

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Tuesday, 02/01/11 for Globex Open Tonight and Wednesday, 02/02/11--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	LONG	16135	16079	16196	16129	2/01/11	+6	NPR		
Points				-56	61					N/A	N/A
EURO	BUY	SQUARE	13813	--	--	--	2/01/11	--	13813	13770	13866
Points										-43	53
A\$	BUY	LONG	10070	10024	10121	10022	2/01/11	+48	NPR		
Points				-46	51					N/A	N/A
YEN	BUY	LONG	12285	12253	12323	12281	2/01/11	+4	NPR		
Points				-32	38					N/A	N/A
SF	BUY	LONG	10684	10645	10727	10677	2/01/11	+7	NPR		
Points				-39	43					N/A	N/A
C\$	BUY	SQUARE	10070	--	--	--	2/01/11	--	10070	10030	10115
Points										-40	45

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16010 AND HIT THE TARGET AT 16079 FOR A GAIN OF 69 POINTS. WE WENT LONG AT 16129 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13683 AND HIT THE STOP AT 13736 FOR A LOSS OF 53 POINTS. WE WENT LONG AT 15736 AND TOOK PROFIT AT 13788 FOR A GAIN OF OF 52 POINTS.  
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 9912 AND TOOK PROFIT AT 9972 FOR A GAIN OF 60 POINTS. WE WENT LONG AT 10022 ON FOOTNOTE RULE 2.  
WE HIT THE TARGET IN THE YEN AT 12231 FOR A GAIN OF 51 POINTS. WE WENT LONG AT 12281 ON FOOTNOTE RULE 2.  
WE WENT LONG THE SF AT 10585 AND HIT THE TARGET AT 10627 FOR A GAIN OF 42 POINTS. WE WENT LONG AT 10677 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE CAD AT 9992 AND HIT THE STOP AT 10031 FOR A LOSS OF 39 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](http://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

**February 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.**

<b>2007 Track Record</b>	<b>57,413.75</b>
<b>2008 Track Record</b>	<b>207,640.75</b>
<b>2009 Track Record</b>	<b>79,993.25</b>
<b>2010 Track Record</b>	<b>96,785.00</b>
<b>4-Year Average</b>	<b>110,458.19</b>

January 6,461.25

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/31/11	Yen	<b>12180</b>	<b>12231</b>	02/01/11	51	637.50	637.50
02/01/11	Pound	<b>16010</b>	16079	02/01/11	69	431.25	1,068.75
02/01/11	Euro	13736	<b>13683</b>	02/01/11	<b>53</b>	<b>662.50</b>	406.25
02/01/11	Euro	<b>15736</b>	15788	02/01/11	52	650.00	1,056.25
02/01/11	A\$	<b>9912</b>	9972	02/01/11	60	600.00	1,656.25
02/01/11	SF	<b>10585</b>	10627	02/01/11	42	525.00	2,181.25
02/01/11	C\$	10031	<b>9992</b>	02/01/11	<b>39</b>	<b>390.00</b>	1,791.25
						1,791.25	

**Open Positions**

02/01/11	Pound	<b>16129</b>
02/01/11	A\$	<b>10022</b>
02/01/11	Yen	<b>12281</b>
02/01/11	SF	<b>10677</b>

