

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Thursday, 02/10/11 for Globex Open Tonight and Friday, 02/11/11--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	SELL	SQUARE	16088	--	--	--	2/10/11	--	16088	16134	16030
Points										-46	58
EURO	SELL	SQUARE	13586				2/10/11	--	13586	13641	13531
Points										-55	55
A\$	SELL	SQUARE	10002	--	--	--	2/10/11	--	10002	10056	9958
Points										-54	44
YEN	SELL	SHORT	12003	12003		12052	2/10/11	+49	12036	12078	11990
Points										-42	46
SF	SELL	SHORT	10315	10351	10276	10342	2/10/11	+27	NPR		
Points				-36	39					N/A	N/A
C\$	BUY	SHORT	10037	10037	--	10055	2/10/11	+18	10055	10010	10099
Points										-45	44

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16093 AND HIT THE TARGET AT 16042 FOR A GAIN OF 51 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13717 AND HIT THE STOP AT 13669 FOR A LOSS OF 48 POINTS.  
NOTHING DONE IN AUD.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12146 AND HIT THE TARGET AT 12102 FOR A GAIN OF 44 POINTS. WE WENT SHORT AT 12052 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10439 AND TOOK PROFIT AT 10382 FOR A GAIN OF 47 POINTS. WE WENT SHORT AT 10342 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10055 .

Exit the yen at the open and re-enter short at higher level--expecting a bounce.  
Exit the CAD at the open and reverse as shown.  
If stop is hit in A%, go long at 10056, stop 10012, target 10099.

**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
02/01/11	Pound	<b>16129</b>	16196	02/02/11	67	418.75	2,210.00
02/01/11	A\$	<b>10022</b>	10024	02/02/11	2	20.00	2,230.00
02/01/11	SF	<b>10677</b>	10645	02/02/11	<b>32</b>	<b>400.00</b>	1,830.00
02/02/11	C\$	<b>10084</b>	10115	02/02/11	31	310.00	2,140.00
02/01/11	Yen	<b>12281</b>	12253	02/02/11	<b>28</b>	<b>350.00</b>	1,790.00
02/02/11	Euro	<b>13815</b>	13770	02/02/11	<b>45</b>	<b>562.50</b>	1,227.50
02/02/11	SF	<b>10677</b>	10645	02/02/11	<b>32</b>	<b>400.00</b>	827.50
02/03/11	Pound	<b>16179</b>	16232	02/03/11	53	331.25	1,158.75
02/03/11	Euro	<b>13799</b>	13741	02/03/11	<b>58</b>	<b>725.00</b>	433.75
02/03/11	Euro	13703	<b>13741</b>	02/03/11	38	475.00	908.75
02/03/11	A\$	<b>10050</b>	10085	02/03/11	35	350.00	1,258.75
02/03/11	Yen	<b>12271</b>	12217	02/03/11	<b>54</b>	<b>675.00</b>	583.75
02/03/11	Yen	<b>12271</b>	12297	02/03/11	26	325.00	908.75
02/03/11	SF	<b>10639</b>	10580	02/03/11	<b>59</b>	<b>737.50</b>	171.25
02/03/11	C\$	<b>10097</b>	10044	02/03/11	<b>53</b>	<b>530.00</b>	-358.75
02/04/11	C\$	<b>10096</b>	10143	02/03/11	47	470.00	111.25
02/03/11	Euro	13622	<b>13653</b>	02/03/11	31	387.50	498.75
02/04/11	Euro	13594	<b>13667</b>	02/03/11	73	912.50	1,411.25
02/04/11	Pound	16083	<b>16133</b>	02/03/11	50	312.50	1,723.75
02/04/11	Pound	16083	<b>16033</b>	02/03/11	<b>50</b>	<b>312.50</b>	1,411.25
02/04/11	A\$	<b>10109</b>	10147	02/03/11	38	380.00	1,791.25
02/04/11	Yen	<b>12260</b>	12301	02/03/11	41	512.50	2,303.75
02/04/11	Euro	13512	<b>13544</b>	02/07/11	32	400.00	2,703.75
02/04/11	SF	10421	<b>10480</b>	02/07/11	59	737.50	3,441.25
02/07/11	Pound	16145	<b>16097</b>	02/07/11	<b>48</b>	<b>300.00</b>	3,141.25
02/07/11	A\$	<b>10097</b>	10137	02/08/11	40	400.00	3,541.25
02/07/11	C\$	<b>10125</b>	<b>10125</b>	02/08/11	0	0.00	3,541.25
02/08/11	Pound	16061	<b>16112</b>	02/08/11	51	318.75	3,860.00

