

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 02/02/11 for Globex Open Tonight and Thursday, 02/03/11--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	16167	--	--	--	2/02/11	--	16167	16120	16232
Points										-47	65
EURO	BUY	SQUARE	13792	--	--	--	2/02/11	--	13792	13741	13847
Points										-51	55
A\$	BUY	SQUARE	10034	--	--	--	2/02/11	--	10034	9989	10085
Points										-45	51
YEN	BUY	SQUARE	12255	--	--	--	2/02/11	--	12255	12217	12297
Points										-38	42
SF	BUY	SQUARE	10621	--	--	--	2/02/11	--	10621	10580	10679
Points										-41	58
C\$	BUY	SQUARE	10110	--	--	--	2/02/11	--	10097	10066	10135
Points										-31	38

WE HIT THE TARGET IN THE POUND AT 16196 FOR A GAIN OF 67 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13815 AND HIT THE STO PAT 13770 FOR A LOSS OF 43 POINTS.
WE HIT THE STOP IN THE A\$ AT 10024 FOR A GAIN OF 2 POINTS.
we hit the stop in the yen atr 12253 for a loss of 28 points.
WE MISSED THE TARGET IN THE SF BY 4 POINTS AND HIT THE STOP AT 10645 FOR A LOSS OF 32 POINTS. WE WENT LONG AGAIN AT 10677 ON FOOTNOTE RULE 3 AND HIT THE STO PAGAIN AT 10645 FOR A LOSS OF 32 POINTS.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10084 AND HIT THE TARGET AT 10115 FOR A GAIN OF 45 POINTS.

If stop is hit in pound, go short at 16100, stop 16145, target 16021.
If stop is hit in euro, go short at 13741, stop 13771, target 13703.

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
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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
						827.50	

