

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Friday, 02/04/11 for Globex Open Sunday Night and Monday, 02/07/11--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	SELL	<b>SQUARE</b>	16091	--	--	--	2/04/11	--	16091	16145	16032
Points										-54	59
EURO	SELL	<b>SHORT</b>	13579	13644	13512	13544	2/04/11	-35	NPR		
Points				-65	67					N/A	N/A
A\$	BUY	<b>SQUARE</b>	10092	--	--	--	2/04/11	--	10092	10038	10155
Points										-54	63
YEN	BUY	<b>SQUARE</b>	12162	--	--	--	2/04/11	--	12162	12120	12216
Points										-42	54
SF	SELL	<b>SHORT</b>	10470	10516	10421	10480	2/04/11	+10	NPR		
Points				-46	49					N/A	N/A
C\$	BUY	<b>SQUARE</b>	10115	--	--	--	2/04/11	--	10115	10078	10155
Points										-37	40

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16133 AND TOOK PROFIT AT 16083 FOR A GAIN OF 50 POINTS. WE WENT SHORT AT 16033 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 16083 FOR A LOSS OF 50 POINTS. RATS.  
WE EXITED THE EURO AT THE GLOBEX OPEN 13622 FOR A GAIN OF 31 POINTS. WE WENT SHORT AT 13667 AND TOOK PROFIT AT 13594 FOR A GAIN OF 72 POINTS. WE WENT SHORT AT 13544 ON FOOTNOTE RULE 2.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10109 AND TOOK PROFIT AT 10147 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12260 AND HIT THE TARGET AT 12301 FOR A GAIN OF 41 POINTS.  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10575 AND TOOK PROFIT AT 10530 FOR A GAIN OF 45 POINTS. WE WENT SHORT AT 10480 ON FOOTNOTE RULE 2.  
WE HIT THE STOP IN THE CAD AT 10044 FOR A LOSS OF 52 POINTS. WE WENT LONG AGAIN AT 10096 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 10143 FOR A GAIN OF 47 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.

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	<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	53	662.50	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	39	390.00	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	32	400.00	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	28	350.00	1,790.00
02/02/11	Euro	<b>13815</b>	13770	02/02/11	45	562.50	1,227.50
02/02/11	SF	<b>10677</b>	10645	02/02/11	32	400.00	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	58	725.00	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	54	675.00	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	59	737.50	171.25
02/03/11	C\$	<b>10097</b>	10044	02/03/11	53	530.00	-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	50	312.50	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
						2,303.75	

**Open Positions**

02/04/11 Euro 13544

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.