02/08/11 Euro	13622	<b>13575</b>	02/08/11	47	587.50	3,272.50
02/08/11 C\$	10028	<b>10071</b>	02/08/11	43	430.00	3,702.50
02/08/11 SF	10428	<b>10468</b>	02/08/11	40	500.00	4,202.50
02/07/11 Yen	<b>12165</b>	12215	02/08/11	50	625.00	4,827.50
02/09/11 Pound	16105	<b>16072</b>	02/09/11	33	206.25	4,621.25
02/09/11 Euro	13679	<b>13622</b>	02/09/11	57	712.50	3,908.75
02/09/11 A\$	<b>10102</b>	10062	02/09/11	40	400.00	3,508.75
02/09/11 Yen	<b>12152</b>	12108	02/09/11	44	550.00	2,958.75
02/08/11 SF	10431	<b>10378</b>	02/09/11	53	662.50	2,296.25
02/09/11 C\$	10071	<b>10045</b>	02/09/11	26	260.00	2,036.25
02/10/11 Pound	16042	<b>16093</b>	02/10/11	51	318.75	2,355.00
02/10/11 Euro	<b>13717</b>	13669	02/10/11	48	600.00	1,755.00
02/10/11 Yen	12102	<b>12146</b>	02/10/11	44	550.00	2,305.00
02/10/11 SF	10382	<b>10439</b>	02/10/11	57	712.50	3,017.50
					3,017.50	

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#### Open Positions

02/10/11 Yen	<b>12052</b>
02/10/11 SF	<b>10342</b>
02/10/11 C\$	<b>10055</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 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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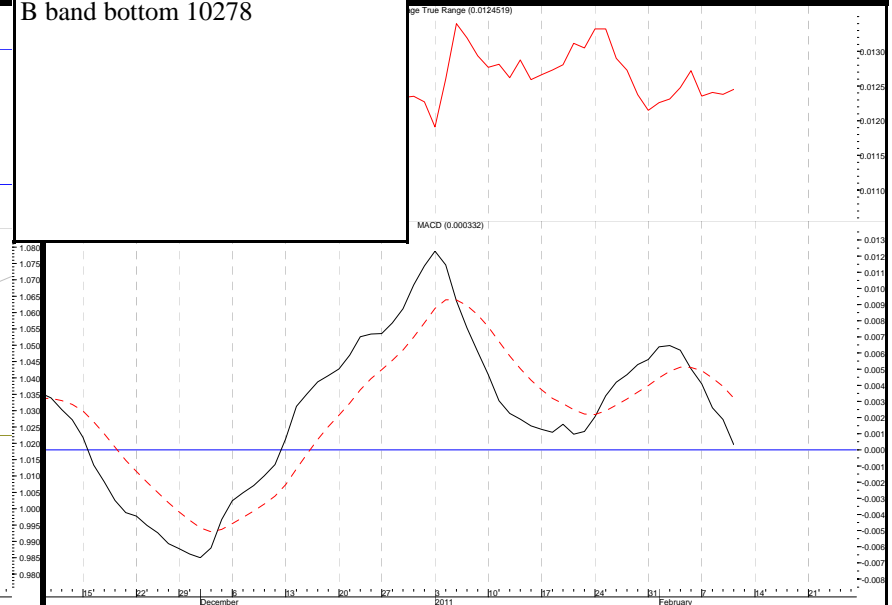
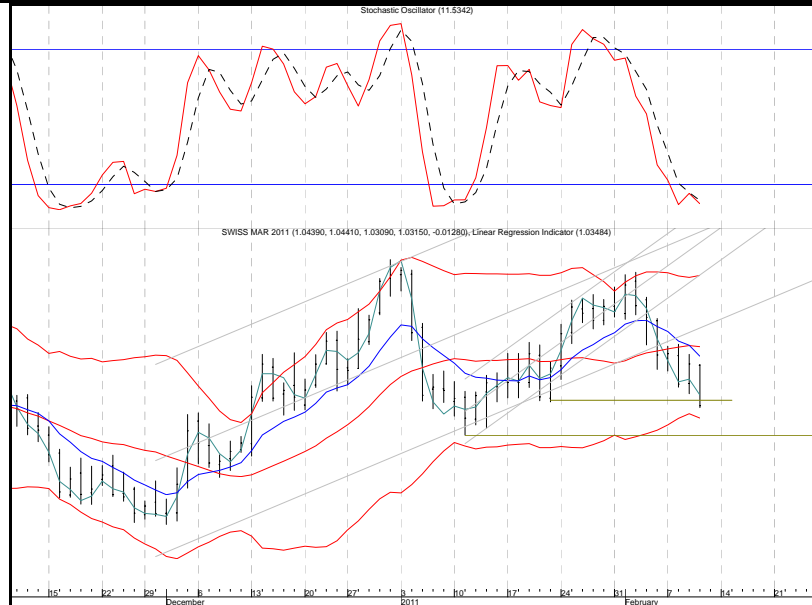
Thursday, February 10, 2011

