

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Friday, 03/04/11 for Globex Open Sunday Night and Monday, 03/07/11--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 | LONG | 16261 | 16219 | 16319 | 16274 | 3/04/11 | -13 | NPR | | |
| Points | | | | -42 | 58 | | | | | N/A | N/A |
| EURO | BUY | LONG | 13985 | 13939 | 14055 | 13975 | 3/03/11 | +10 | NPR | | |
| Points | | | | -46 | 70 | | | | | N/A | N/A |
| A\$ | BUY | SQUARE | 10120 | -- | -- | -- | 3/03/11 | -- | 10109 | 10072 | 10150 |
| Points | | | | | | | | | | -37 | 41 |
| YEN | SELL | SQUARE | 12144 | -- | -- | -- | 3/03/11 | -- | 12144 | 12178 | 12107 |
| Points | | | | | | | | | | -34 | 37 |
| SF | BUY | SQUARE | 10797 | -- | -- | -- | 3/03/11 | -- | 10797 | 10745 | 10851 |
| Points | | | | | | | | | | -52 | 54 |
| C\$ | BUY | SQUARE | 10282 | -- | -- | -- | 3/03/11 | -- | 10282 | 10248 | 10318 |
| Points | | | | | | | | | | -34 | 36 |

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 LONG THE POUND AT THE GLOBEX OPEN 16274 AND MISSED THE STOP BY 1 POINT.
NOTHING DONE IN EURO. STILL LONG AT 13975.
WE HIT THE STOP IN THE AUD AT 10110 FOR A LOSS OF 45 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12134 AND HIT THE TARGET AT 12105 FOR A GAIN OF 29 POINTS. WE WENT SHORT AT 12055 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 12105 FOR A LOSS OF 50 POINTS.
WE WENT SHORT THE SF AT 10743 AND HIT THE STOP AT 10776 FOR A LOSS OF 33 POINTS.
WE WENT LONG THE CAD AT 10265 AND HIT THE TARGET AT 10297 FOT A GAIN OF 32 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.

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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 | C\$ | 10265 | 10297 | 03/04/11 | 32 | 320.00 | -596.25 |
| | | | | | | 596.25 | |

Open Positions

| | |
|----------------|--------------|
| 03/03/11 Euro | 13975 |
| 03/04/11 Pound | 16274 |