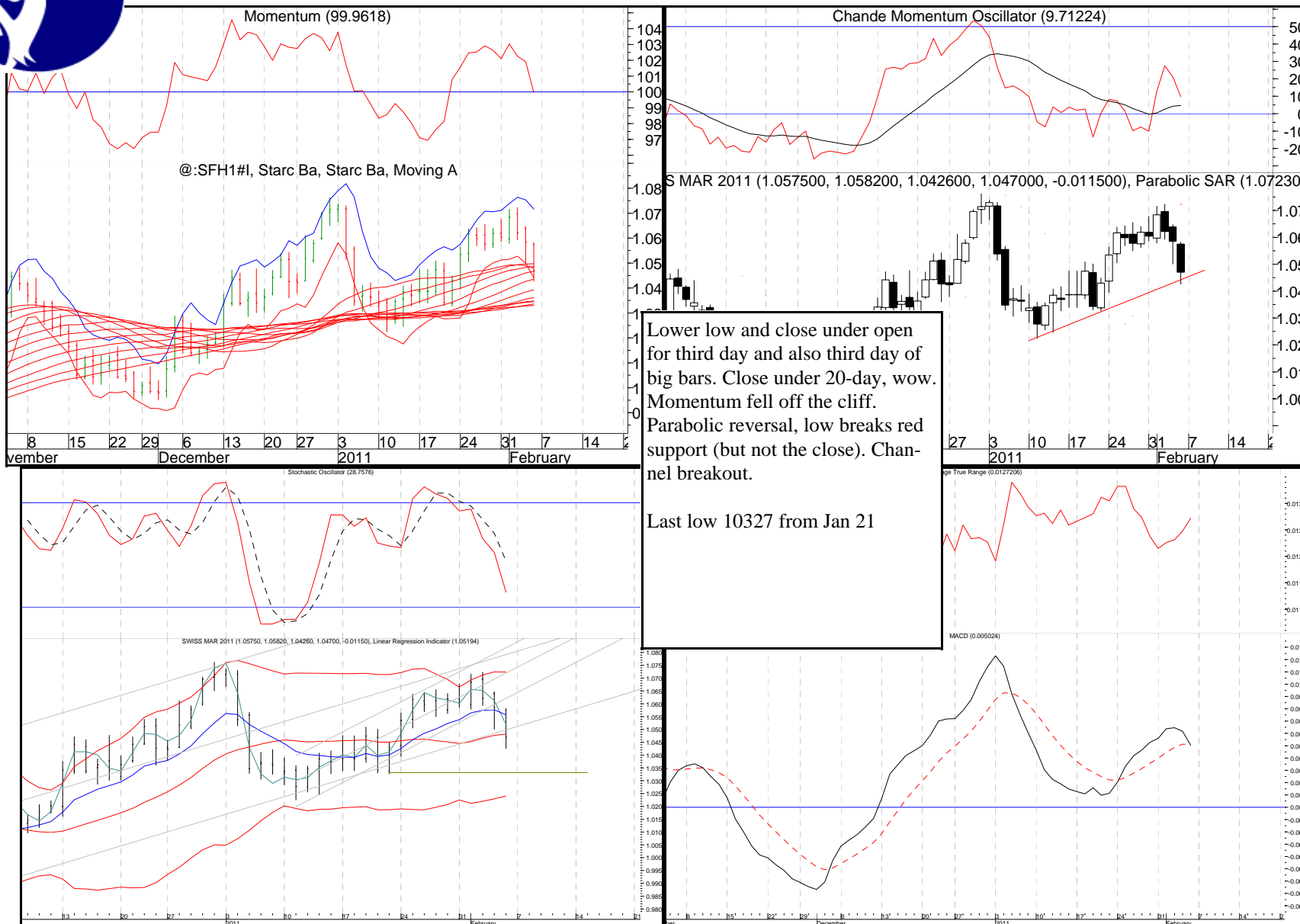
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

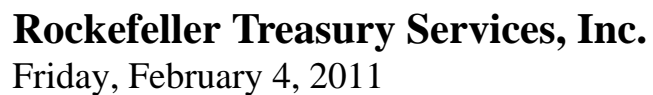


# Rockefeller Treasury Services, Inc.

Friday, February 4, 2011

Swiss Franc  
MAR 2011 Contract





Chande Momentum Oscillator (21.9373)

MAR 2011 (1.010900, 1.015600, 1.006500, 1.009200, -0.000800), Parabolic SAR (0.982478)

Higher high but down day and bad close near low. Toppy in stochastic, most of bar over B band top—too much, too fast. Maybe just a minor pullback?

Linreg channel 10172-9912

Range (0.0113122)

D (0.004553)

