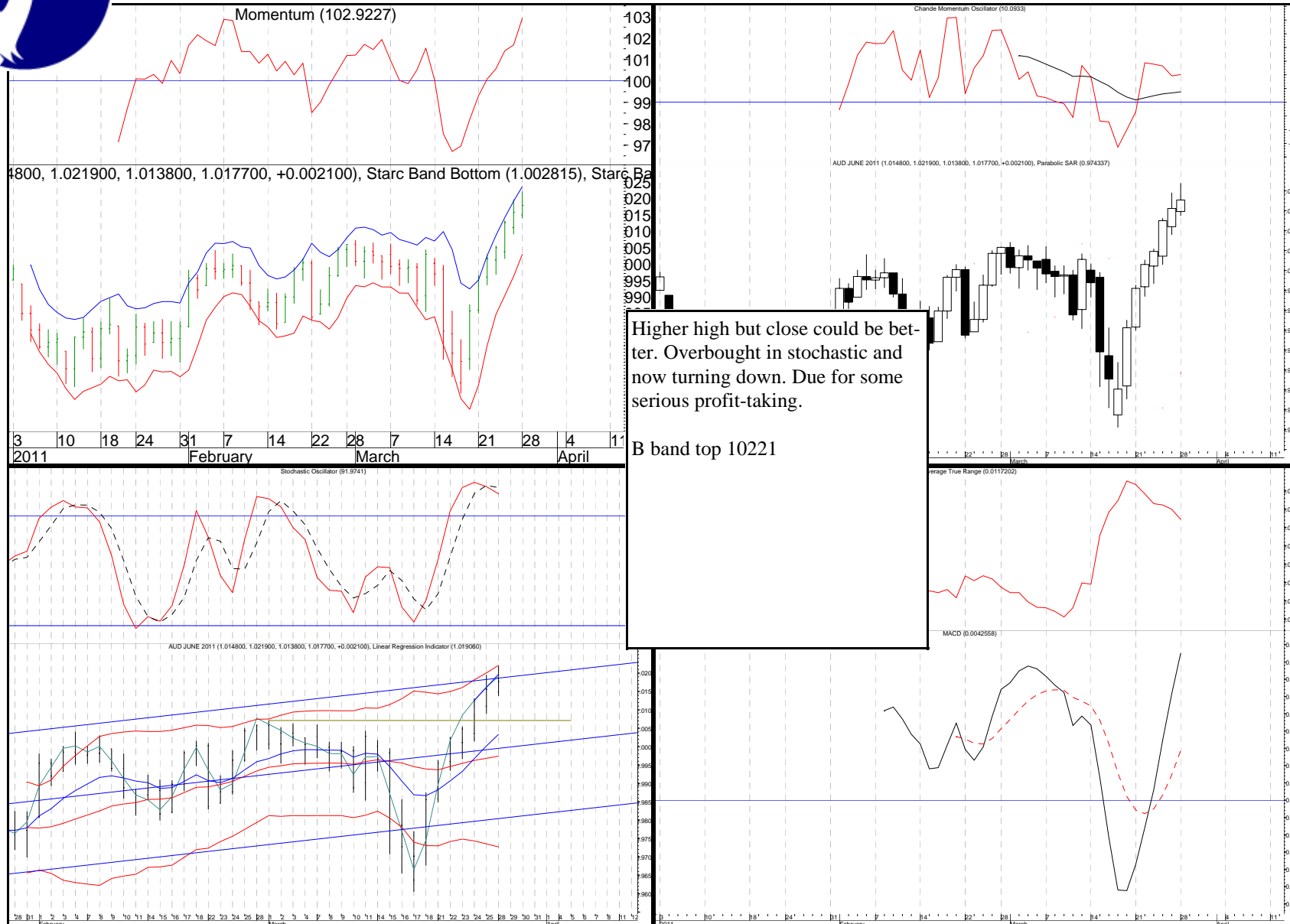




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Monday, March 28, 2011