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

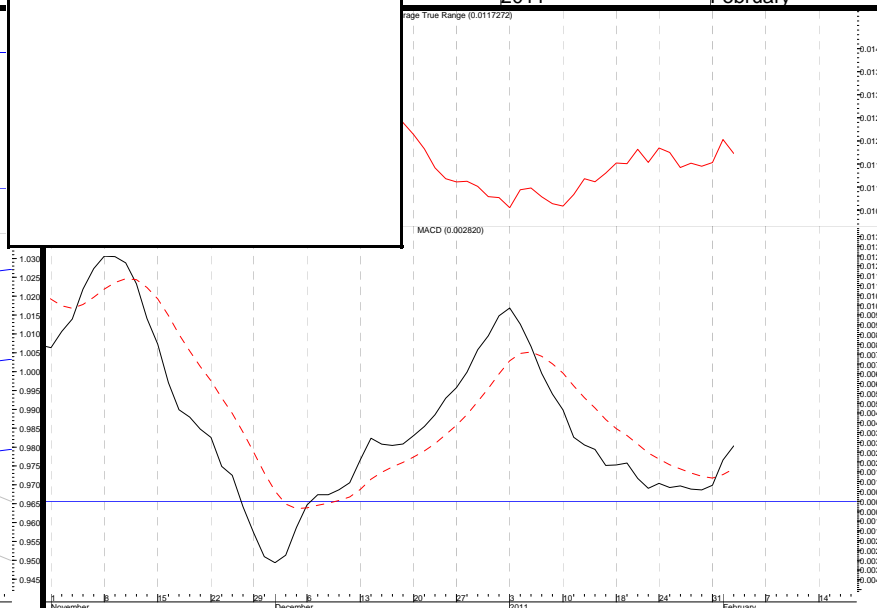
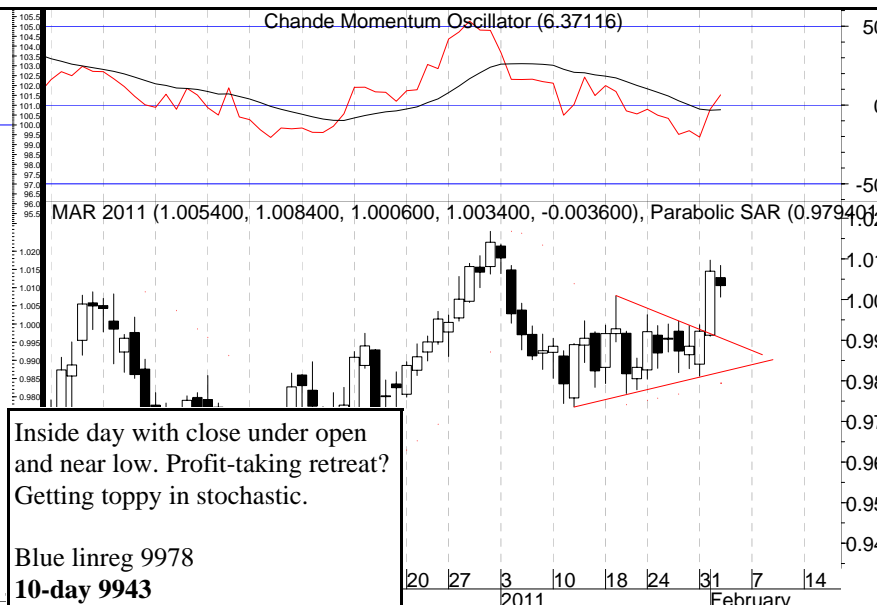
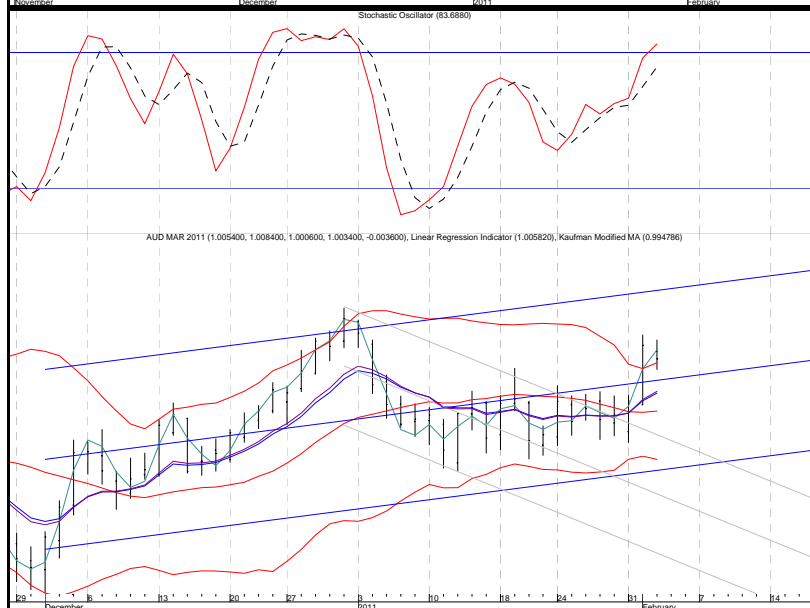
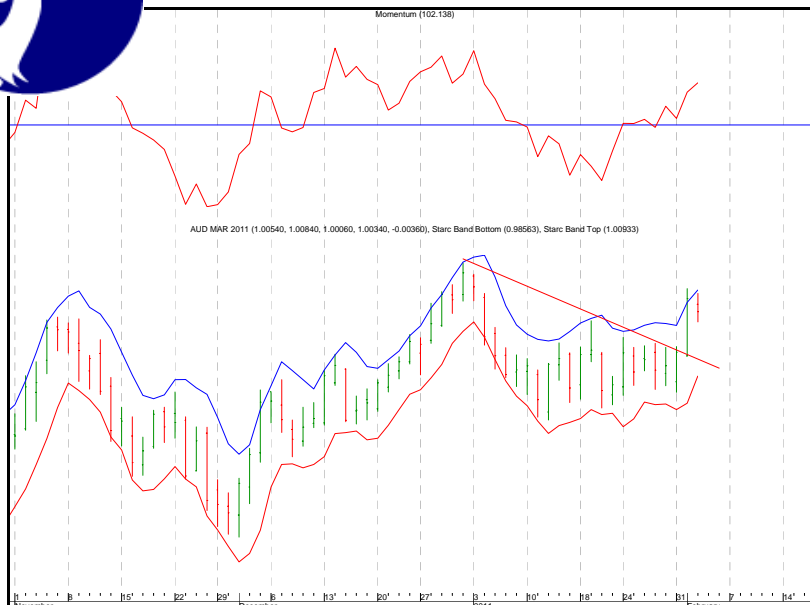
HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS 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.