November 8 15 22 29 6 13 20 27 3 10 18 24 31 7 14 21

2011

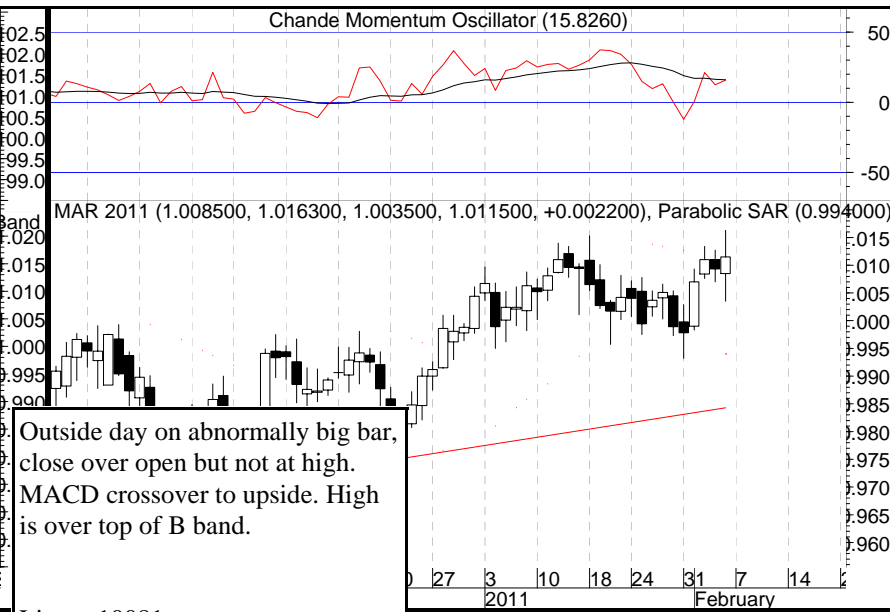
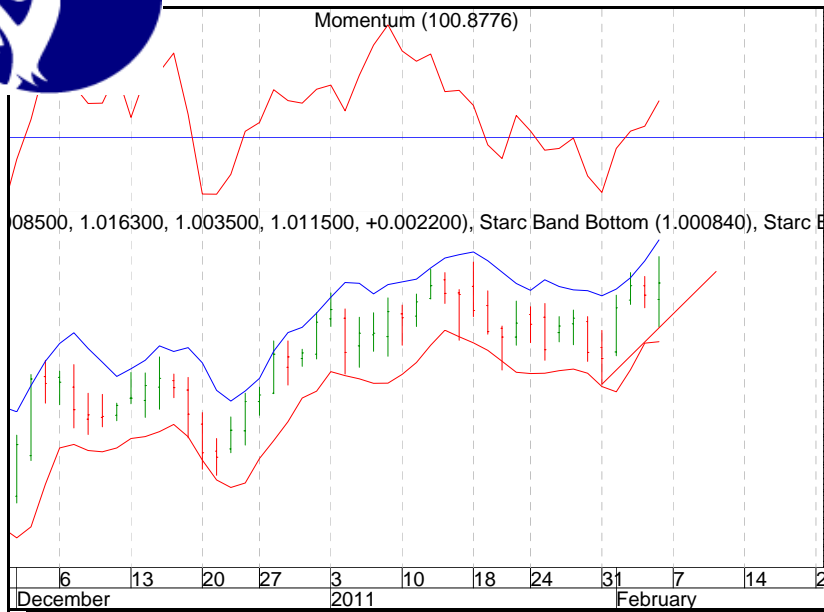
February



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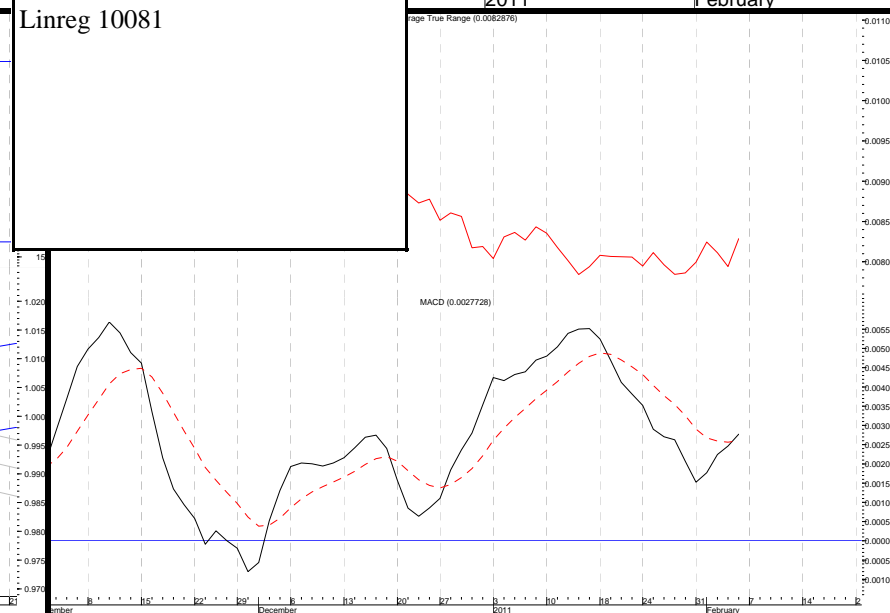
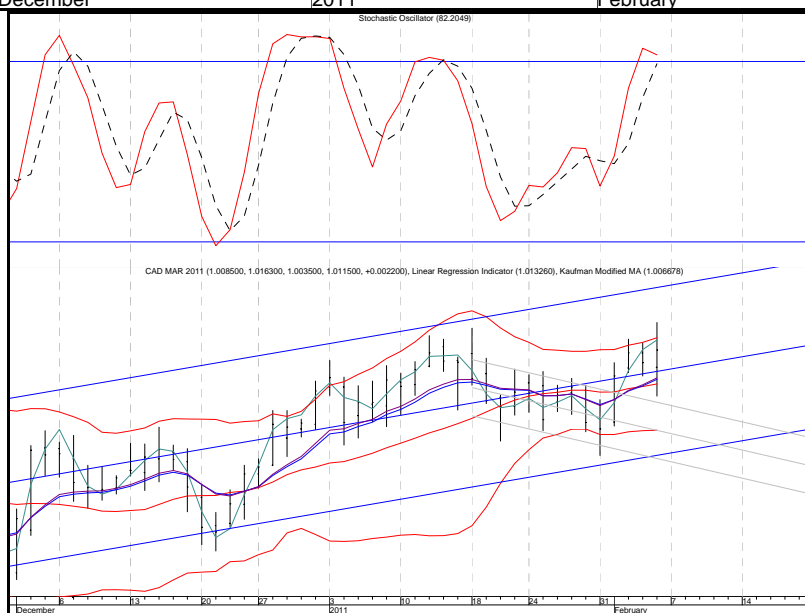
Friday, February 4, 2011