Australian Dollar JUN 2011 Contract

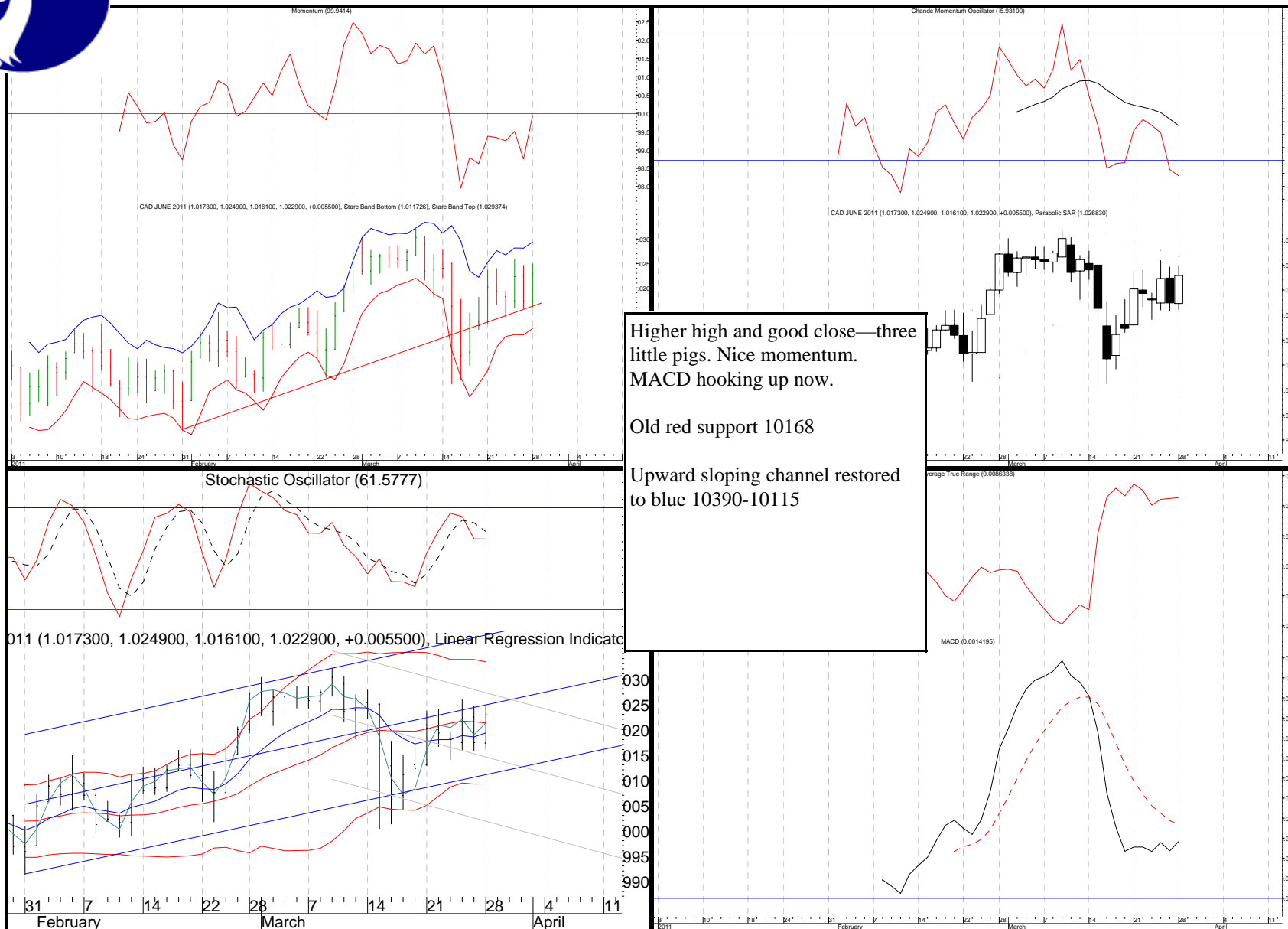




Rockefeller Treasury Services, Inc.