## Swiss Franc MAR 2011 Contract



Open at high and close at low.  
Stochastic reversed. Surpassed previous gold old-low, headed for next one, 10225 from Jan 11.

B band bottom 10278

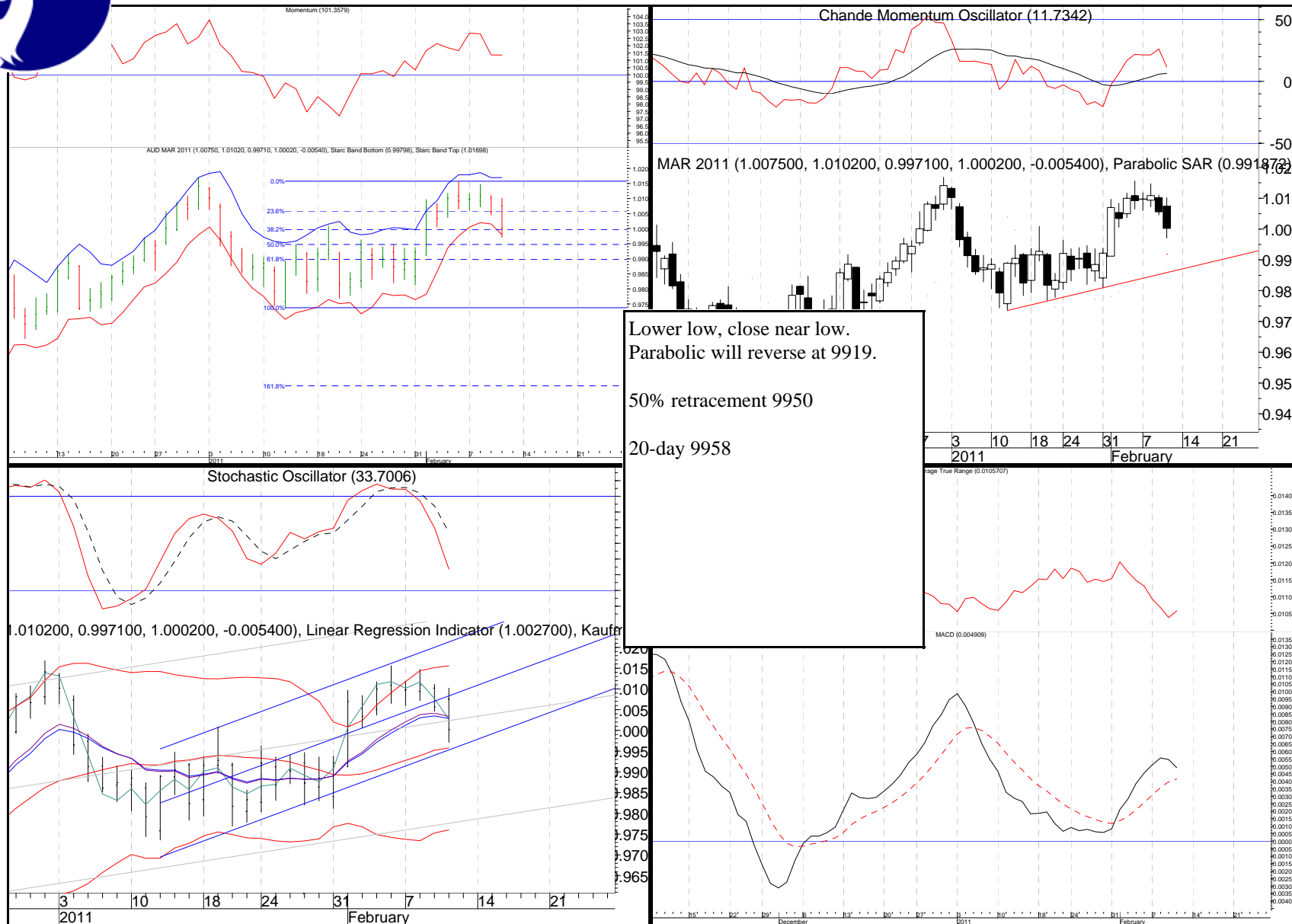




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## Australian Dollar MAR 2011 Contract

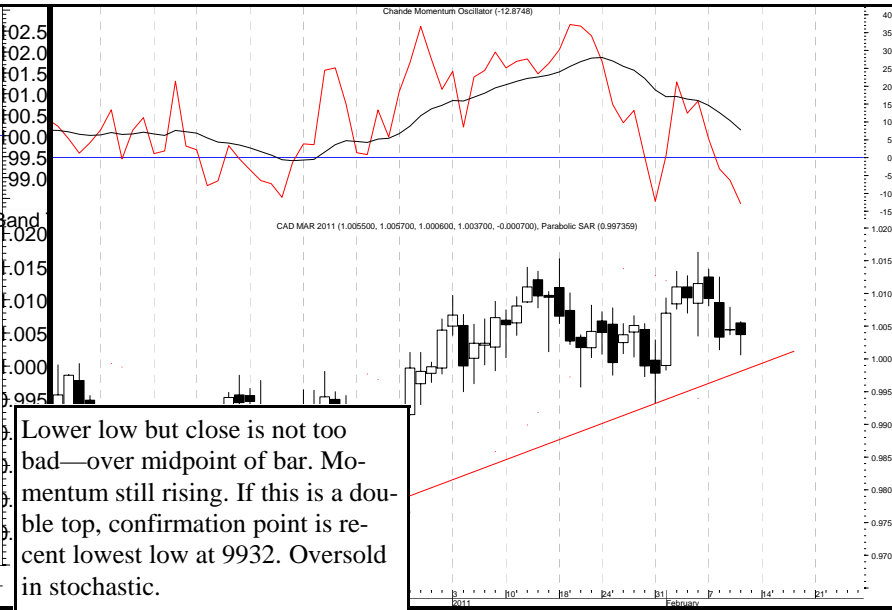
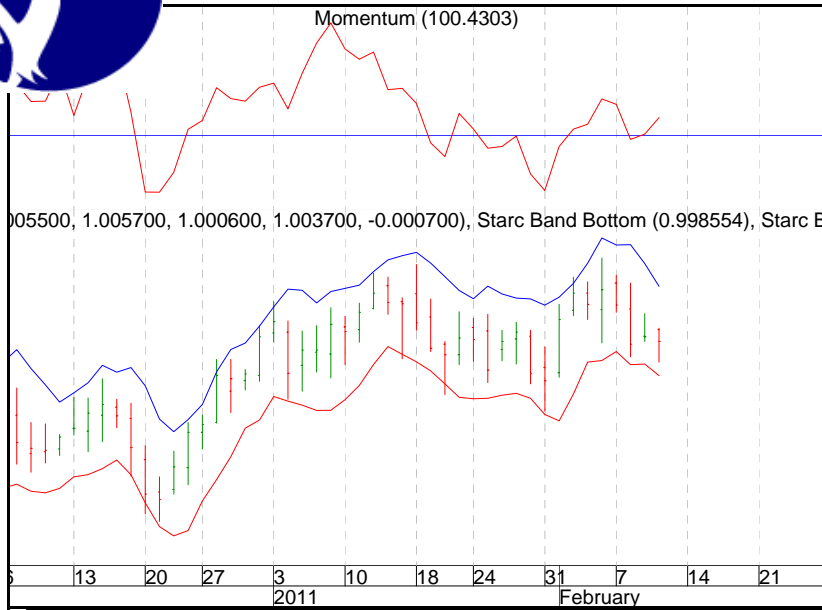