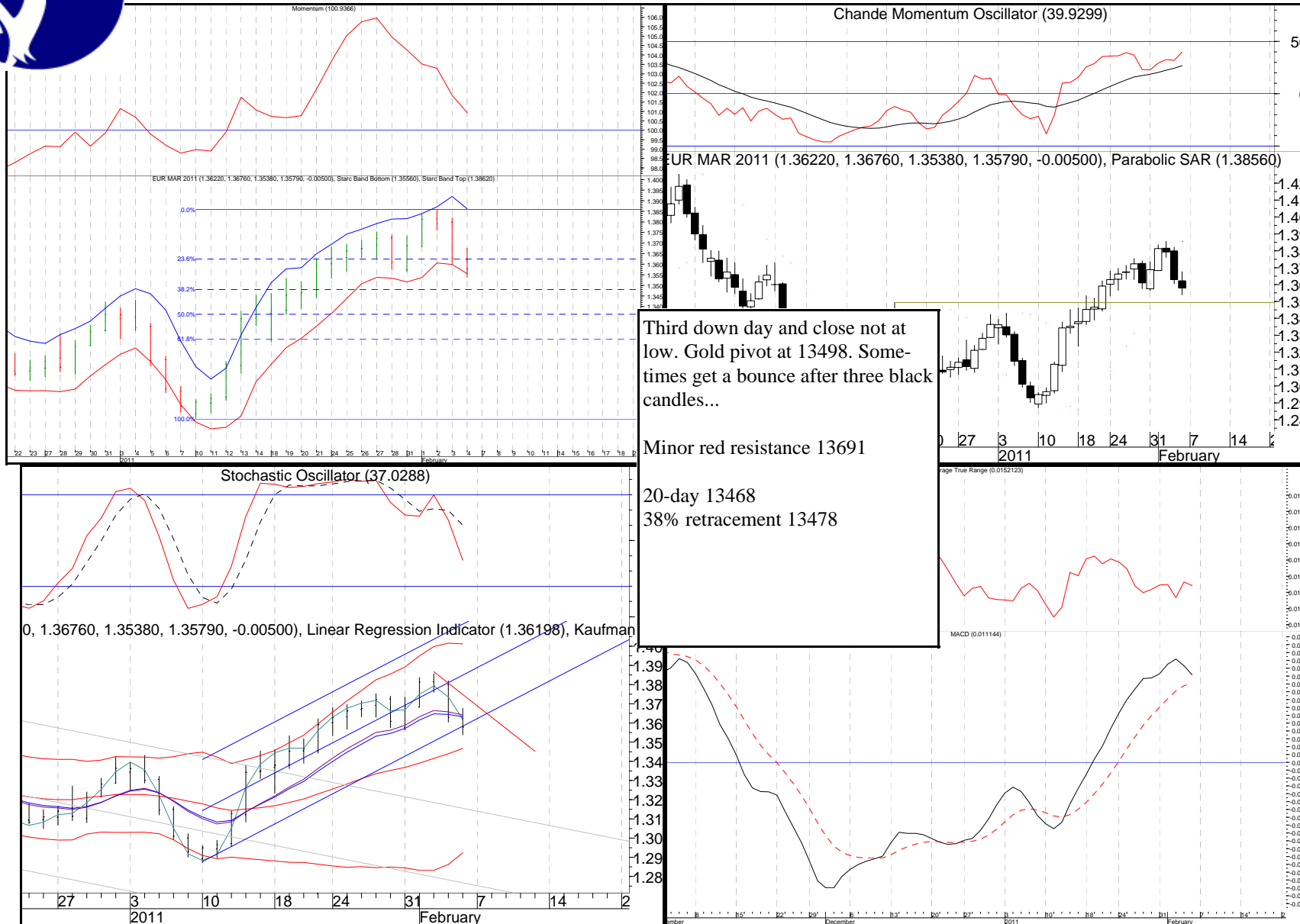
## Canadian Dollar MAR 2011 Contract



Outside day on abnormally big bar,  
close over open but not at high.  
MACD crossover to upside. High  
is over top of B band.