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

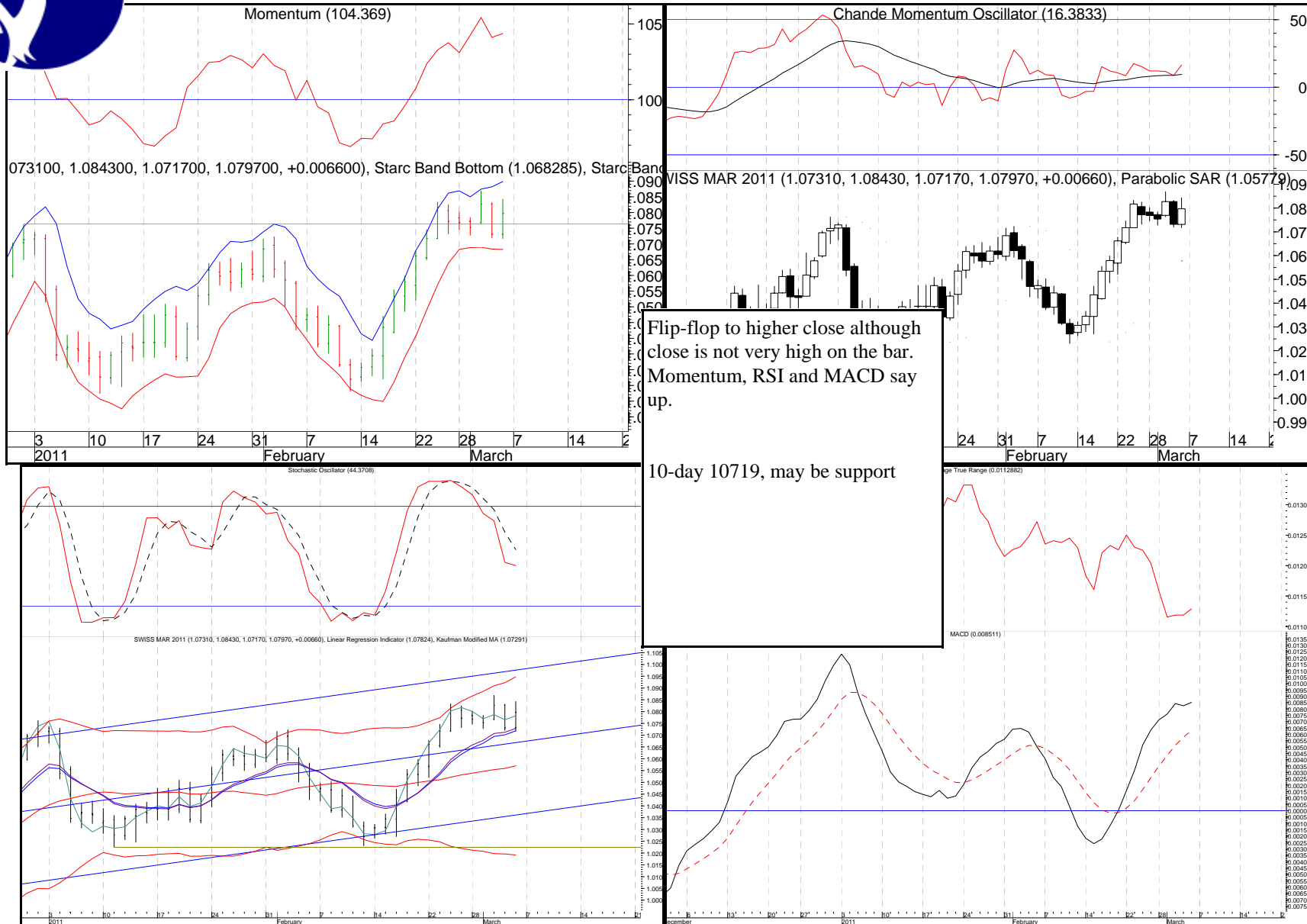
SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE RESULTS AND THE ACTUAL RESULTS SUBSEQUENTLY ACHIEVED BY ANY PARTICULAR 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.
Friday, March 4, 2011