**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

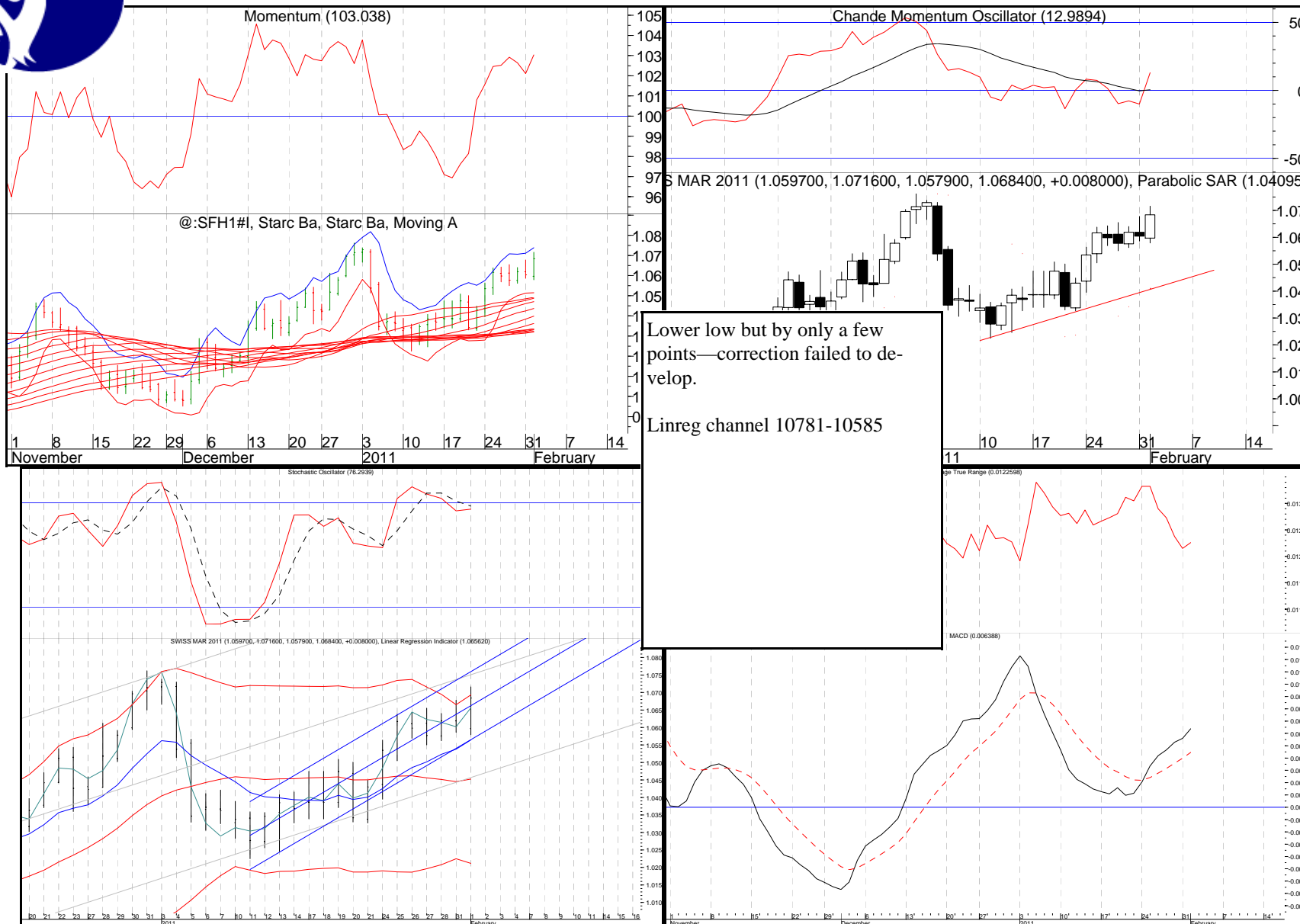
NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