Monday, March 28, 2011

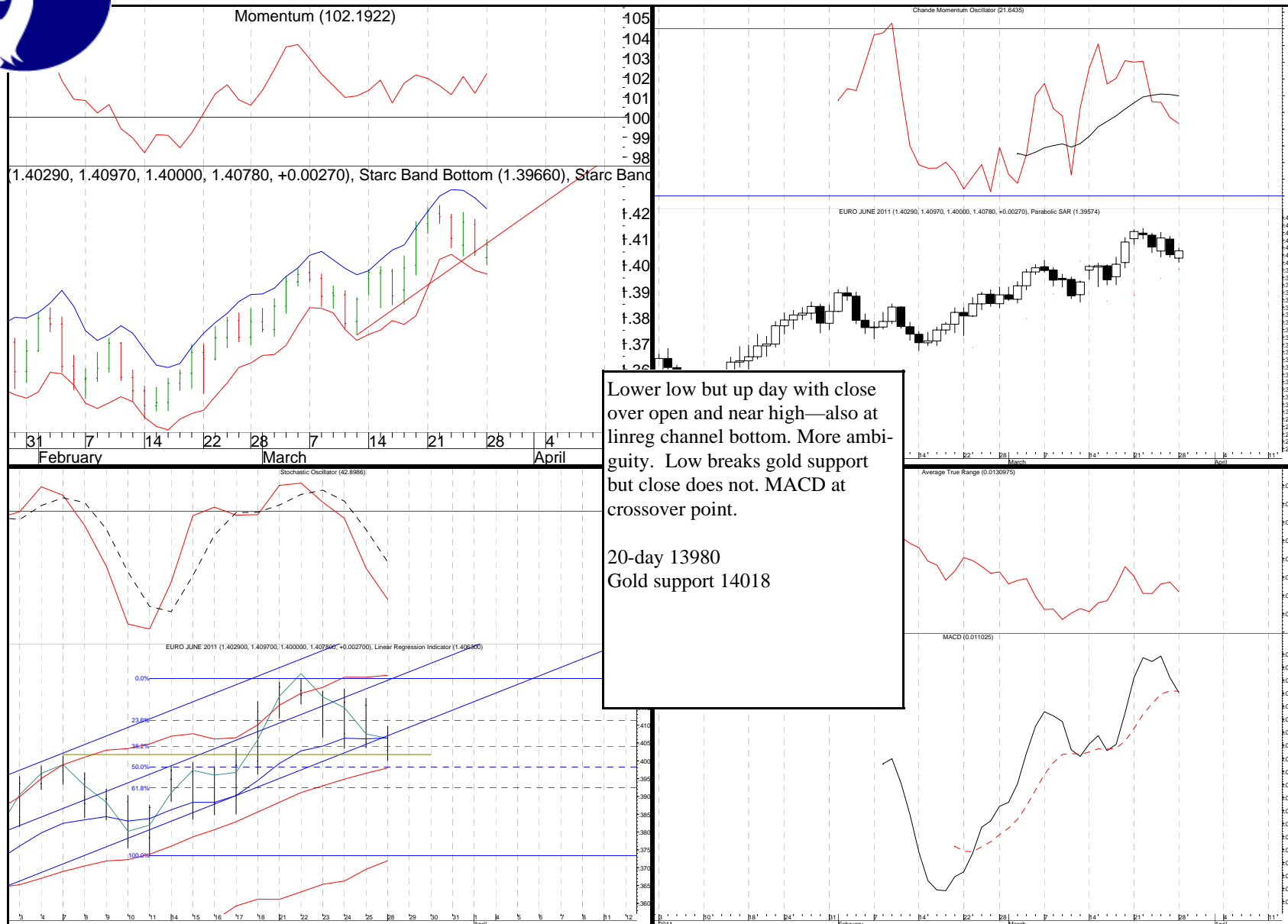
Canadian Dollar JUN 2011 Contract





Rockefeller Treasury Services, Inc.
Monday, March 28, 2011

**Euro
JUN 2011 Contract**

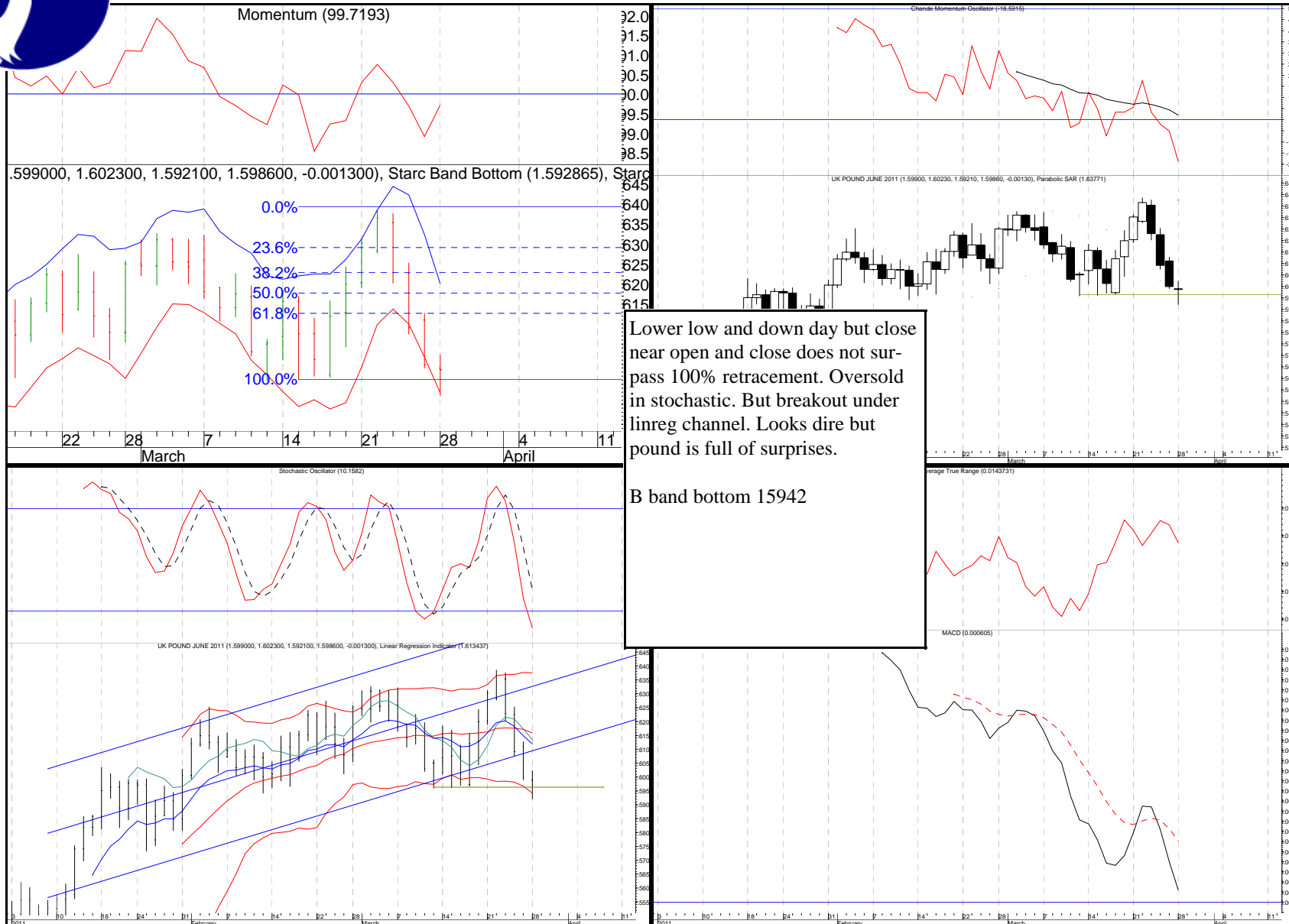




