

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 02/09/11 for Globex Open Tonight and Thursday, 02/10/11--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	16092	--	--	--	2/09/11	--	16092	16134	16042
Points										-42	50
EURO	BUY	SQUARE	13718				2/09/11	--	13718	13669	13764
Points										-49	46
A\$	BUY	SQUARE	10056	--	--	--	2/09/11	--	NPR		
Points										N/A	N/A
YEN	SELL	SQUARE	12142				2/09/11	--	12142	12177	12102
Points										-35	40
SF	SELL	SQUARE	10443	--	--	--	2/09/11	--	10443	10480	10392
Points										-37	51
C\$	SELL	SQUARE	10044	--	--	--	2/09/11	--	10044	10091	9997
Points										-47	47

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 16072 AND HIT THE STOP AT 16105 FOR A LOSS OF 33 POINTS.
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 13622 AND HIT THE STOP AT 13679 FOR A LOSS OF 57 POINTS.
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10102 AND HIT THE STOP AT 10062 FOR A LOSS OF 40 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12152 AND HIT THE STOP AT 12108 FOR A LOSS OF 44 POINTS.
WE HIT THE STOP IN THE SF AT 10431 FOR A LOSS OF 53 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10045 AND HIT THE STOP AT 10071 FOR A LOSS OF 26 POINTS.
Altogether a really lousy day.

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
					2,036.25	

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.

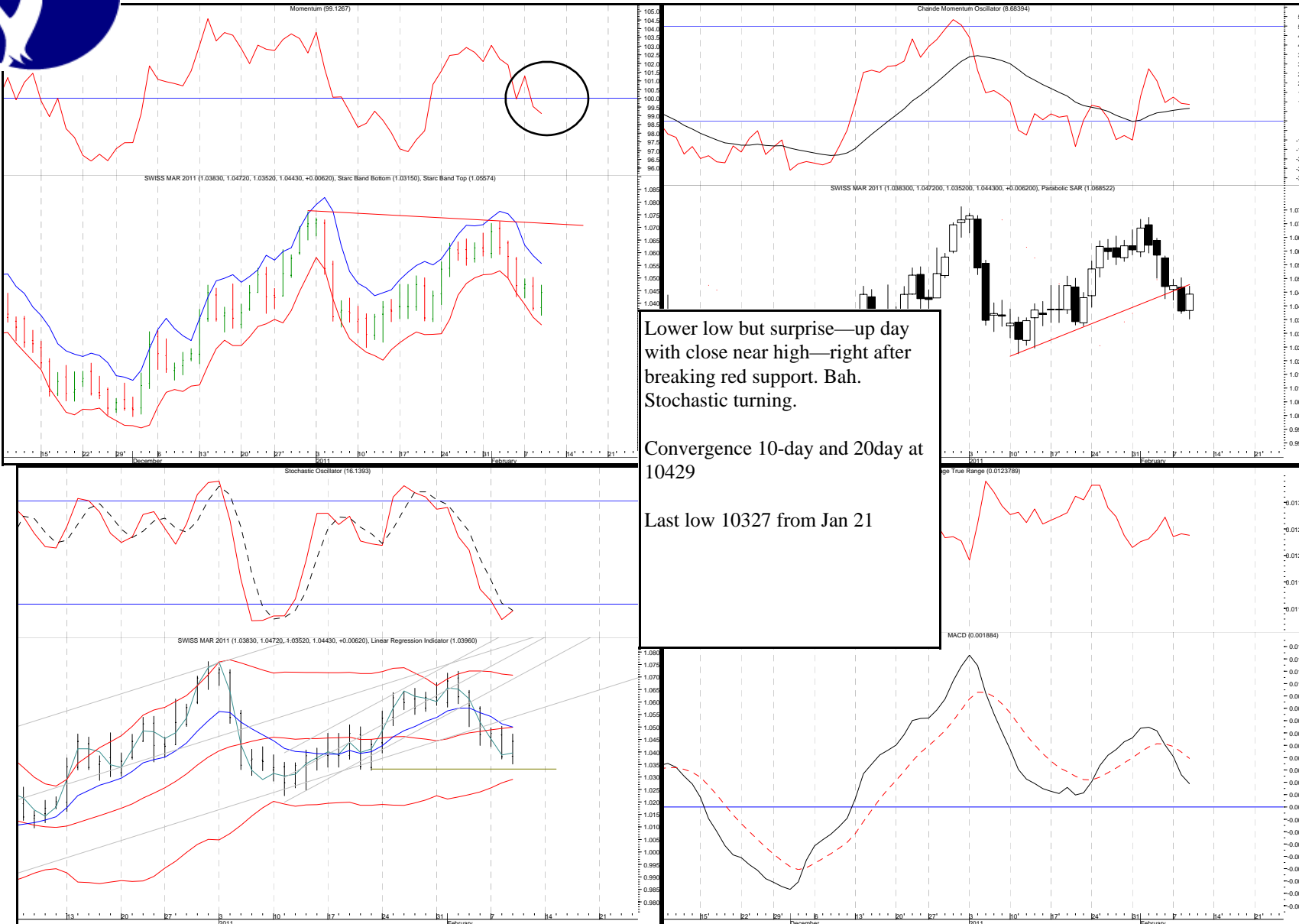
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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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Wednesday, February 9, 2011