Wednesday, February 2, 2011

Australian Dollar MAR 2011 Contract

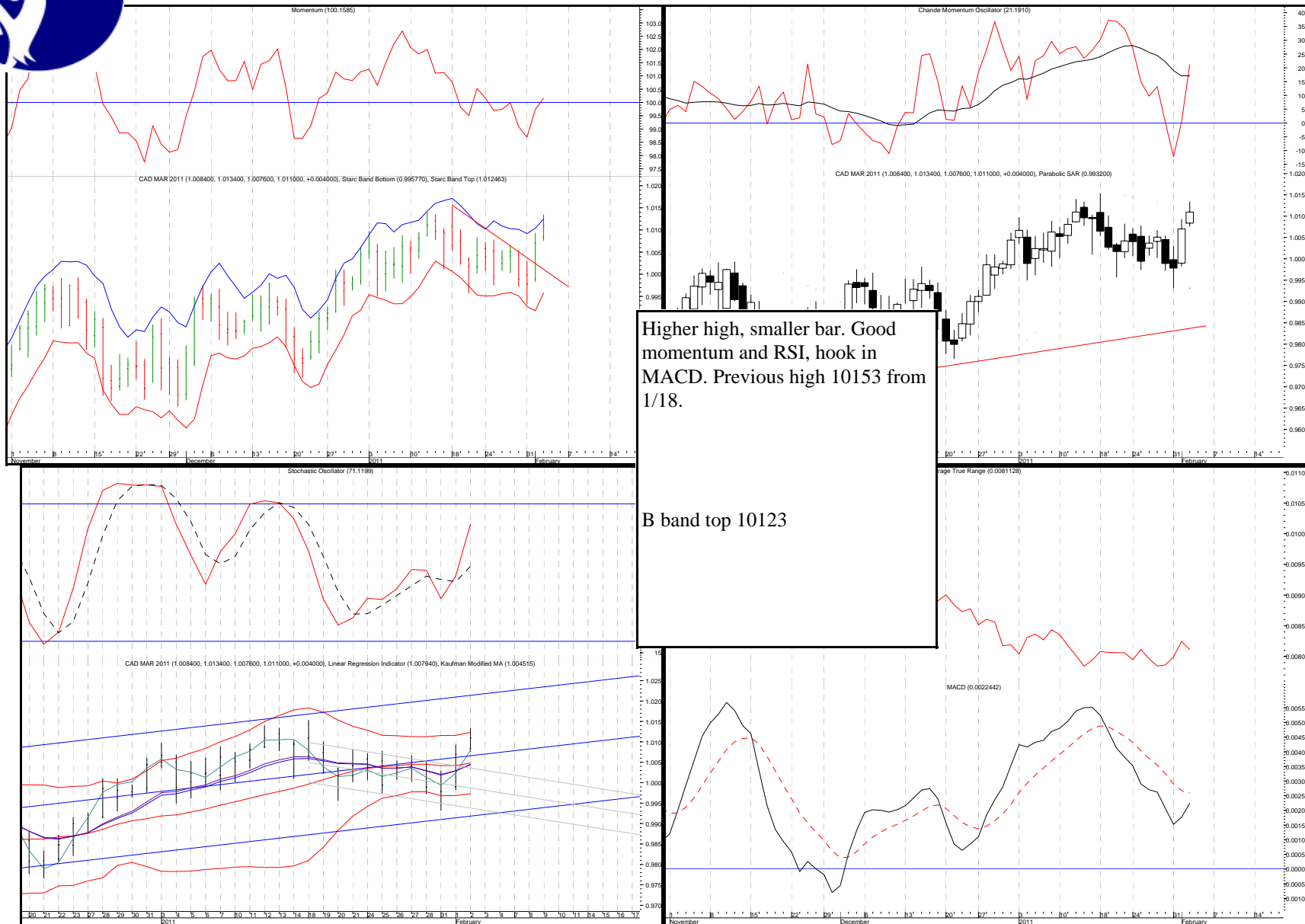




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Canadian Dollar MAR 2011 Contract