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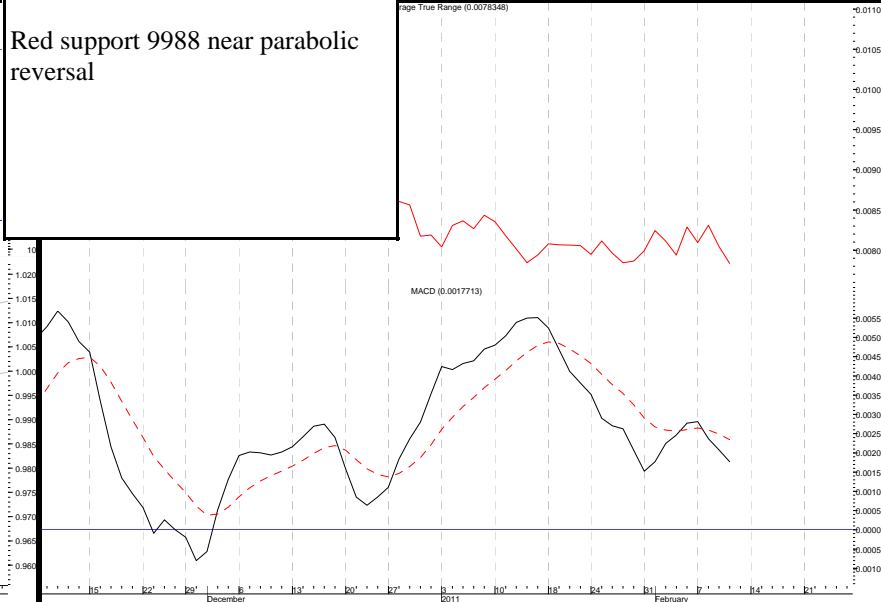
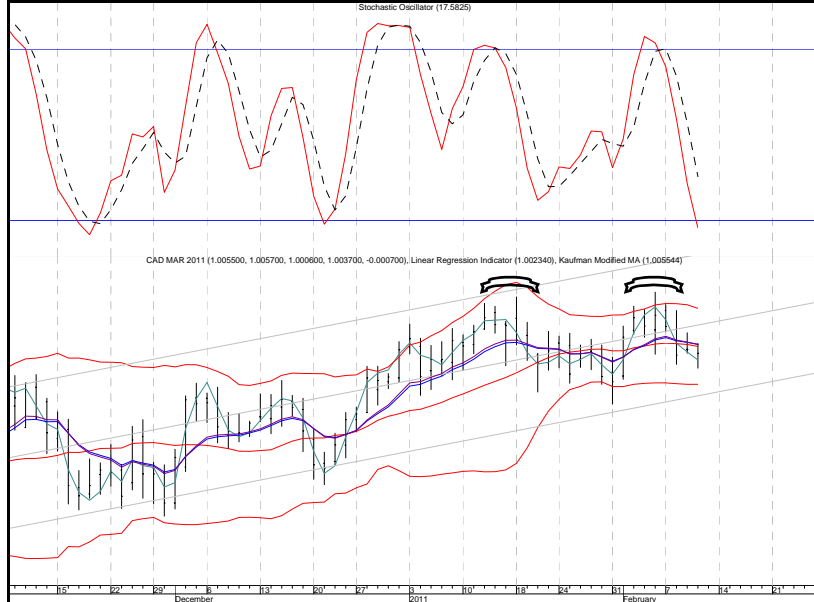
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## Canadian Dollar MAR 2011 Contract



Lower low but close is not too bad—over midpoint of bar. Momentum still rising. If this is a double top, confirmation point is recent lowest low at 9932. Oversold in stochastic.