Swiss Franc MAR 2011 Contract

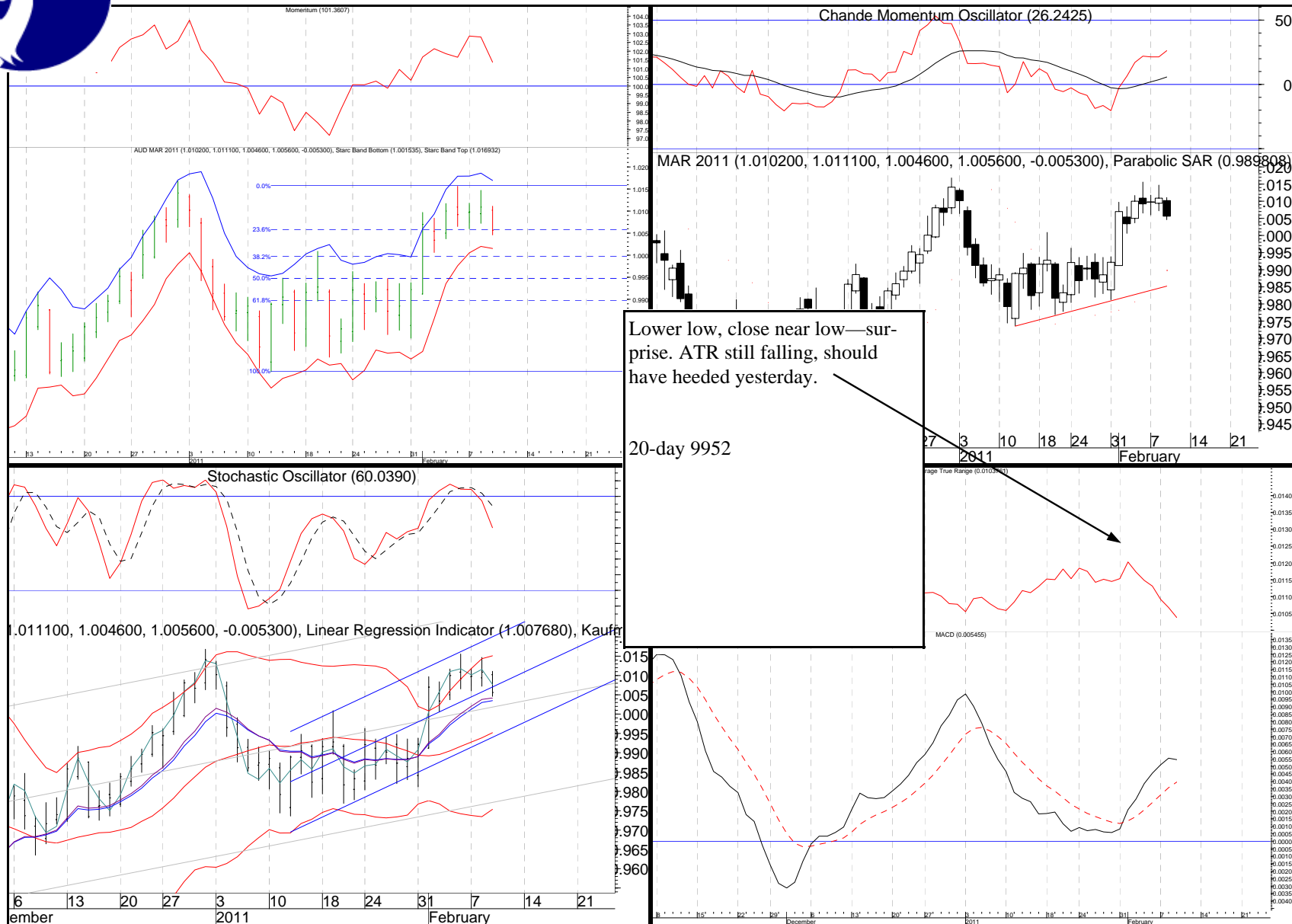




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Australian Dollar MAR 2011 Contract

