

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Friday, 03/11/11 for Globex Open Sunday Night and Monday, 03/14/11--JUN Contract

CURRENCY	SWING DIRECTION	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	BUY	SQUARE	16053	--	--	--	3/11/11	--	16053	16002	16109
Points										-51	56
EURO	BUY	SQUARE	13869	--	--	--	3/11/11	--	13869	13817	13924
Points										-52	55
A\$	BUY	SQUARE	10028	--	--	--	3/11/11	--	10028	9988	10074
Points										-40	46
YEN	BUY	SQUARE	12222	--	--	--	3/11/11	--	12222	12180	12270
Points										-42	48
SF	BUY	SQUARE	10767	--	--	--	3/11/11	--	10767	10731	10814
Points										-36	47
C\$	BUY	SQUARE	10261	--	--	--	3/11/11	--	10261	10229	10305
Points										-32	44

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 16050 AND TOOK PROFIT AT 15974 FOR A GAIN OF 76 POINTS.  
WE HIT THE STOP IN THE EURO AT 13824 FOR A LOSS OF 33 POINTS. WE MISSED THE TARGET BY 2 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9902 AND HIT THE STOP AT 9938 FOR A LOSS OF 36 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12067 AND HIT THE TARGET AT 12012 FOR A GAIN OF 55 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10741 AND TOOK PROFIT AT 10701 FOR A GAIN OF 40 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN A10238 ND HIT THE TARGET AT 10196 FOR A GAN OF 42 POINTS.

**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	<b>57,413.75</b>
2008 Track Record	<b>207,640.75</b>
2009 Track Record	<b>79,993.25</b>
2010 Track Record	<b>96,785.00</b>
4-Year Average	<b>110,458.19</b>

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	<b>23</b>	<b>230.00</b>	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	<b>47</b>	<b>587.50</b>	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	<b>32</b>	<b>400.00</b>	1,082.50
03/02/11	SF	10782	<b>10769</b>	03/02/11	<b>13</b>	<b>162.50</b>	920.00
03/01/11	C\$	<b>10294</b>	10256	03/03/11	<b>38</b>	<b>380.00</b>	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	<b>55</b>	<b>343.75</b>	946.25
03/03/11	Yen	<b>12190</b>	12171	03/03/11	<b>19</b>	<b>237.50</b>	708.75
03/03/11	SF	<b>10827</b>	10787	03/03/11	<b>40</b>	<b>500.00</b>	208.75
03/03/11	A\$	<b>10155</b>	10110	03/04/11	<b>45</b>	<b>450.00</b>	-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	<b>50</b>	<b>625.00</b>	-503.75
03/04/11	SF	10776	<b>10743</b>	03/04/11	<b>33</b>	<b>412.50</b>	-916.25
03/04/11	SF	10776	<b>10743</b>	03/04/11	<b>33</b>	<b>412.50</b>	-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	<b>16</b>	<b>200.00</b>	-817.50
03/03/11	Euro	<b>13975</b>	13968	03/08/11	<b>7</b>	<b>87.50</b>	-905.00
03/07/11	SF	<b>10808</b>	10795	03/08/11	<b>13</b>	<b>162.50</b>	-1,067.50
03/07/11	C\$	<b>10281</b>	10277	03/08/11	<b>4</b>	<b>40.00</b>	-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	<b>53</b>	<b>662.50</b>	-1,338.75
03/08/11	A\$	<b>10007</b>	9976	03/08/11	<b>31</b>	<b>310.00</b>	-1,648.75
03/08/11	Yen	<b>12158</b>	12116	03/08/11	<b>42</b>	<b>525.00</b>	-2,173.75
03/08/11	SF	<b>10800</b>	10754	03/08/11	<b>46</b>	<b>575.00</b>	-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
					<b>1,255.00</b>	

