

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Friday, 02/18/11 for Globex Open Sunday Night and Tuesday, 02/23/11--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	16243	--	--	--	2/18/11	--	16243	16181	16306
Points										-62	63
EURO	BUY	LONG	13681	13633	13724	13655	2/18/11	+26	13580	13540	13633
Points				-48	43					-40	53
A\$	BUY	LONG	10116	10070	10151	10098	2/18/11	+18	NPR		
Points				-46	35					N/A	N/A
YEN	BUY	SQUARE	12032	--	--	--	2/18/11	--	12032	11993	12068
Points										-39	36
SF	BUY	SQUARE	10579	--	--	--	2/18/11	--	10579	10531	10634
Points										-48	55
C\$	BUY	SQUARE	10130	--	--	--	2/18/11	--	10110	10071	10151
Points										-39	41

REMEMBER THAT MONDAY IS A HOLIDAY IN THE US AND THE FUTURES MARKET IS CLOSED. IT OPENS SUNDAY NIGHT TO EARLY MONDAY FOR SETTLEMENT TUESDAY.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16171 AND TOOK PROFIT AT 16221 FOR A GAIN OF 50 POINTS.
WE EXITED THE EURO AT THE GLOBEX OPEN 13605 FOR A GAIN OF 50 POINTS. WE WENT LONG AT 13655 ON FOOTNOTE RULE 2.
WE MISSED THE TARGET IN THE AUD BY 2 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12002 AND HIT THE TARGET AT 12042 FOR A GAIN OF 40 POINTS.
WE HIT THE TARGET IN THE SF AT 10594 FOR A GAIN OF 125 POINTS.
WE HIT THE STOP IN THE CAD AT 10132 FOR A LOSS OF 61 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

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.**

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

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/31/11	Yen	12180	12231	02/01/11	51	637.50	637.50
02/01/11	Pound	16010	16079	02/01/11	69	431.25	1,068.75
02/01/11	Euro	13736	13683	02/01/11	53	662.50	406.25
02/01/11	Euro	15736	15788	02/01/11	52	650.00	1,056.25
02/01/11	A\$	9912	9972	02/01/11	60	600.00	1,656.25
02/01/11	SF	10585	10627	02/01/11	42	525.00	2,181.25
02/01/11	C\$	10031	9992	02/01/11	39	390.00	1,791.25
02/01/11	Pound	16129	16196	02/02/11	67	418.75	2,210.00
02/01/11	A\$	10022	10024	02/02/11	2	20.00	2,230.00
02/01/11	SF	10677	10645	02/02/11	32	400.00	1,830.00
02/02/11	C\$	10084	10115	02/02/11	31	310.00	2,140.00
02/01/11	Yen	12281	12253	02/02/11	28	350.00	1,790.00
02/02/11	Euro	13815	13770	02/02/11	45	562.50	1,227.50
02/02/11	SF	10677	10645	02/02/11	32	400.00	827.50
02/03/11	Pound	16179	16232	02/03/11	53	331.25	1,158.75
02/03/11	Euro	13799	13741	02/03/11	58	725.00	433.75
02/03/11	Euro	13703	13741	02/03/11	38	475.00	908.75
02/03/11	A\$	10050	10085	02/03/11	35	350.00	1,258.75
02/03/11	Yen	12271	12217	02/03/11	54	675.00	583.75
02/03/11	Yen	12271	12297	02/03/11	26	325.00	908.75
02/03/11	SF	10639	10580	02/03/11	59	737.50	171.25
02/03/11	C\$	10097	10044	02/03/11	53	530.00	-358.75
02/04/11	C\$	10096	10143	02/03/11	47	470.00	111.25
02/03/11	Euro	13622	13653	02/03/11	31	387.50	498.75
02/04/11	Euro	13594	13667	02/03/11	73	912.50	1,411.25
02/04/11	Pound	16083	16133	02/03/11	50	312.50	1,723.75
02/04/11	Pound	16083	16033	02/03/11	50	312.50	1,411.25
02/04/11	A\$	10109	10147	02/03/11	38	380.00	1,791.25
02/04/11	Yen	12260	12301	02/03/11	41	512.50	2,303.75
02/04/11	Euro	13512	13544	02/07/11	32	400.00	2,703.75
02/04/11	SF	10421	10480	02/07/11	59	737.50	3,441.25
02/07/11	Pound	16145	16097	02/07/11	48	300.00	3,141.25
02/07/11	A\$	10097	10137	02/08/11	40	400.00	3,541.25
02/07/11	C\$	10125	10125	02/08/11	0	0.00	3,541.25
02/08/11	Pound	16061	16112	02/08/11	51	318.75	3,860.00