Swiss Franc
MAR 2011 Contract

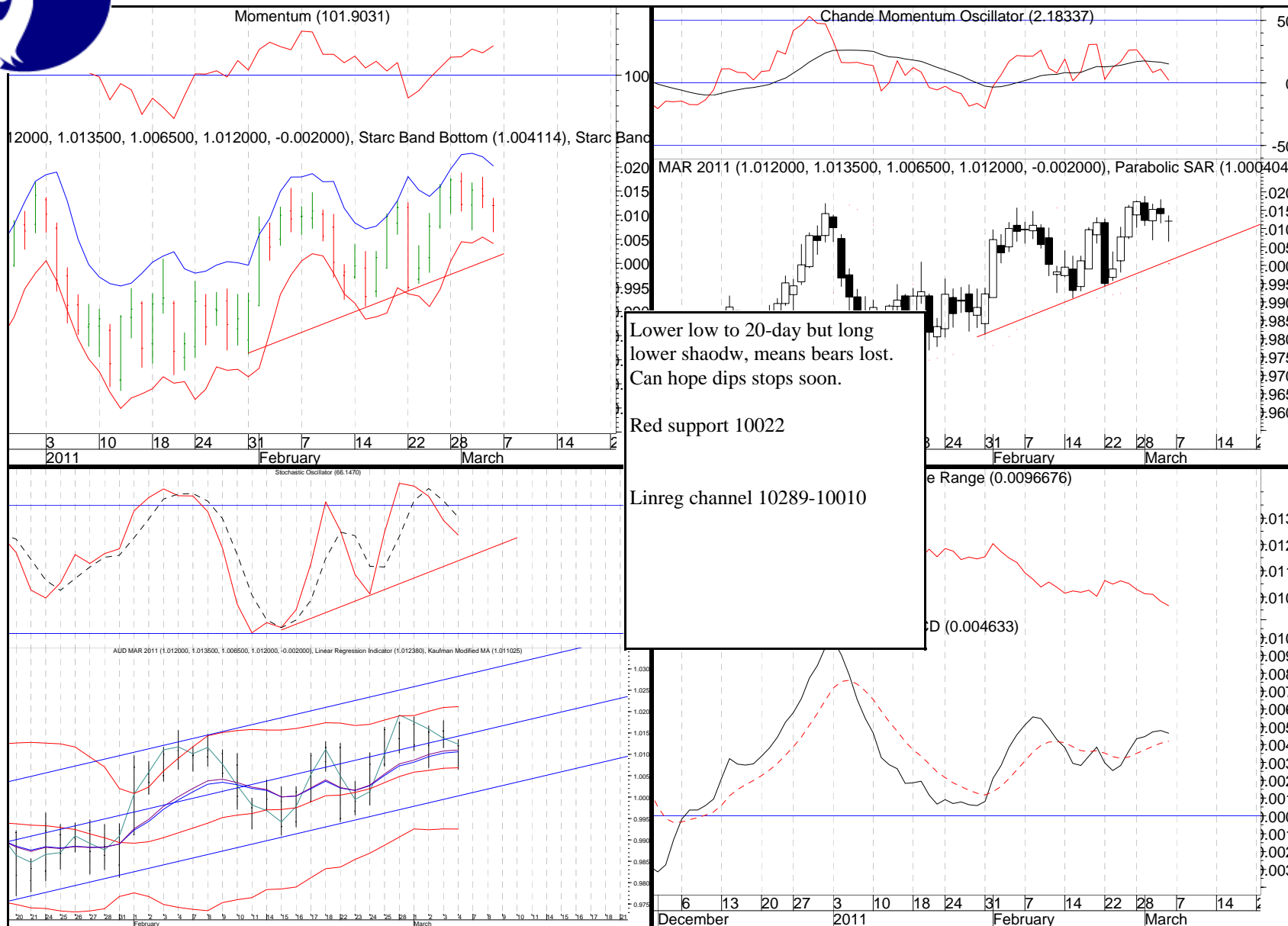




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Friday, March 4, 2011

Australian Dollar MAR 2011 Contract

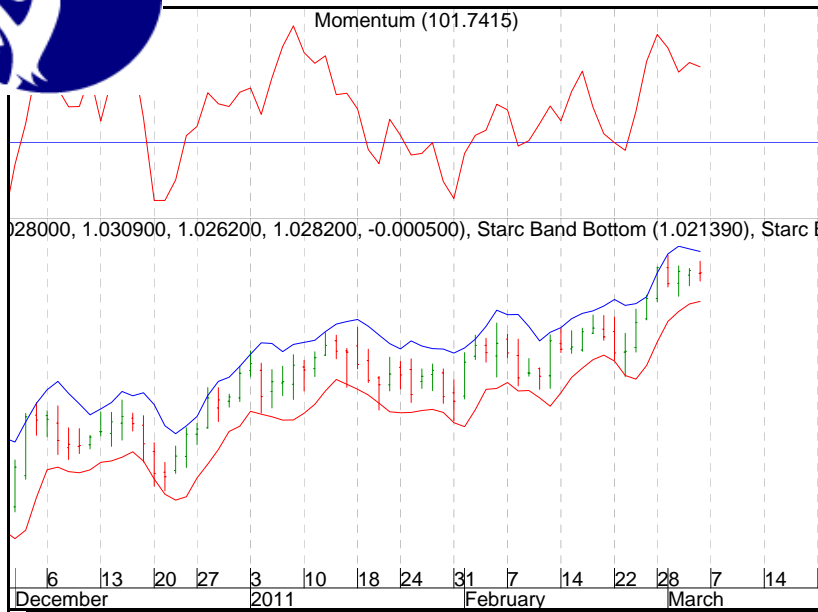




Rockefeller Treasury Services, Inc.