### 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.



# Rockefeller Treasury Services, Inc.

Friday, March 11, 2011

## Swiss Franc JUN 2011 Contract

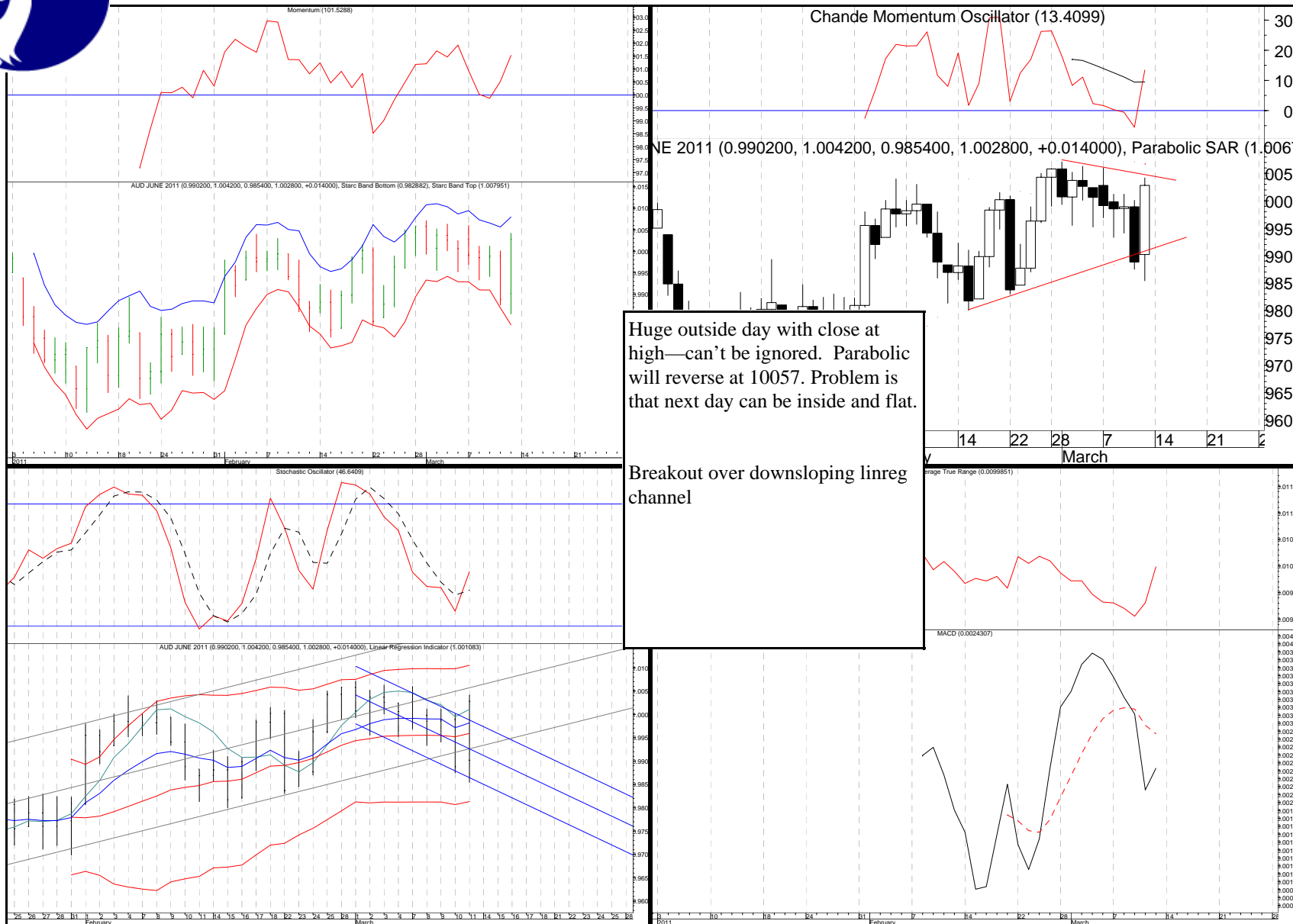