02/08/11 Euro	13622	13575	02/08/11	47	587.50	3,272.50
02/08/11 C\$	10028	10071	02/08/11	43	430.00	3,702.50
02/08/11 SF	10428	10468	02/08/11	40	500.00	4,202.50
02/07/11 Yen	12165	12215	02/08/11	50	625.00	4,827.50
02/09/11 Pound	16105	16072	02/09/11	33	206.25	4,621.25
02/09/11 Euro	13679	13622	02/09/11	57	712.50	3,908.75
02/09/11 A\$	10102	10062	02/09/11	40	400.00	3,508.75
02/09/11 Yen	12152	12108	02/09/11	44	550.00	2,958.75
02/08/11 SF	10431	10378	02/09/11	53	662.50	2,296.25
02/09/11 C\$	10071	10045	02/09/11	26	260.00	2,036.25
02/10/11 Pound	16042	16093	02/10/11	51	318.75	2,355.00
02/10/11 Euro	13717	13669	02/10/11	48	600.00	1,755.00
02/10/11 Yen	12102	12146	02/10/11	44	550.00	2,305.00
02/10/11 SF	10382	10439	02/10/11	57	712.50	3,017.50
02/10/11 Yen	12004	12052	02/11/11	48	600.00	3,617.50
02/10/11 SF	10276	10342	02/11/11	66	825.00	4,442.50
02/10/11 C\$	10038	10055	02/11/11	17	170.00	4,612.50
02/11/11 Pound	16030	16087	02/11/11	57	356.25	4,968.75
02/11/11 Euro	13531	13595	02/11/11	64	800.00	5,768.75
02/11/11 A\$	9958	9975	02/11/11	17	170.00	5,938.75
02/11/11 C\$	10055	10099	02/11/11	44	440.00	6,378.75
02/11/11 Yen	12014	11954	02/14/11	60	750.00	5,628.75
02/11/11 Pound	16071	16030	02/14/11	41	256.25	5,372.50
02/14/11 Pound	15980	16030	02/14/11	50	312.50	5,685.00
02/14/11 Euro	13485	13525	02/14/11	40	500.00	6,185.00
02/14/11 A\$	9972	10027	02/14/11	55	550.00	6,735.00
02/14/11 SF	10232	10277	02/14/11	45	562.50	7,297.50
02/14/11 C\$	10101	10143	02/14/11	42	420.00	7,717.50
02/14/11 Euro	13485	13435	02/14/11	50	625.00	7,092.50
02/15/11 Pound	16027	16089	02/15/11	62	387.50	7,480.00
02/15/11 A\$	9990	9963	02/15/11	27	270.00	7,210.00
02/15/11 Yen	12007	11963	02/15/11	44	550.00	6,660.00
02/15/11 Yen	11938	11963	02/15/11	25	312.50	6,972.50
02/15/11 SF	10309	10345	02/15/11	36	450.00	7,422.50
02/15/11 Pound	16139	16071	02/16/11	68	425.00	6,997.50
02/15/11 Euro	13539	13498	02/16/11	41	512.50	6,485.00
02/15/11 C\$	10139	10118	02/16/11	21	210.00	6,275.00
02/16/11 Euro	13539	13498	02/16/11	41	512.50	5,762.50
02/16/11 A\$	9968	9942	02/16/11	26	260.00	5,502.50
02/16/11 Yen	11969	11943	02/16/11	26	325.00	5,177.50
02/16/11 SF	10344	10389	02/16/11	45	562.50	5,740.00
02/16/11 SF	10394	10419	02/17/11	25	312.50	6,052.50
02/17/11 Pound	16092	16164	02/17/11	72	450.00	6,502.50
02/17/11 A\$	9990	10048	02/17/11	58	580.00	7,082.50
02/17/11 Yen	11958	11998	02/17/11	40	500.00	7,582.50
02/17/11 SF	10469	10594	02/18/11	125	1,562.50	9,145.00
02/17/11 Euro	13555	13605	02/18/11	50	625.00	9,770.00
02/17/11 C\$	10193	10132	02/18/11	61	610.00	9,160.00
02/18/11 Pound	16171	16221	02/18/11	50	312.50	9,472.50
02/18/11 Yen	12002	12042	02/18/11	40	500.00	9,972.50
					9,972.50	