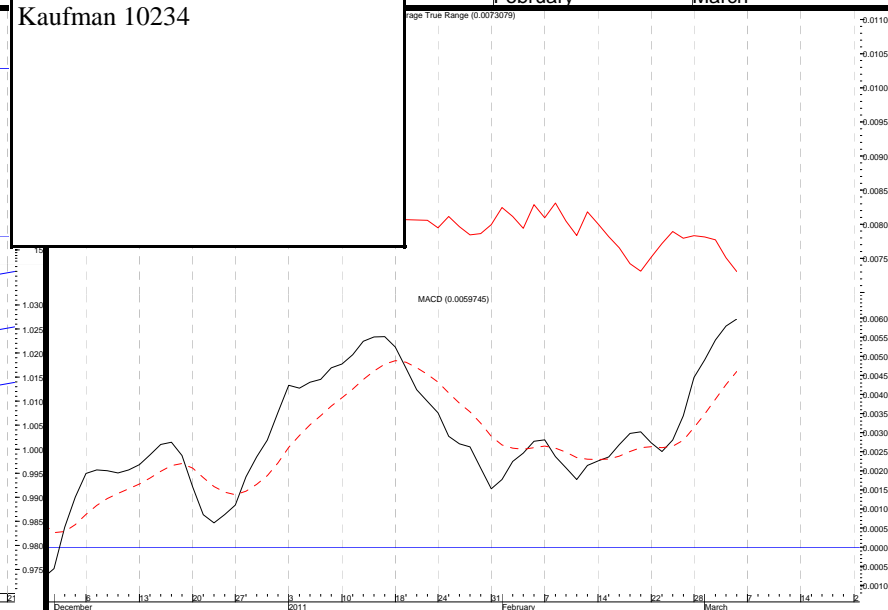
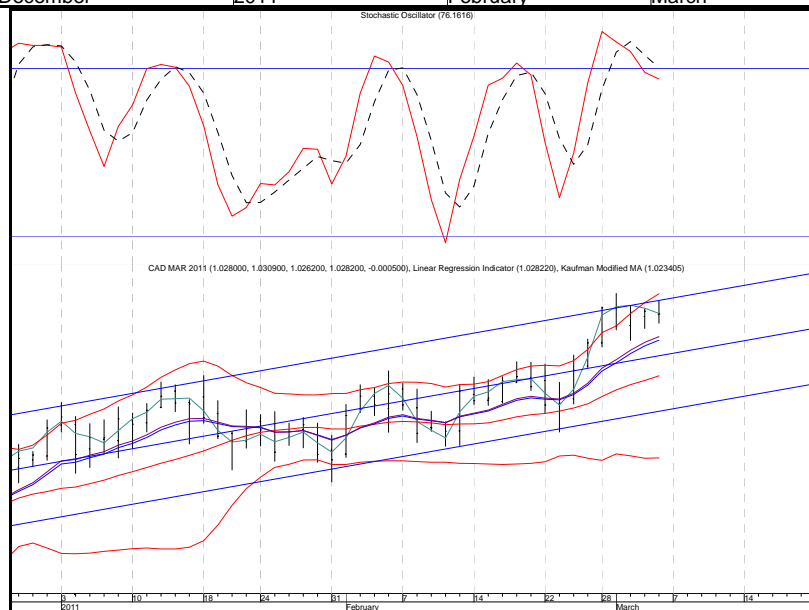
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Canadian Dollar MAR 2011 Contract



Higher high but lower close on doji bar. Tippy, could/should pull back but no reason for it.