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Monday, March 28, 2011

British Pound JUN 2011 Contract

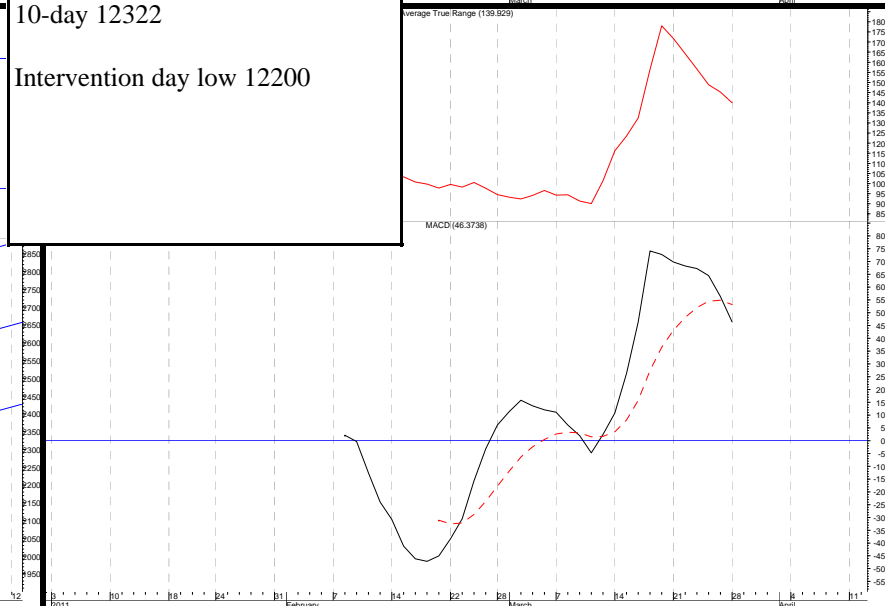
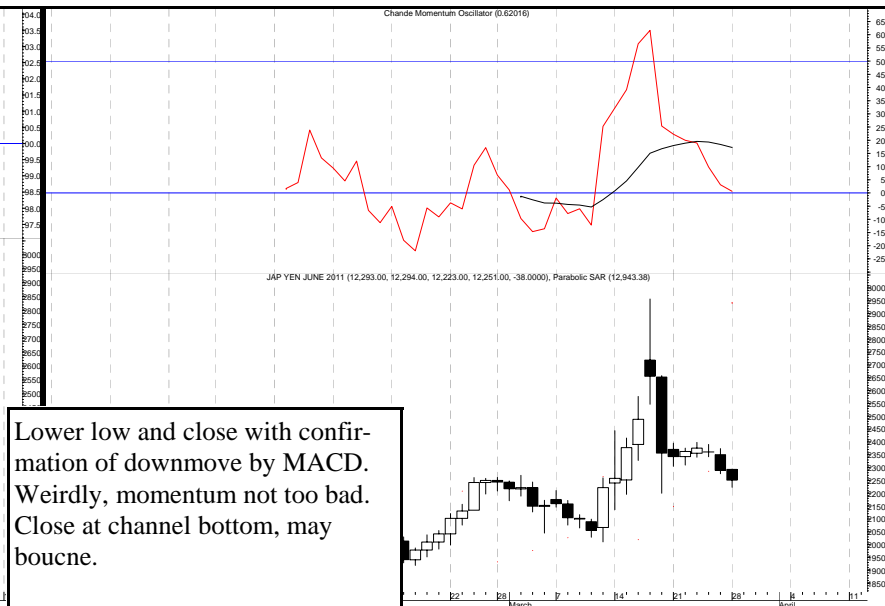
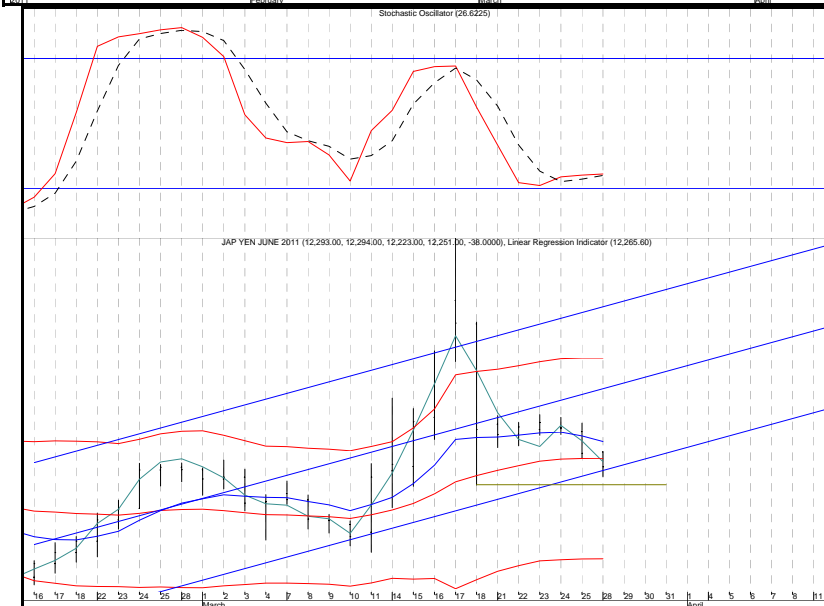




Rockefeller Treasury Services, Inc.

Monday, March 28, 2011

Japanese Yen JUN 2011 Contract



Lower low and close with confirmation of downmove by MACD. Weirdly, momentum not too bad. Close at channel bottom, may bounce.

10-day 12322

Intervention day low 12200