Open Positions

02/17/11 A\$

10098

02/18/11 Euro

13655**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.

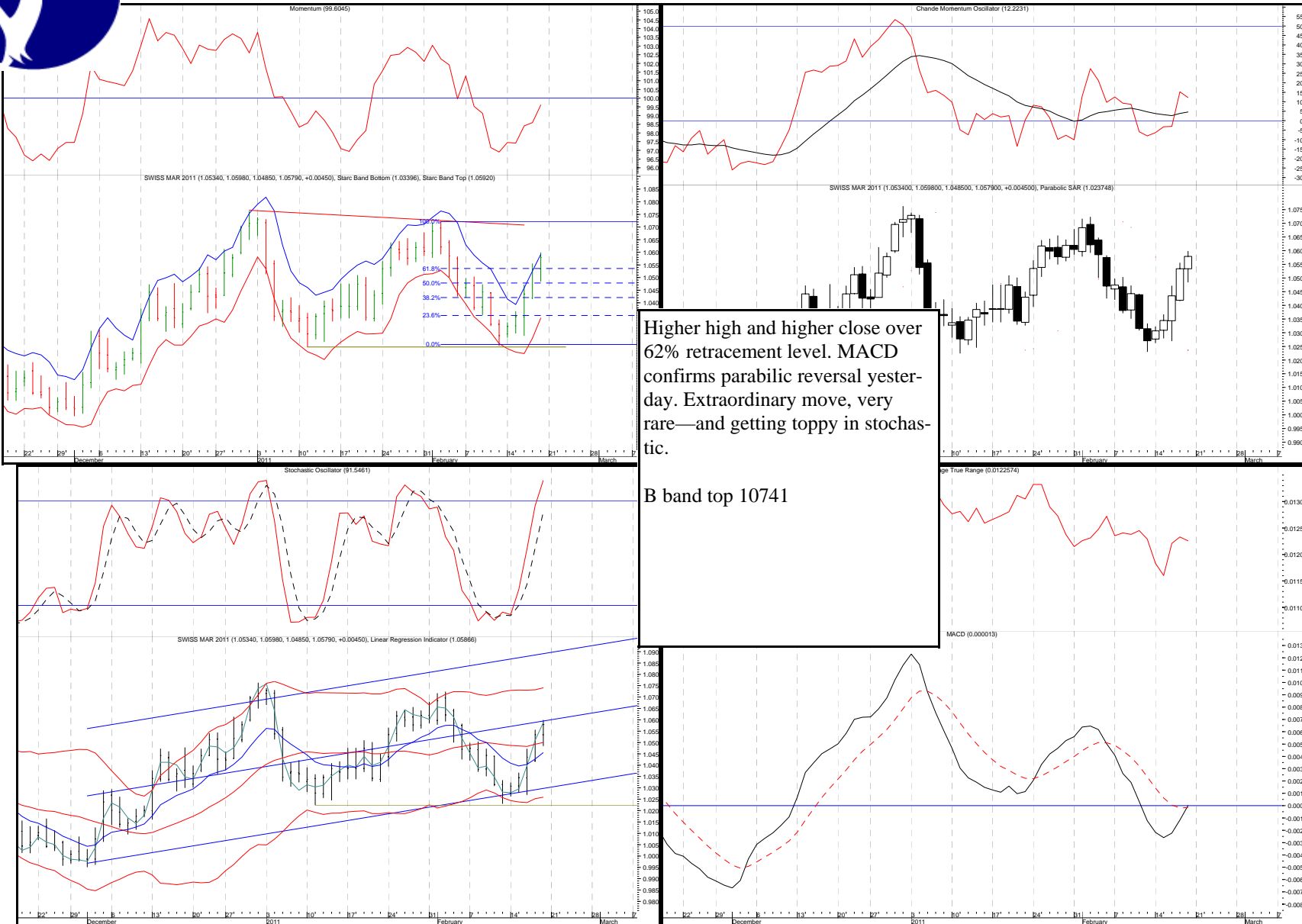
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