Red support 9988 near parabolic reversal

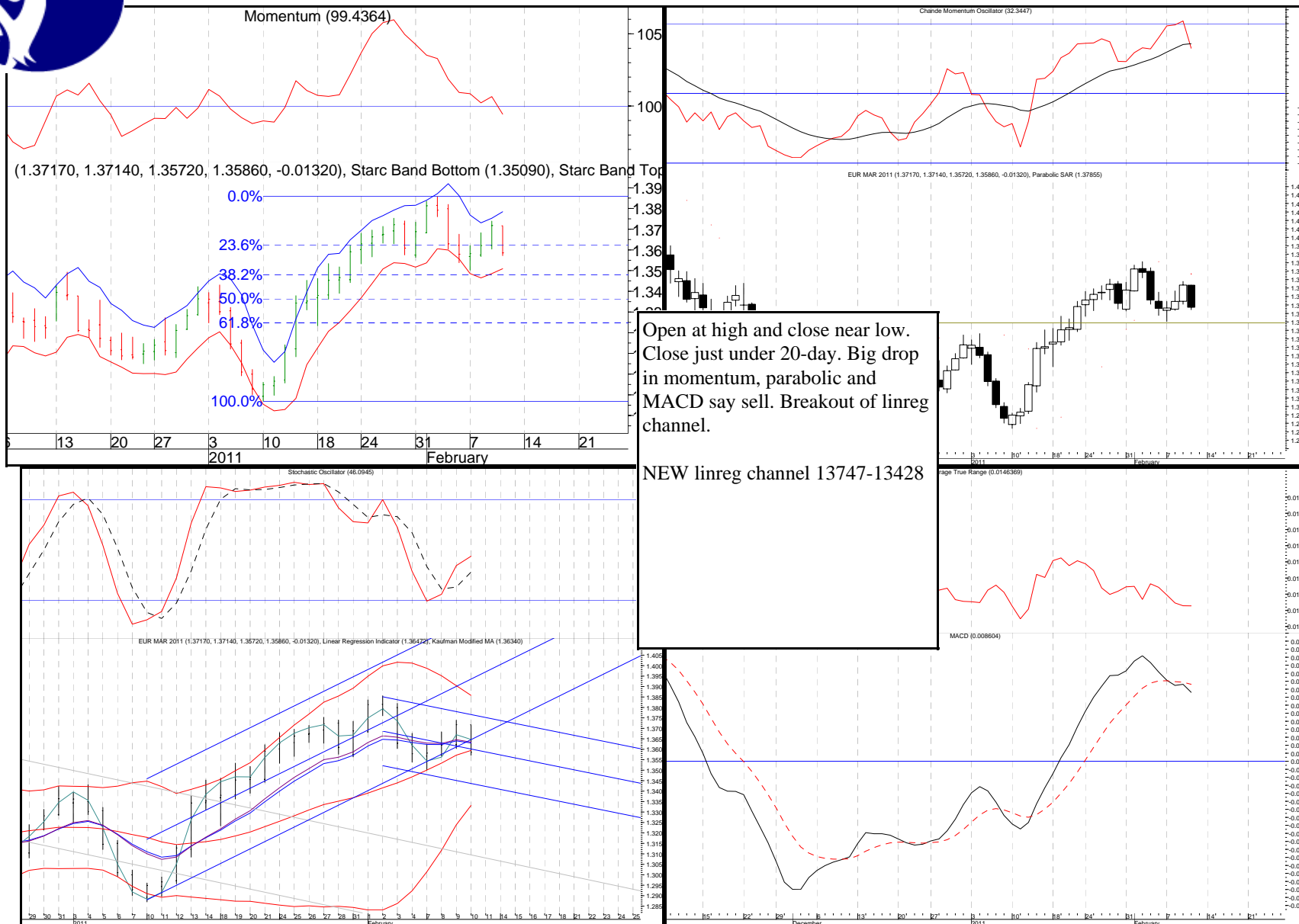




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**Euro  
Mar 2011 Contract**