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Friday, March 11, 2011

## Australian Dollar JUN 2011 Contract

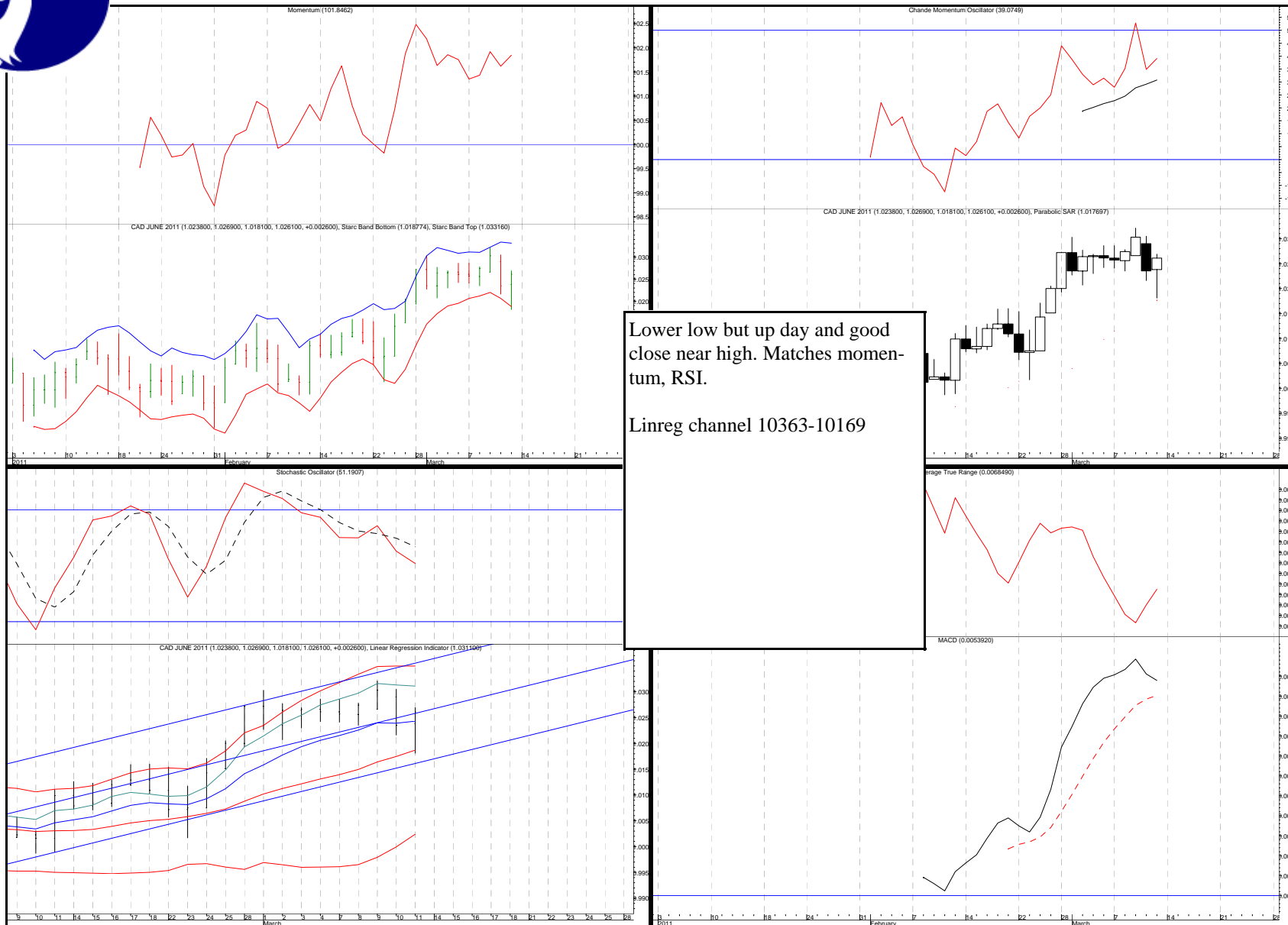


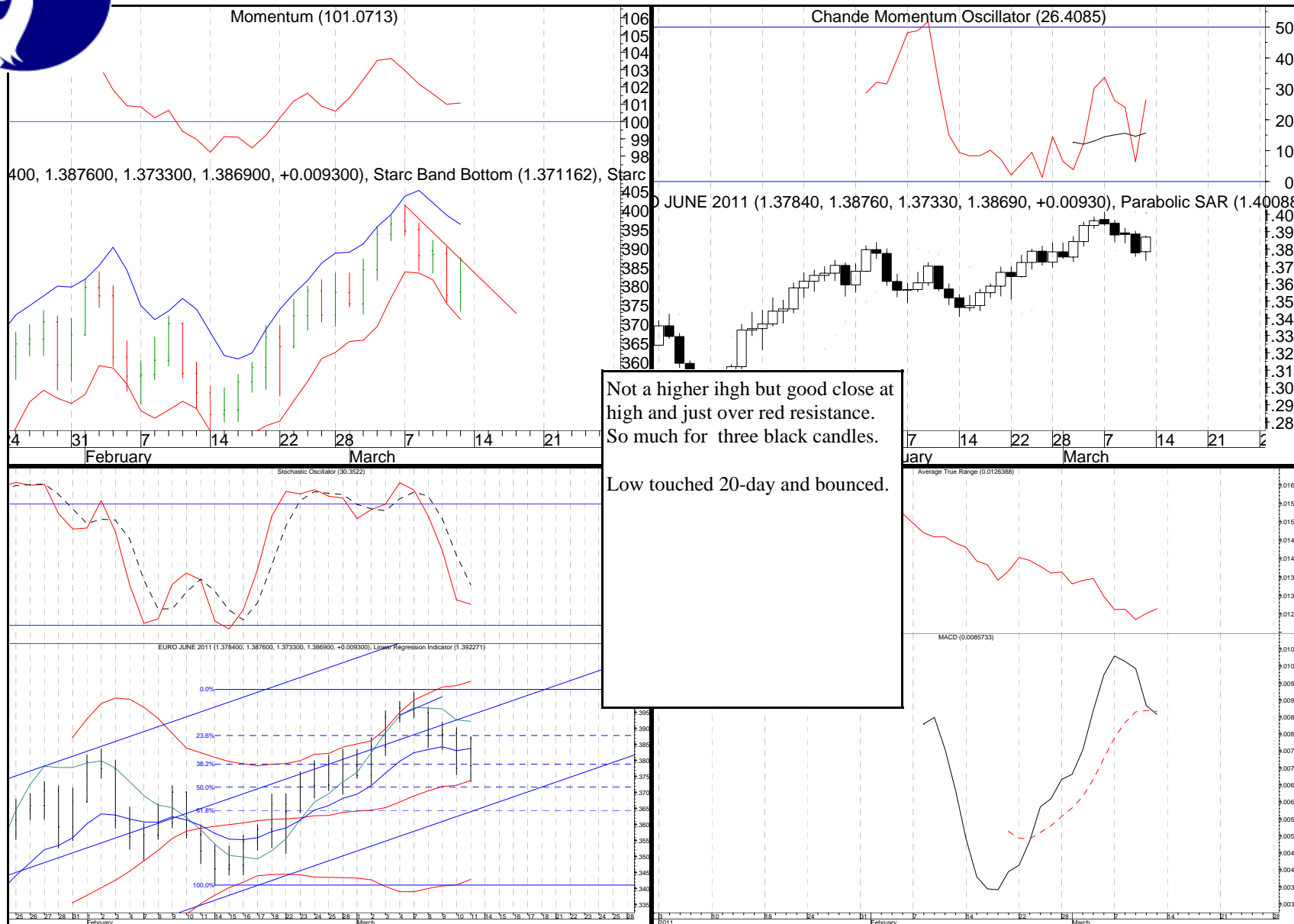