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Swiss Franc MAR 2011 Contract

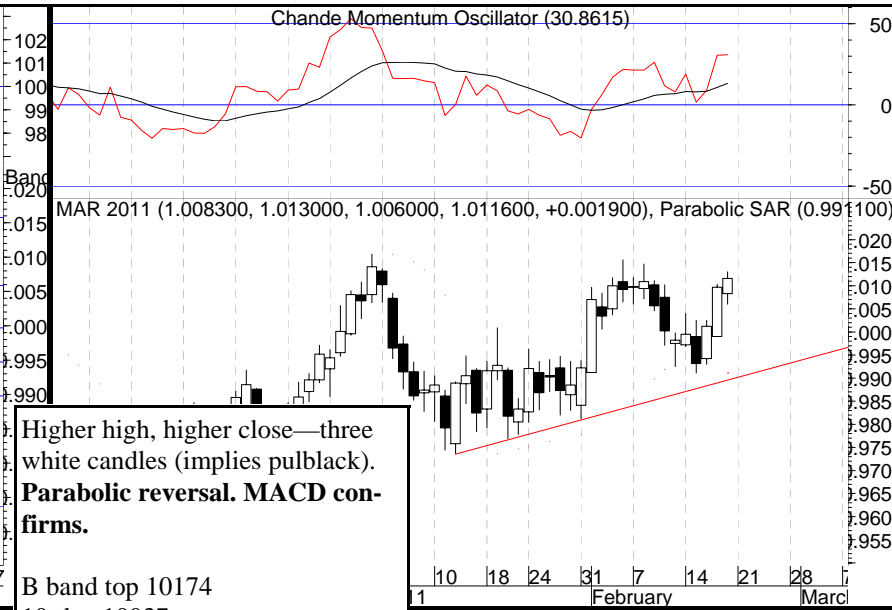
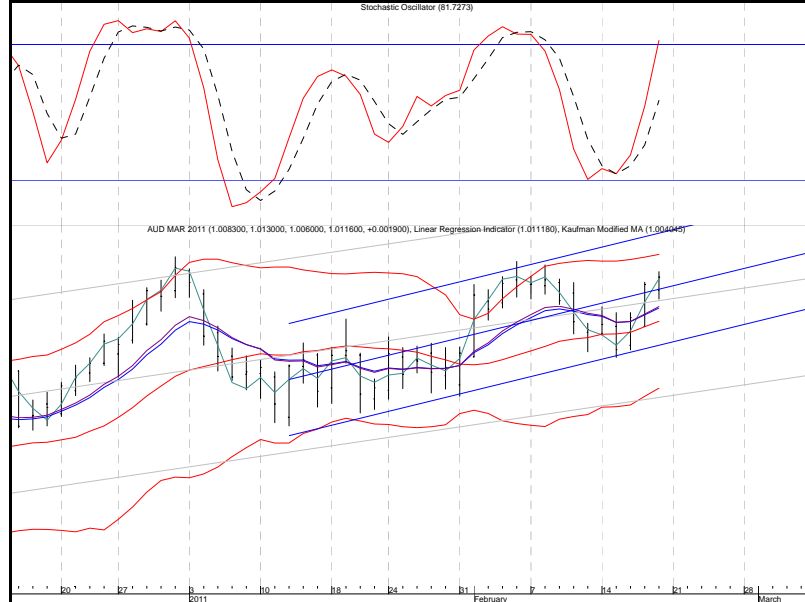
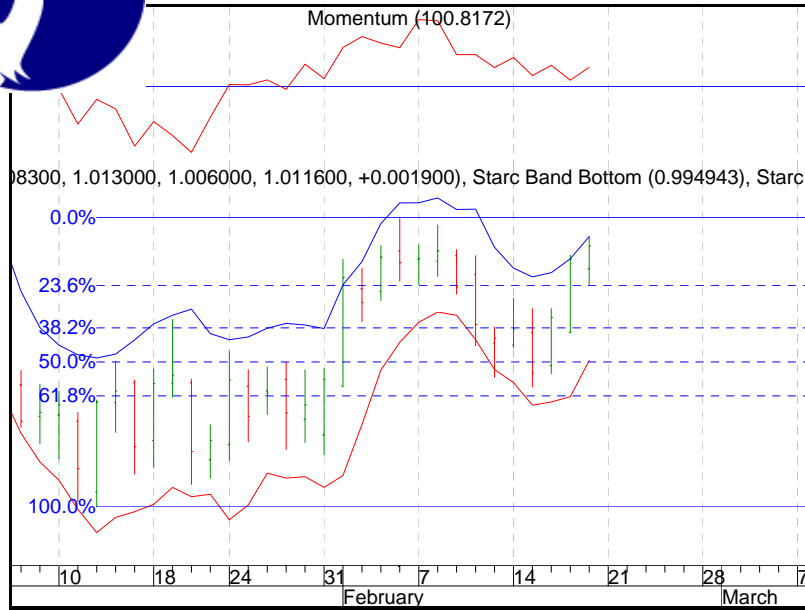