# Rockefeller Treasury Services, Inc.

Tuesday, February 1, 2011

## Swiss Franc MAR 2011 Contract





# Rockefeller Treasury Services, Inc.

Tuesday, February 1, 2011

## Australian Dollar MAR 2011 Contract

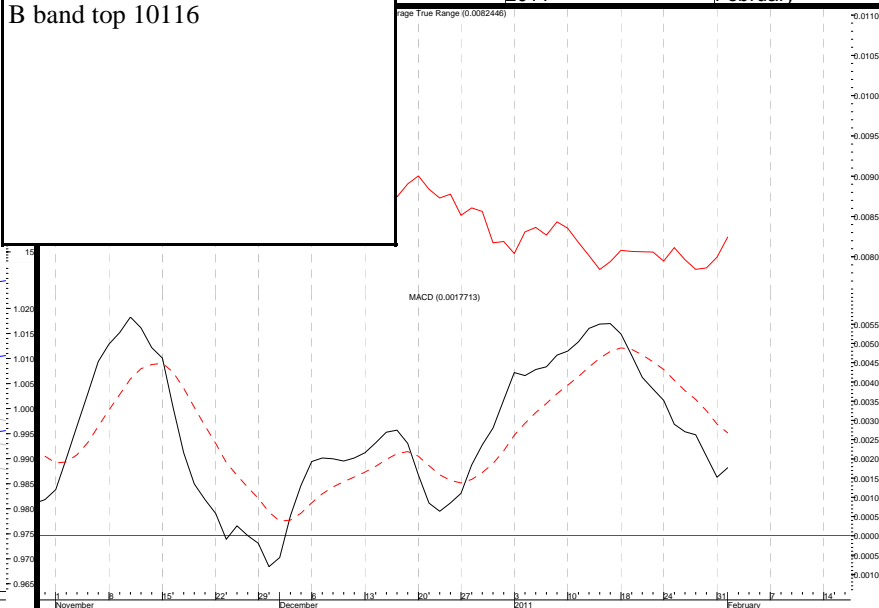
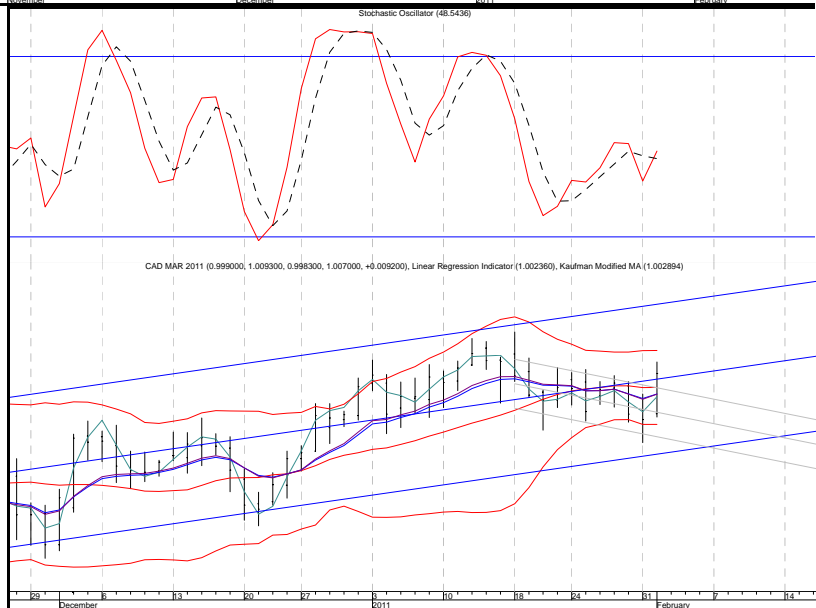
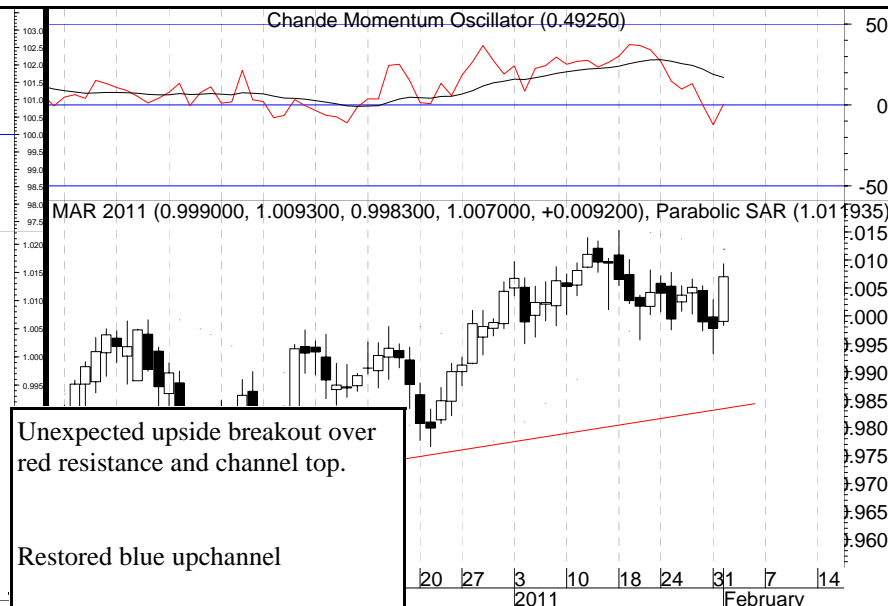
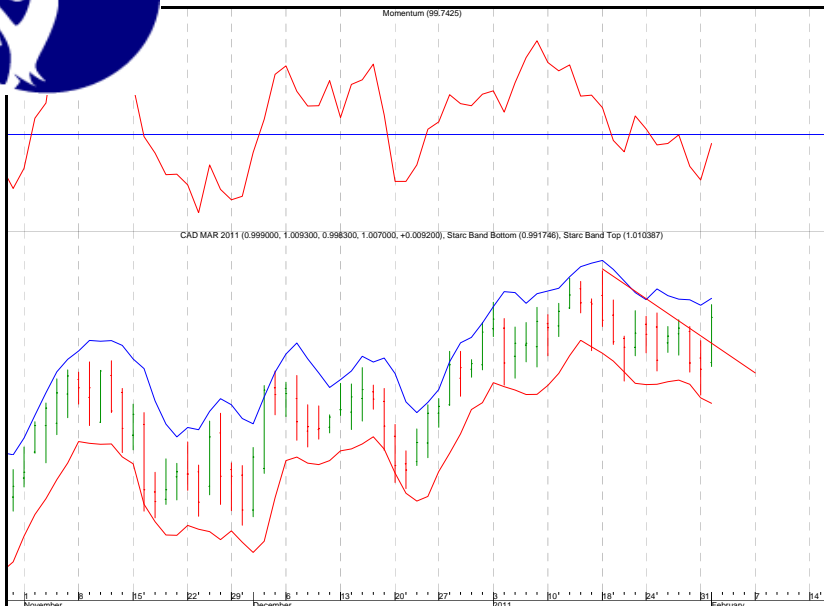