# Rockefeller Treasury Services, Inc.

Friday, March 11, 2011

## Canadian Dollar JUN 2011 Contract





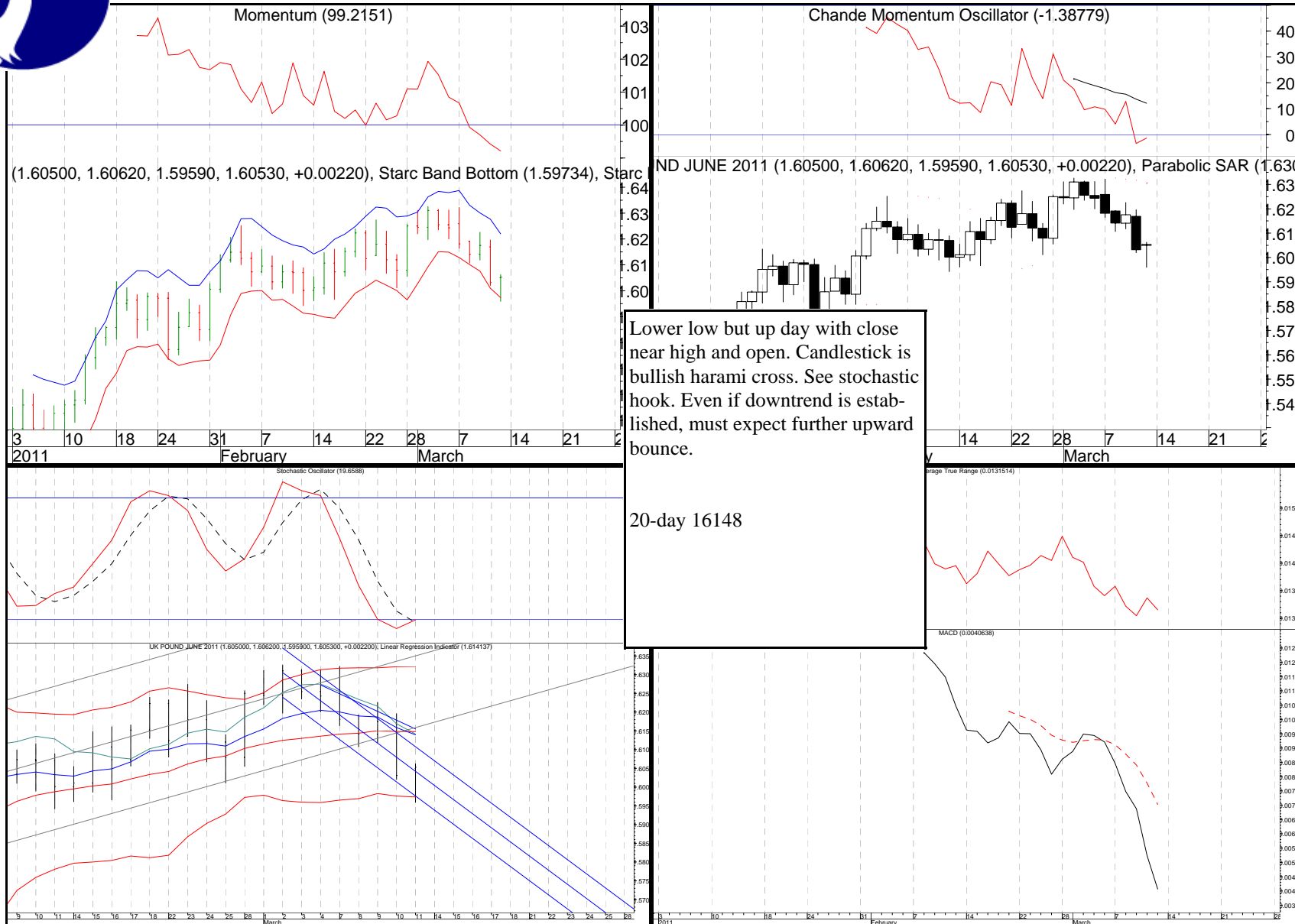




# Rockefeller Treasury Services, Inc.

Friday, March 11, 2011