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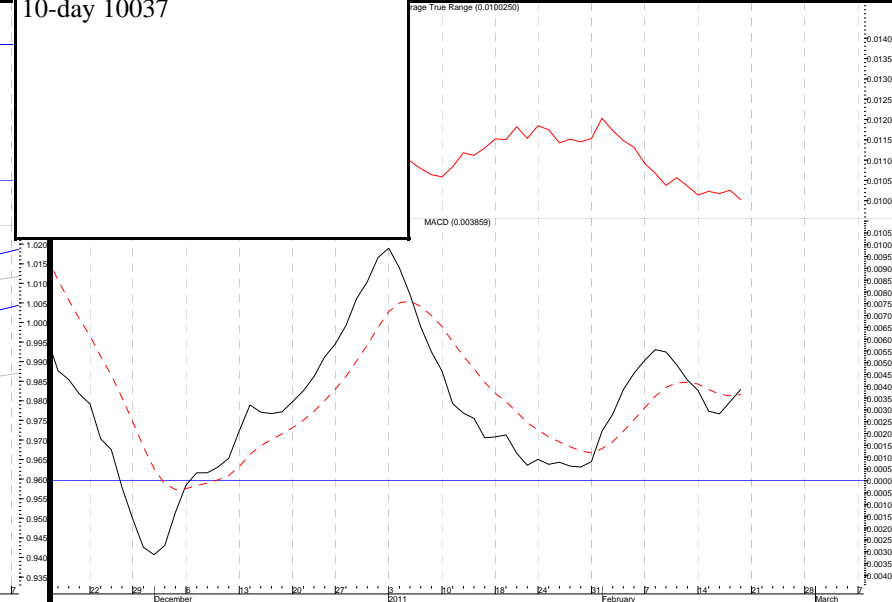
Friday, February 18, 2011

Australian Dollar MAR 2011 Contract



Higher high, higher close—three white candles (implies pullback).
Parabolic reversal. MACD confirms.