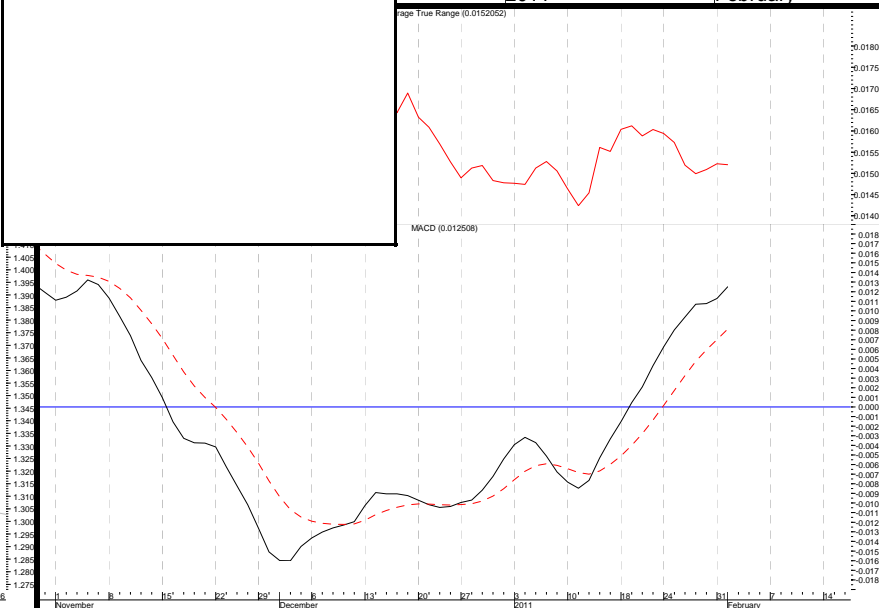
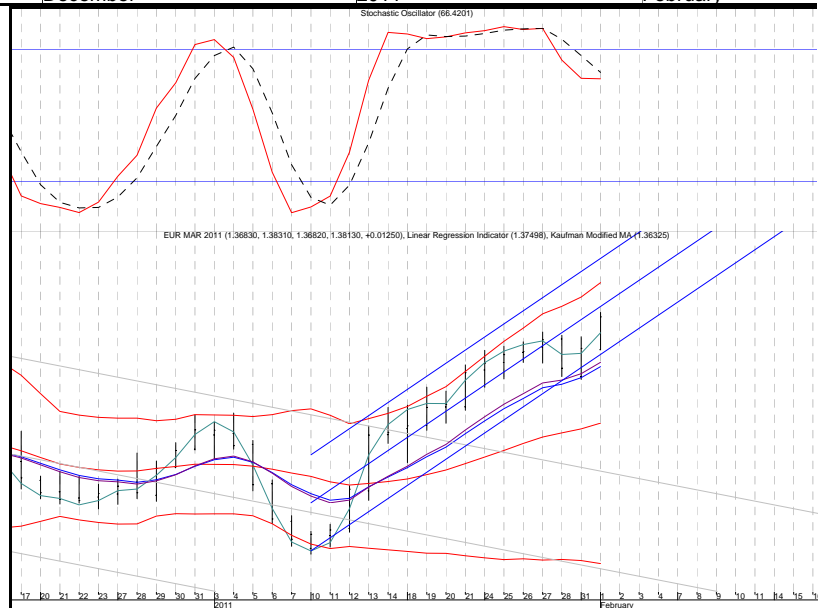
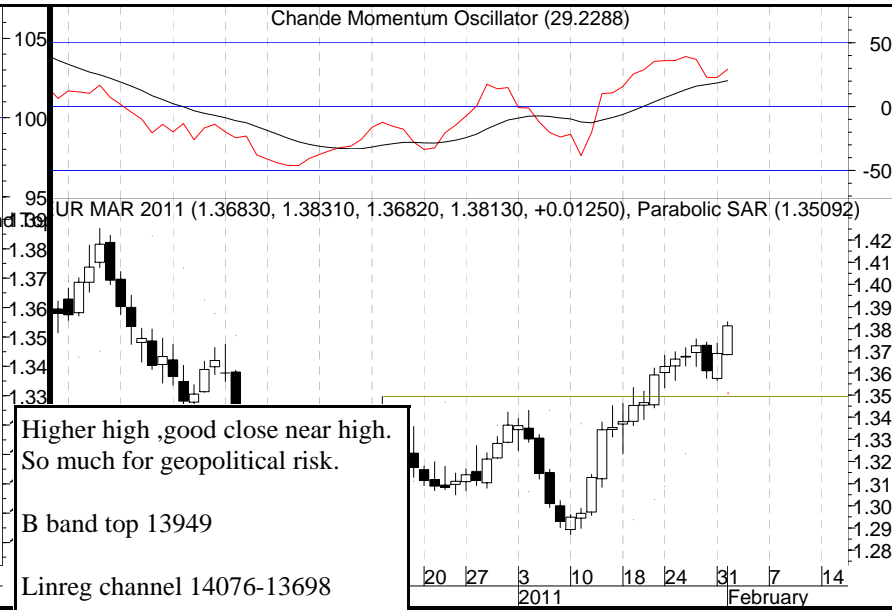
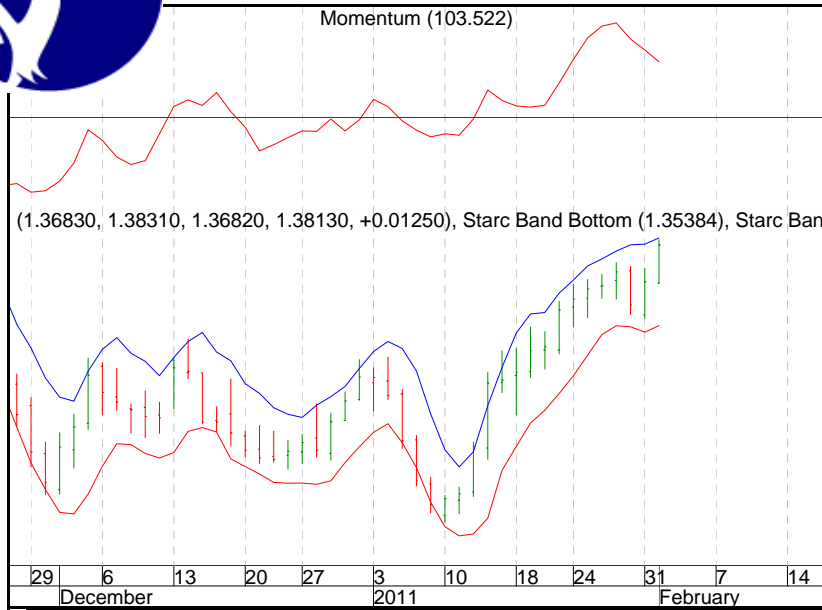