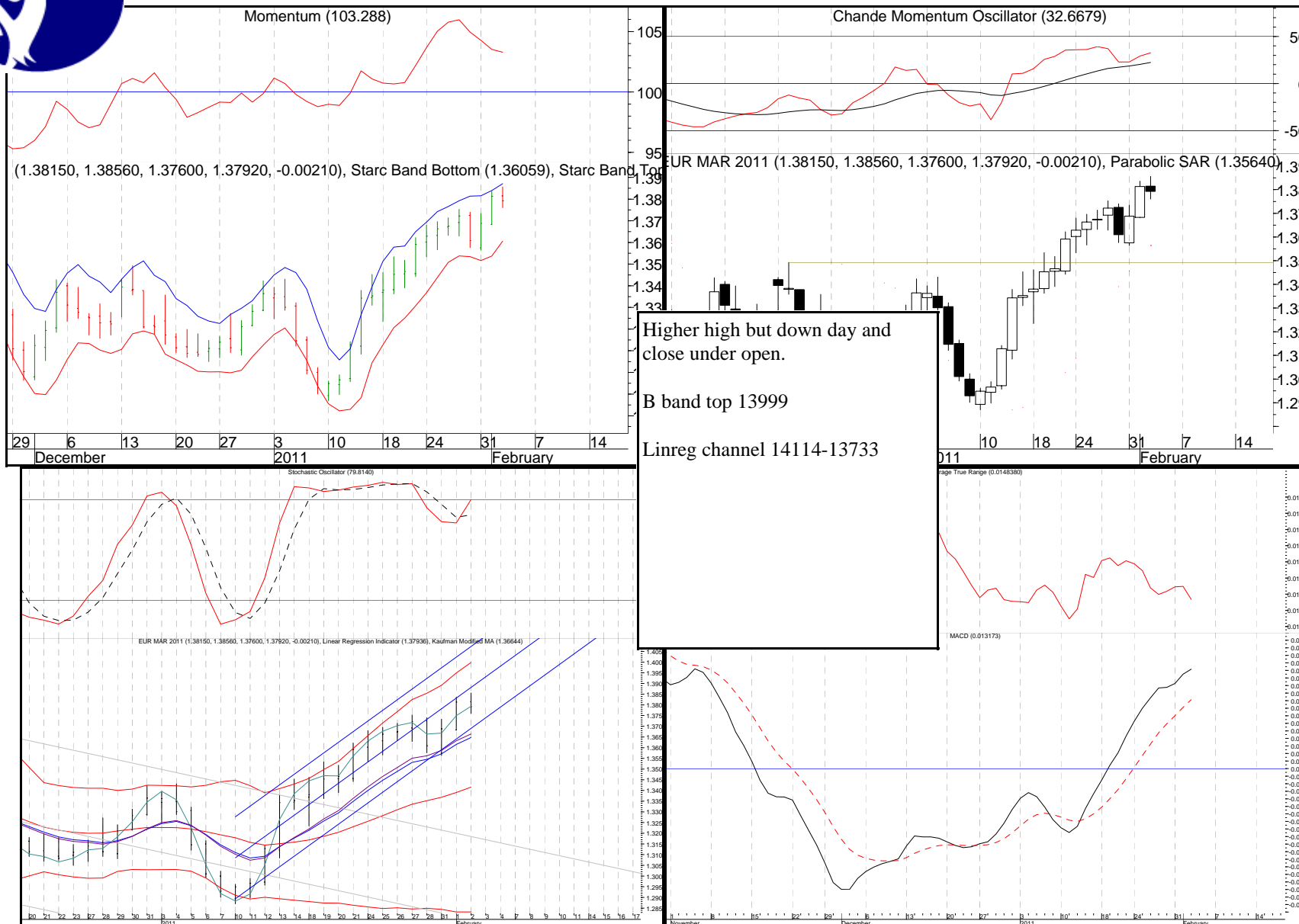




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Euro
Mar 2011 Contract

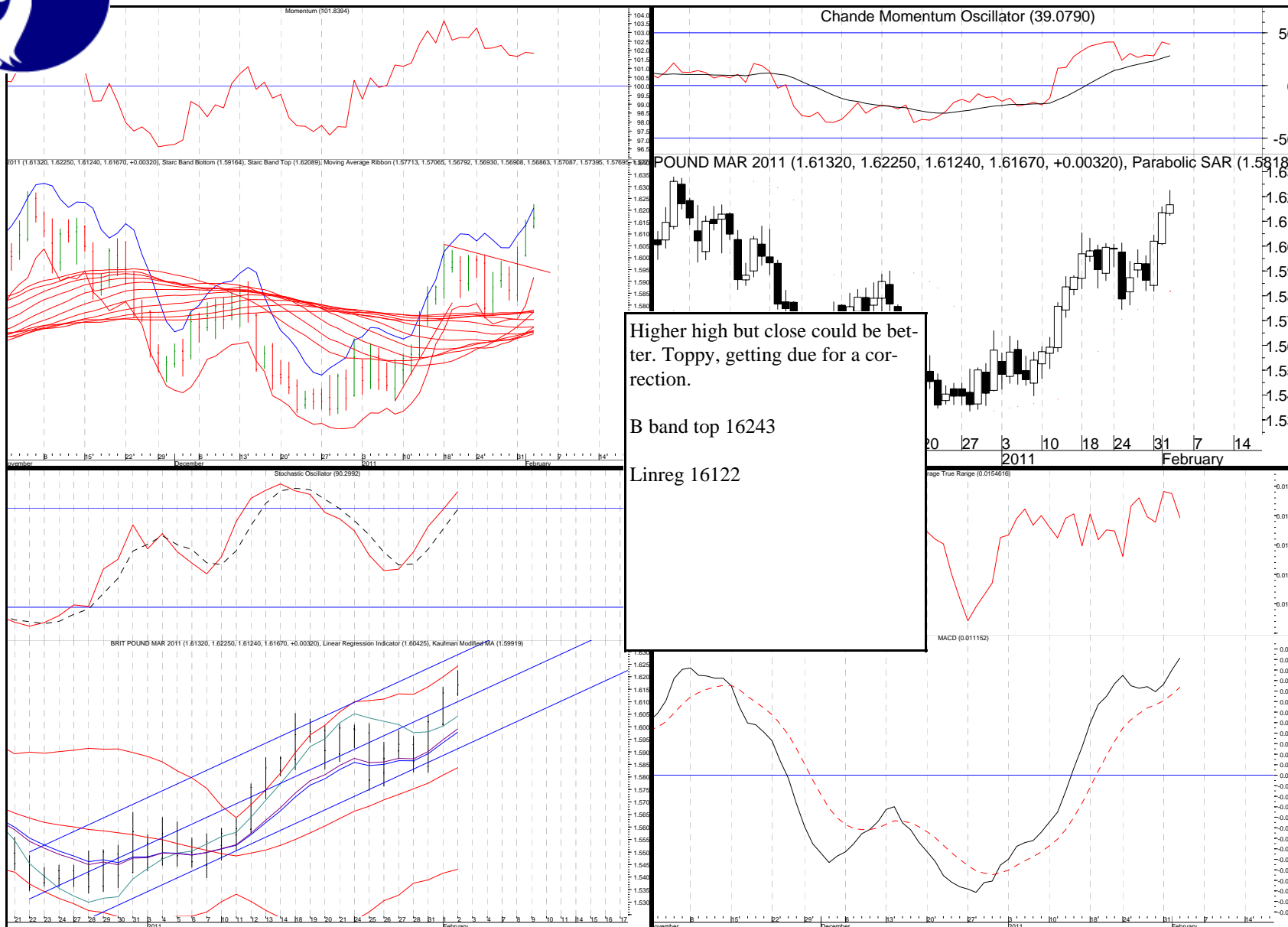




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British Pound MAR 2011 Contract





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**Japanese Yen
Mar 2011 Contract**