B band top 10174
10-day 10037

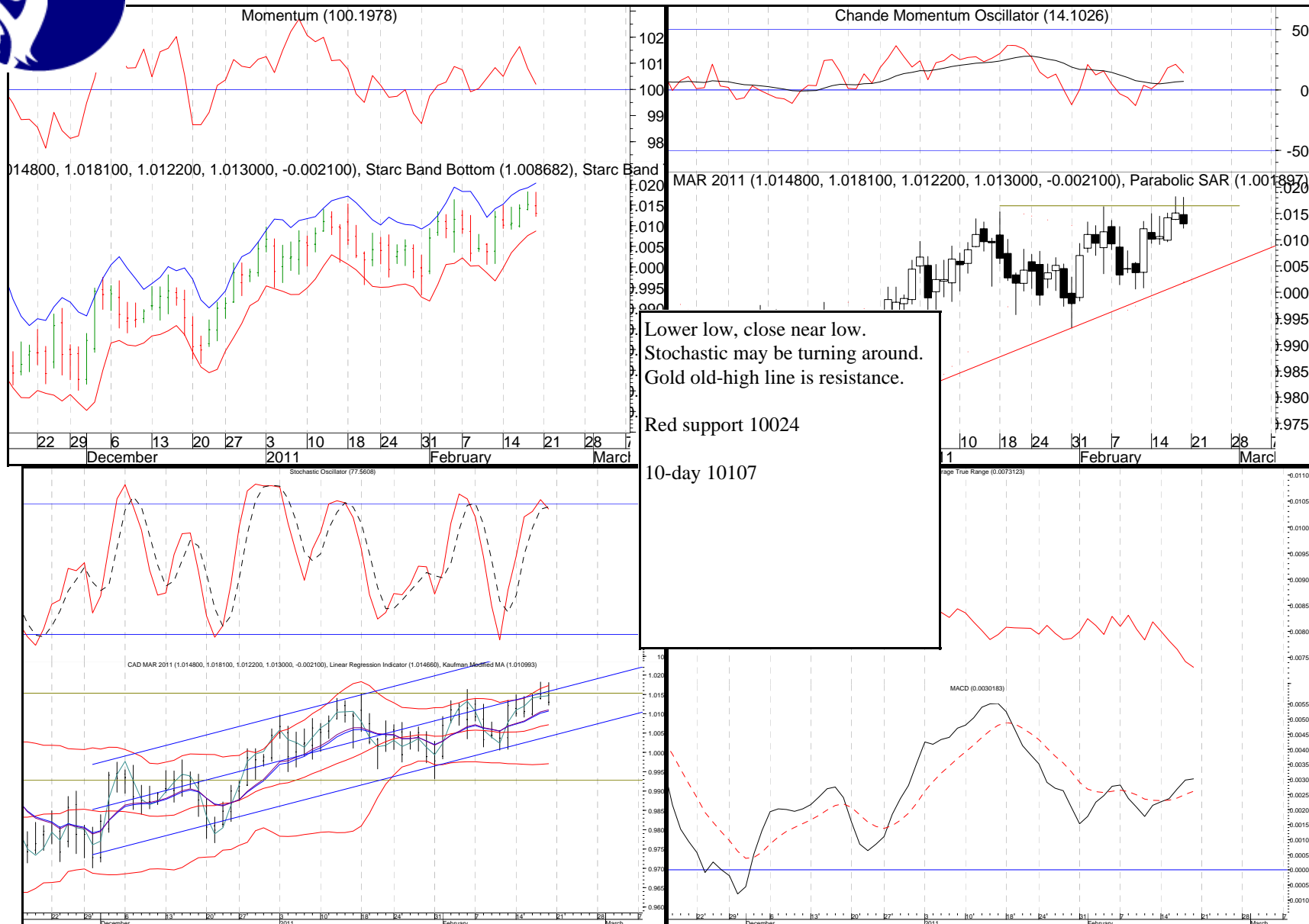




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Friday, February 18, 2011