## British Pound JUN 2011 Contract

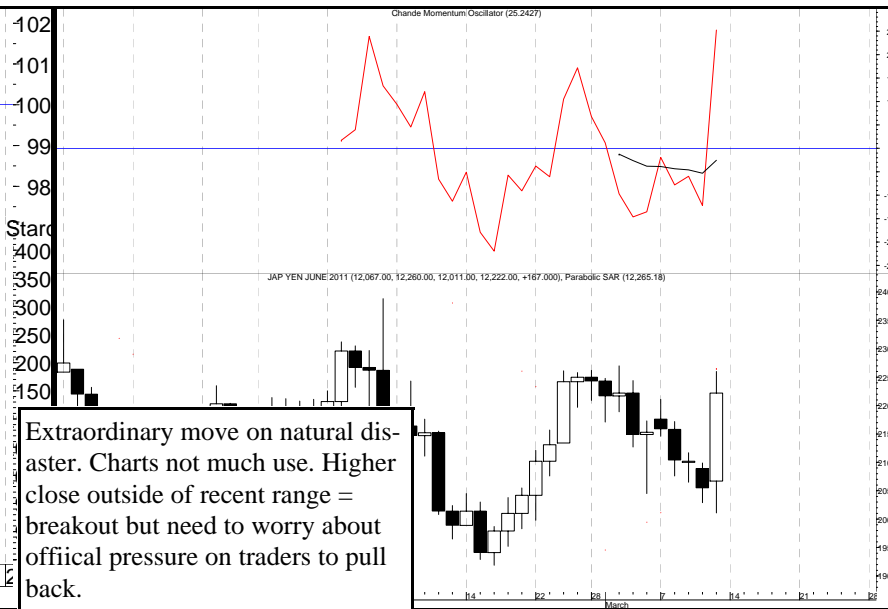
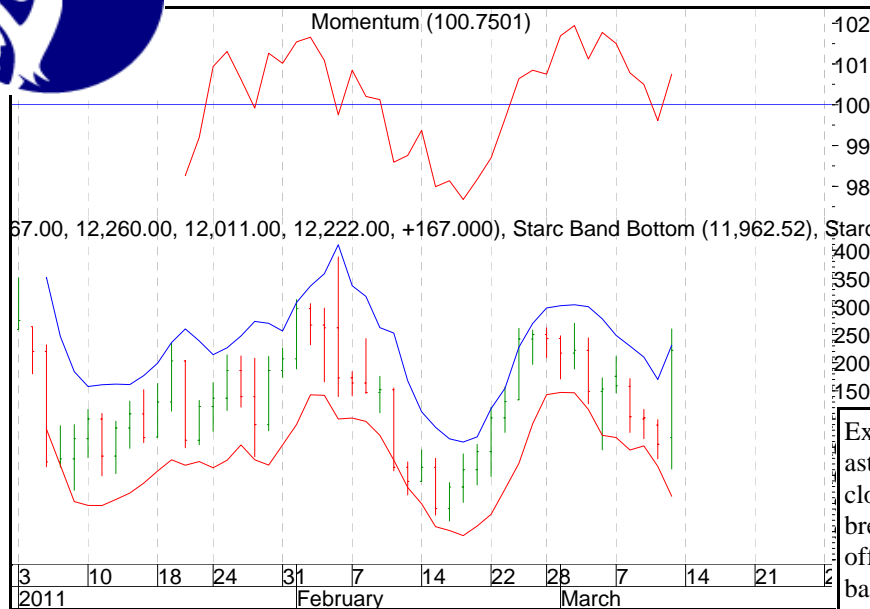




# Rockefeller Treasury Services, Inc.

Friday, March 11, 2011

## Japanese Yen JUN 2011 Contract



Extraordinary move on natural disaster. Charts not much use. Higher close outside of recent range = breakout but need to worry about official pressure on traders to pull back.

B band top 12308