Linreg 10081



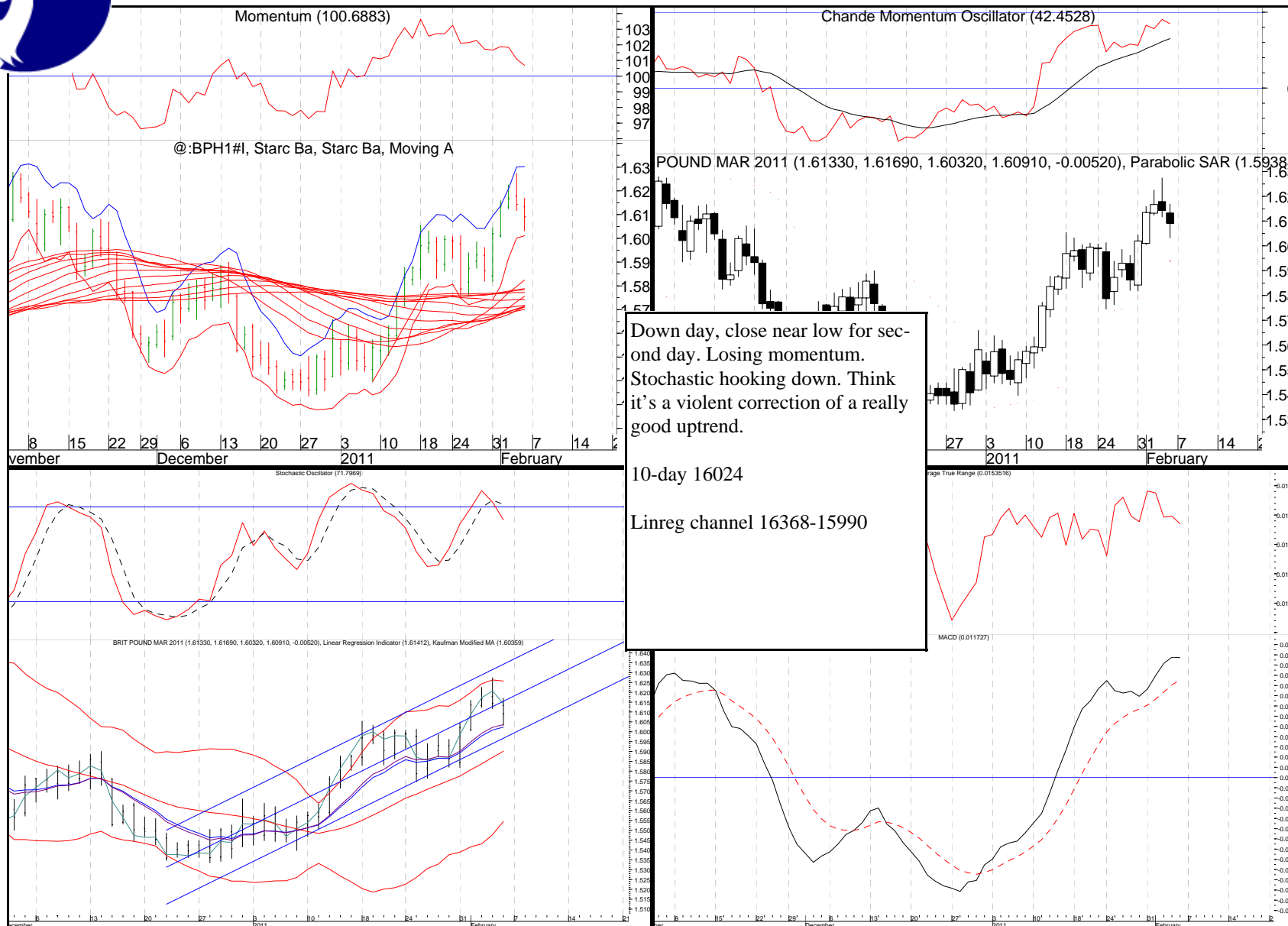




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Friday, February 4, 2011

## British Pound MAR 2011 Contract







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Friday, February 4, 2011

## Japanese Yen Mar 2011 Contract