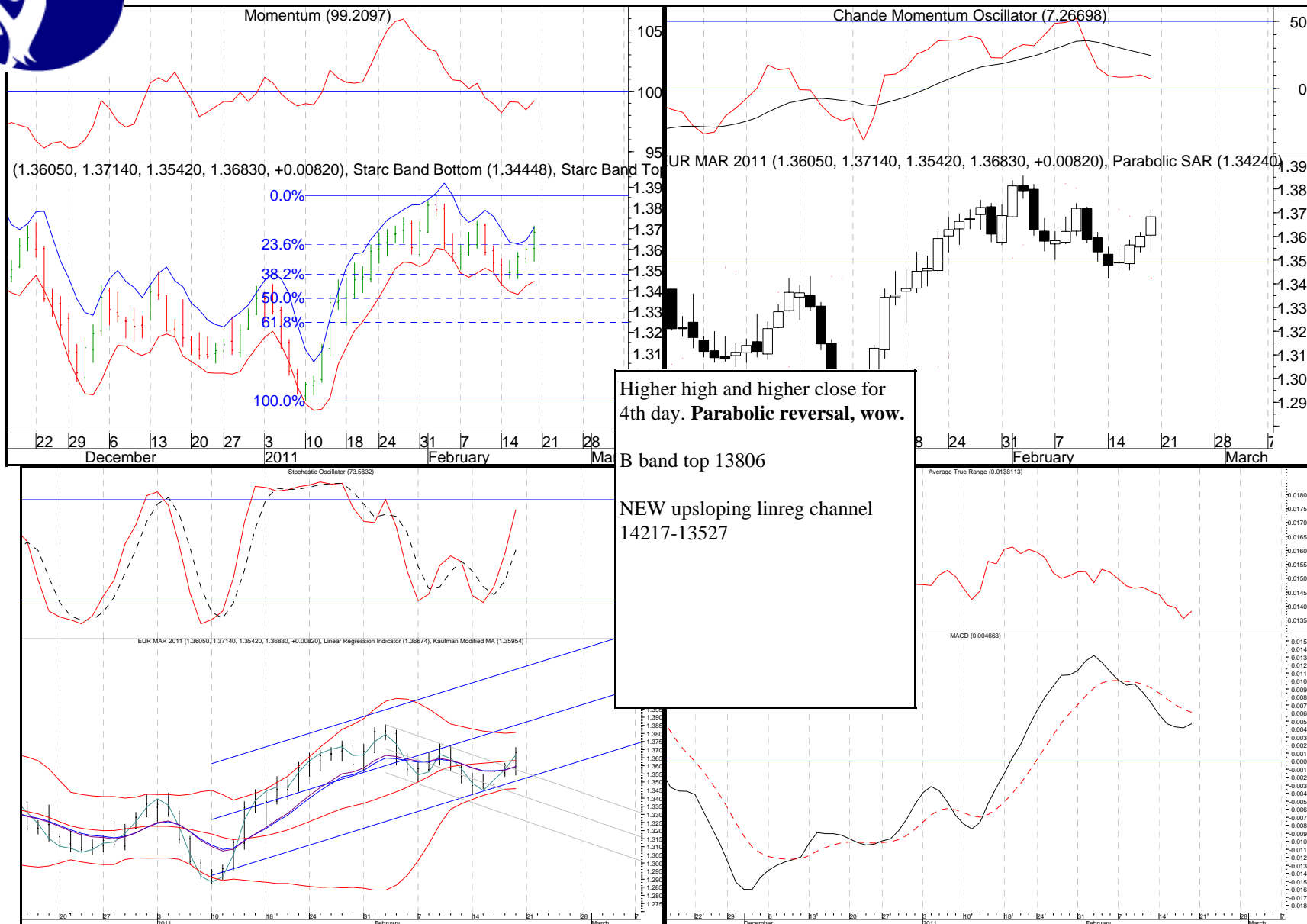
Canadian Dollar MAR 2011 Contract





Rockefeller Treasury Services, Inc.
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**Euro
Mar 2011 Contract**