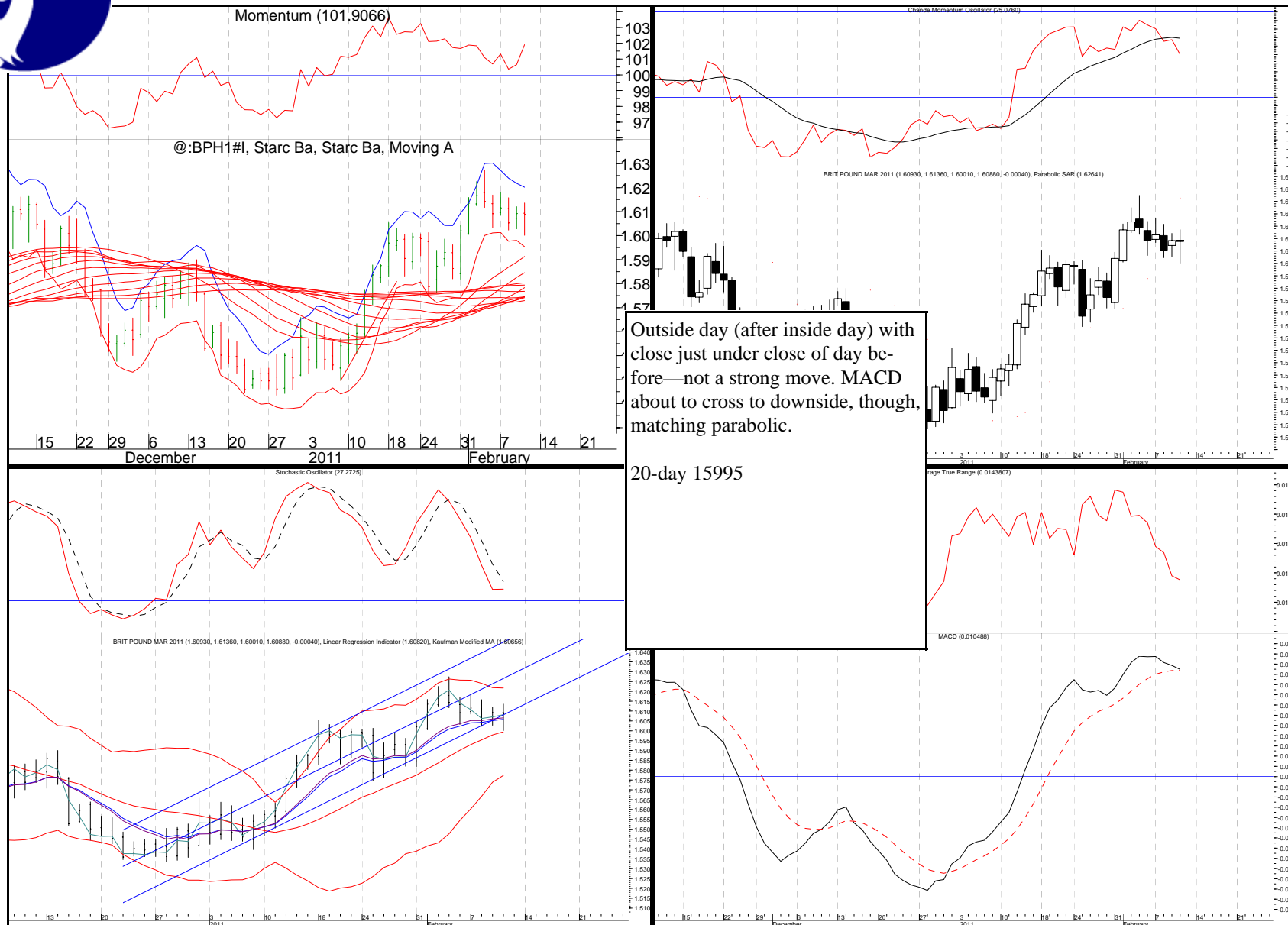




# Rockefeller Treasury Services, Inc.

Thursday, February 10, 2011

## British Pound MAR 2011 Contract







# Rockefeller Treasury Services, Inc.

Thursday, February 10, 2011

## Japanese Yen Mar 2011 Contract