Linreg channel top 10323
Kaufman 10234



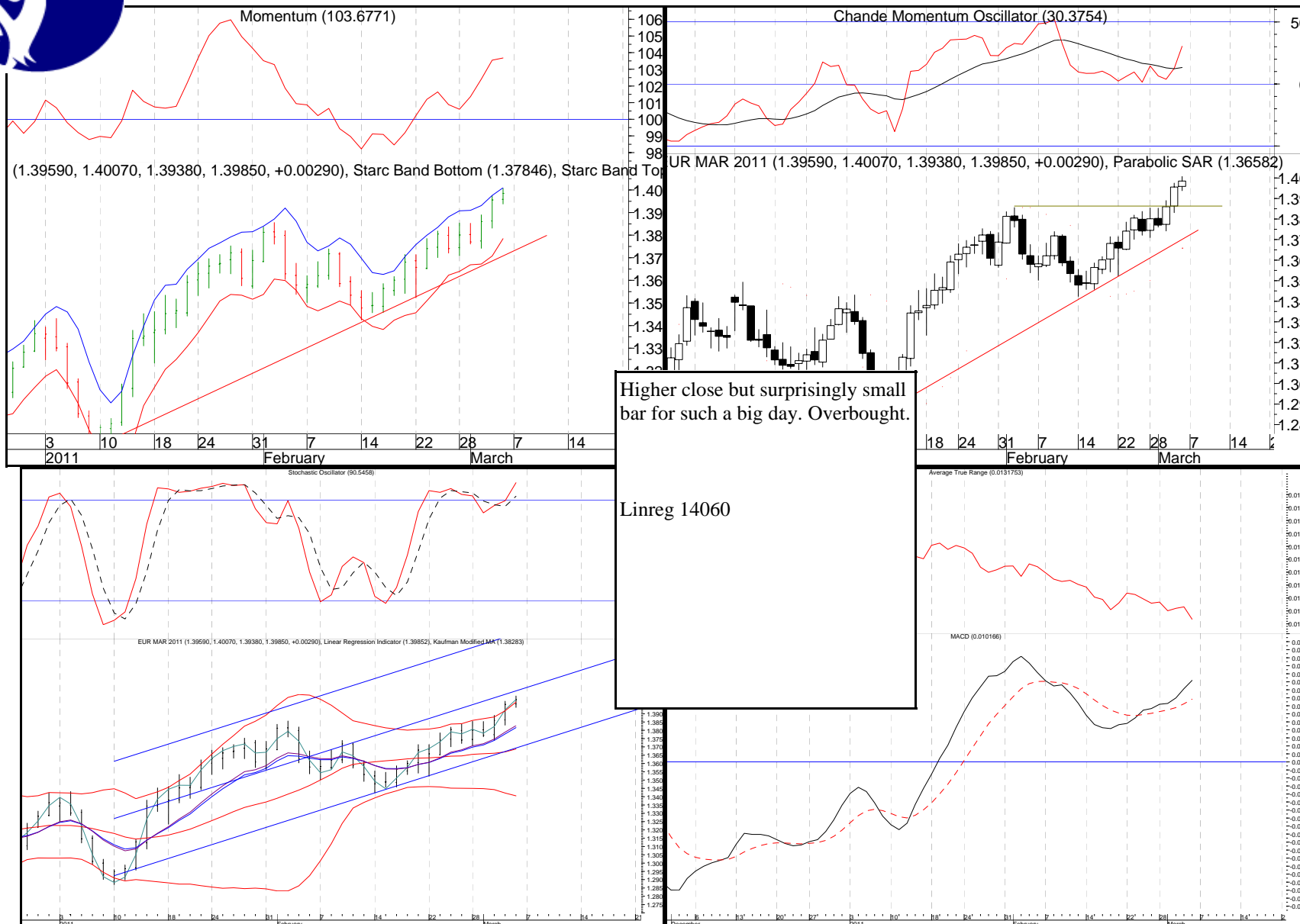


Rockefeller Treasury Services, Inc.