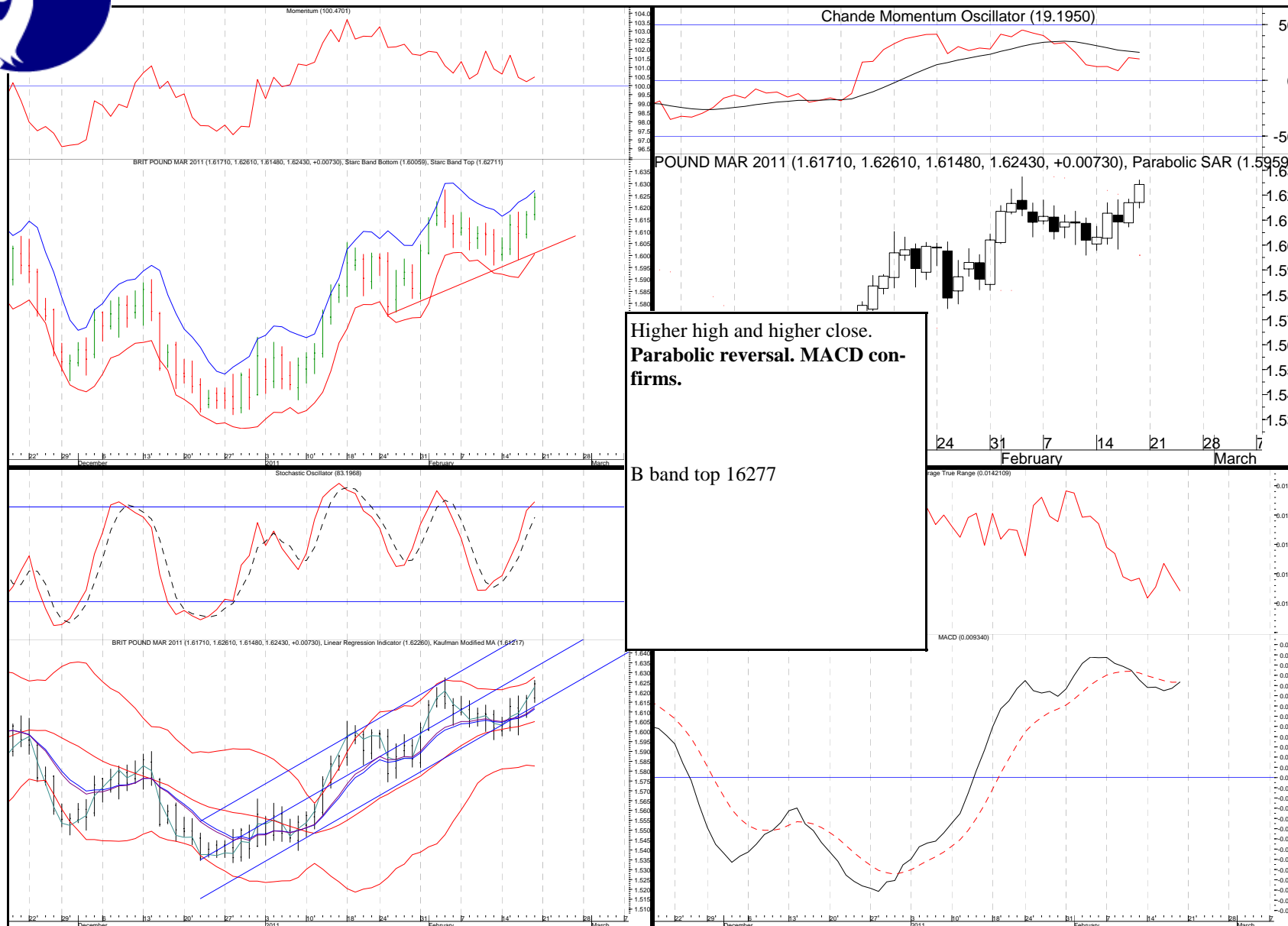




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Friday, February 18, 2011

British Pound MAR 2011 Contract





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Friday, February 18, 2011

Japanese Yen
Mar 2011 Contract