# Rockefeller Treasury Services, Inc.

Tuesday, February 1, 2011

## Canadian Dollar MAR 2011 Contract



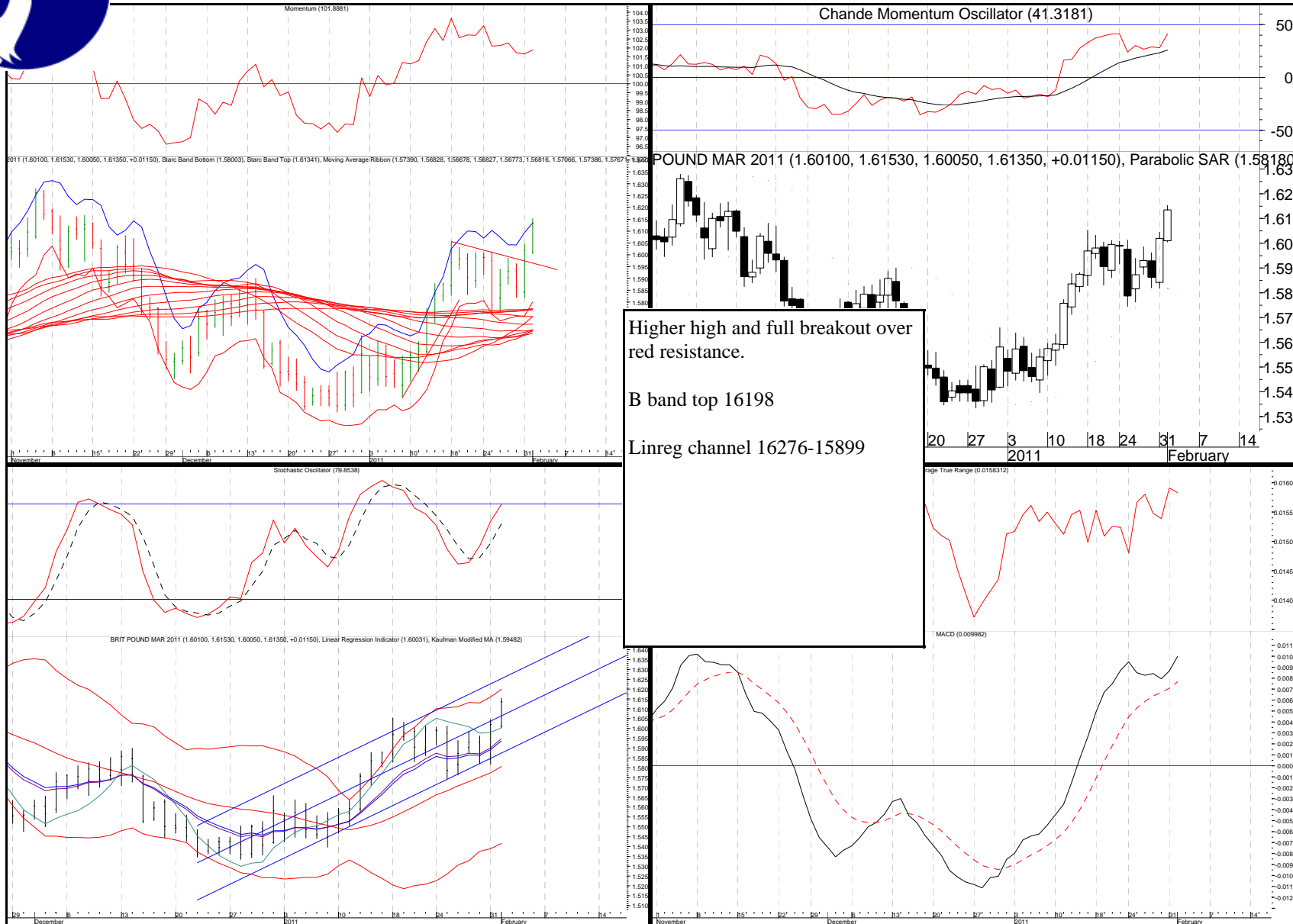




# Rockefeller Treasury Services, Inc.

Tuesday, February 1, 2011

## British Pound MAR 2011 Contract



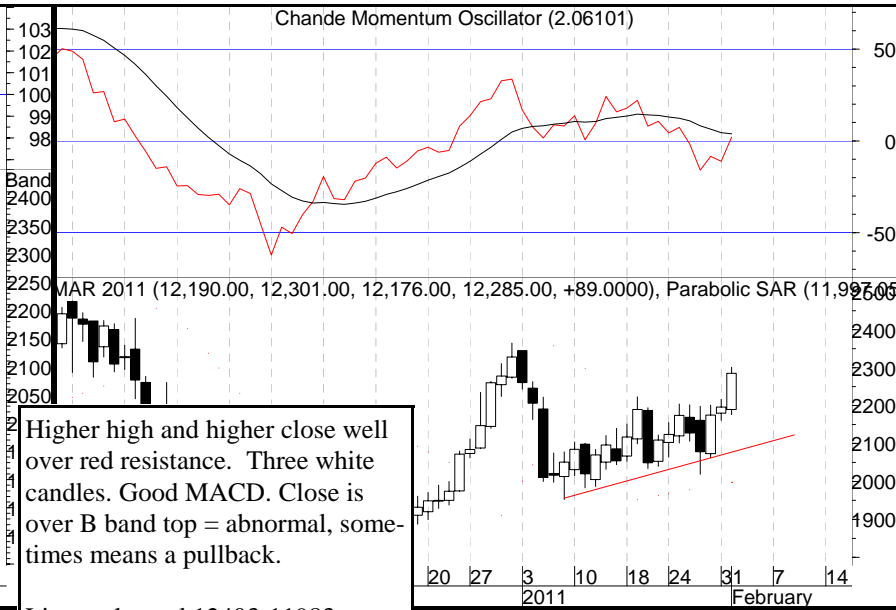