Friday, March 4, 2011

Euro

Mar 2011 Contract

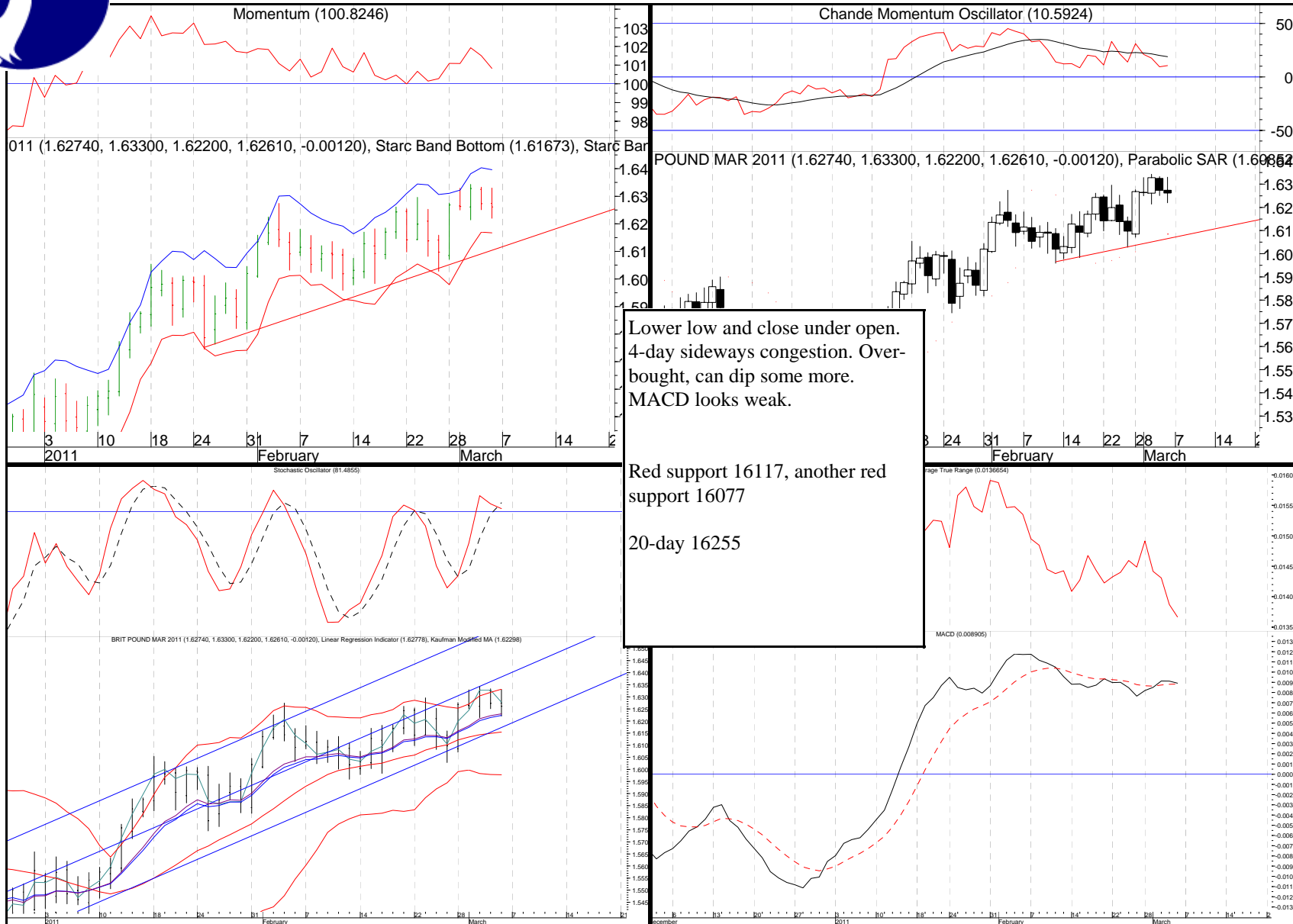




Rockefeller Treasury Services, Inc.

Friday, March 4, 2011

British Pound MAR 2011 Contract





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Friday, March 4, 2011

Japanese Yen Mar 2011 Contract