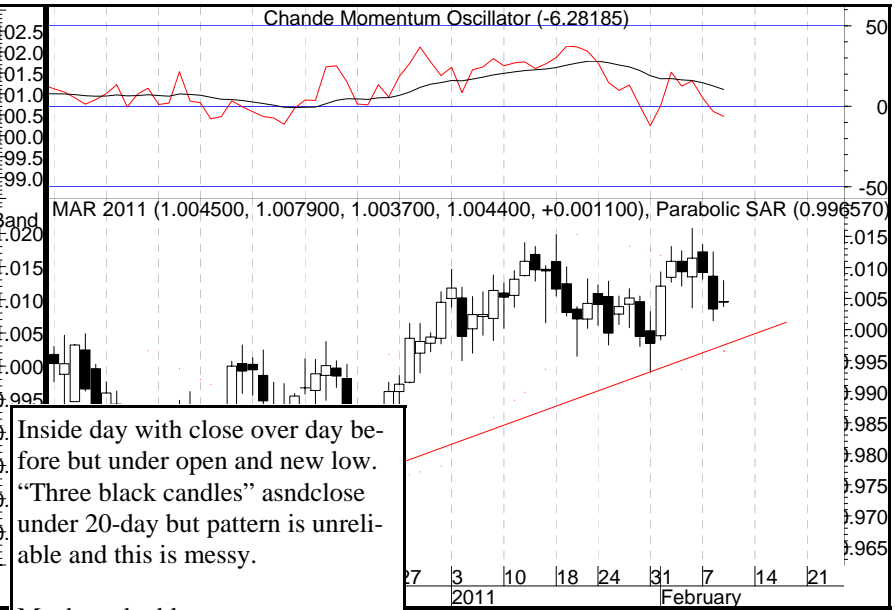
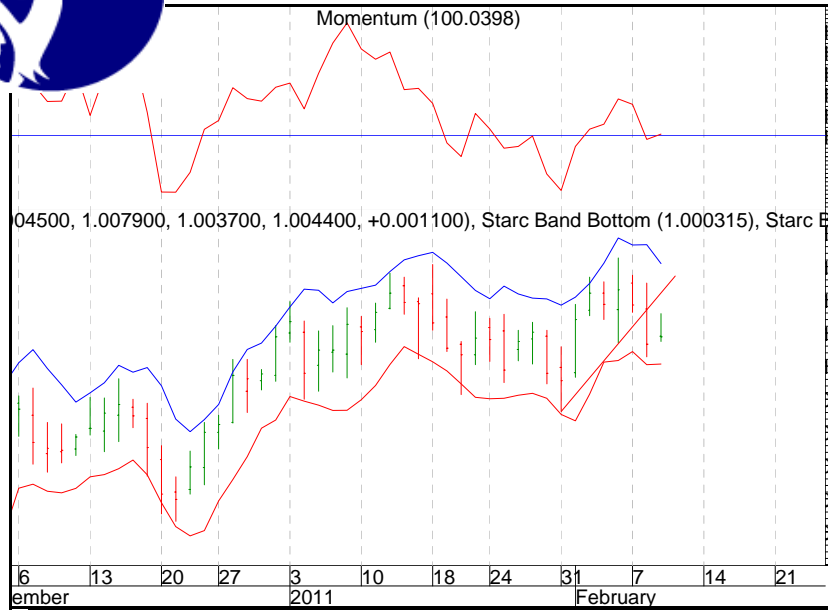