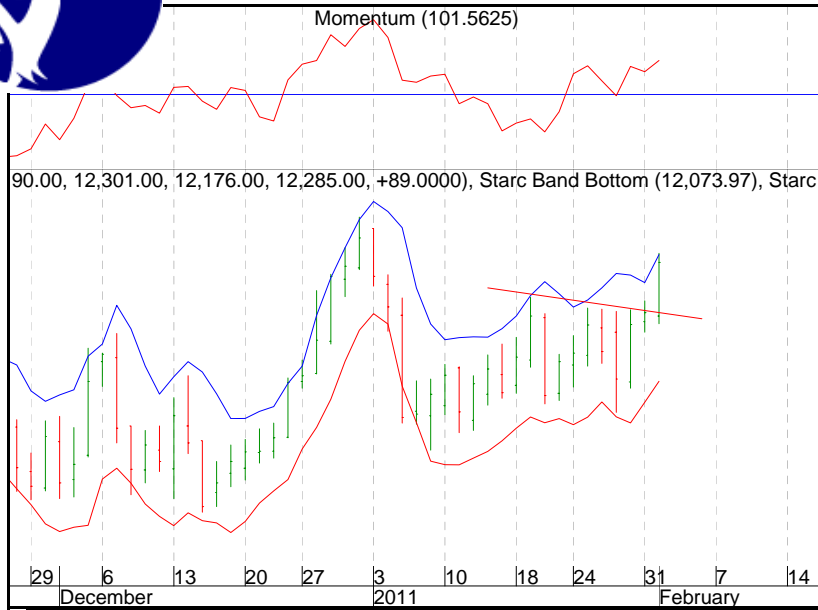




# Rockefeller Treasury Services, Inc.

Tuesday, February 1, 2011

## Japanese Yen Mar 2011 Contract



Higher high and higher close well over red resistance. Three white candles. Good MACD. Close is over B band top = abnormal, sometimes means a pullback.

Linreg channel 12403-11983