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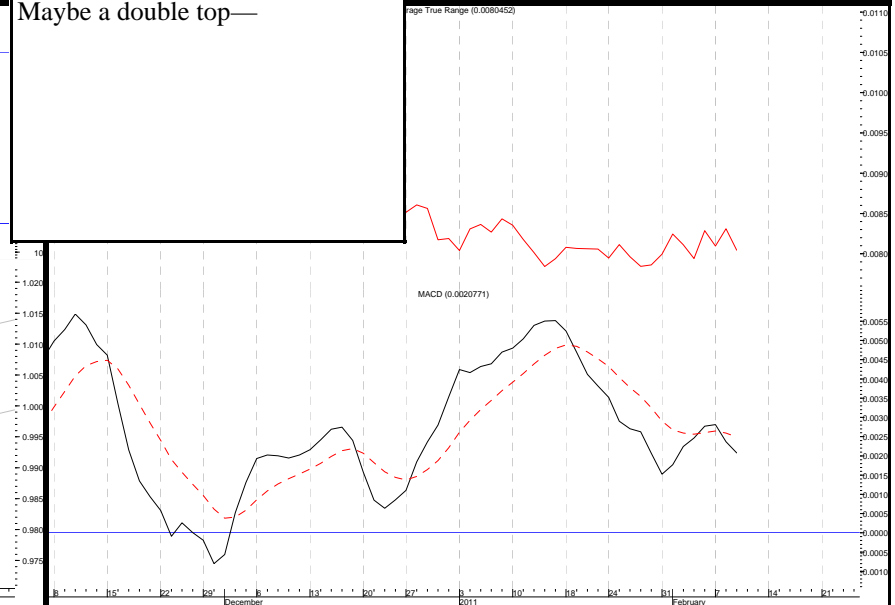
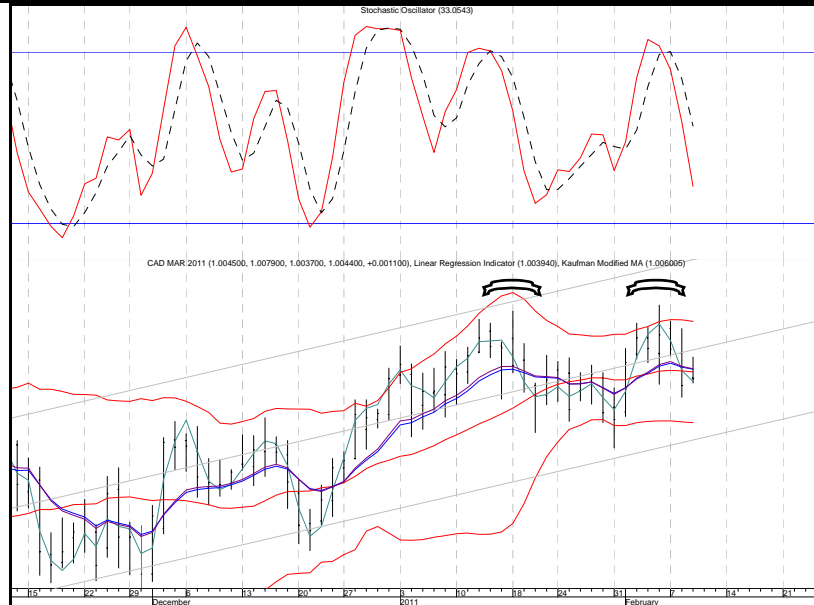
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Canadian Dollar MAR 2011 Contract



Inside day with close over day before but under open and new low.
“Three black candles” asndclose under 20-day but pattern is unreliable and this is messy.

Maybe a double top—



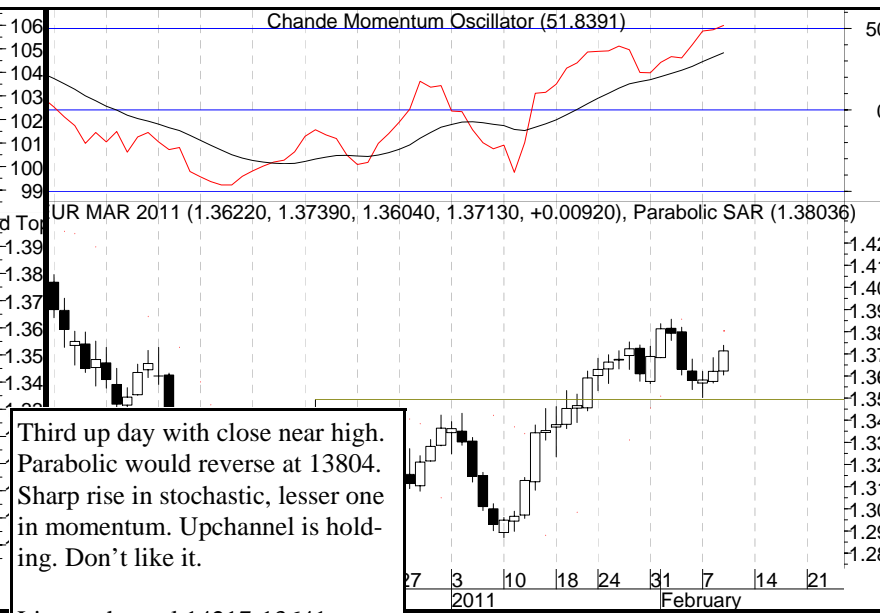
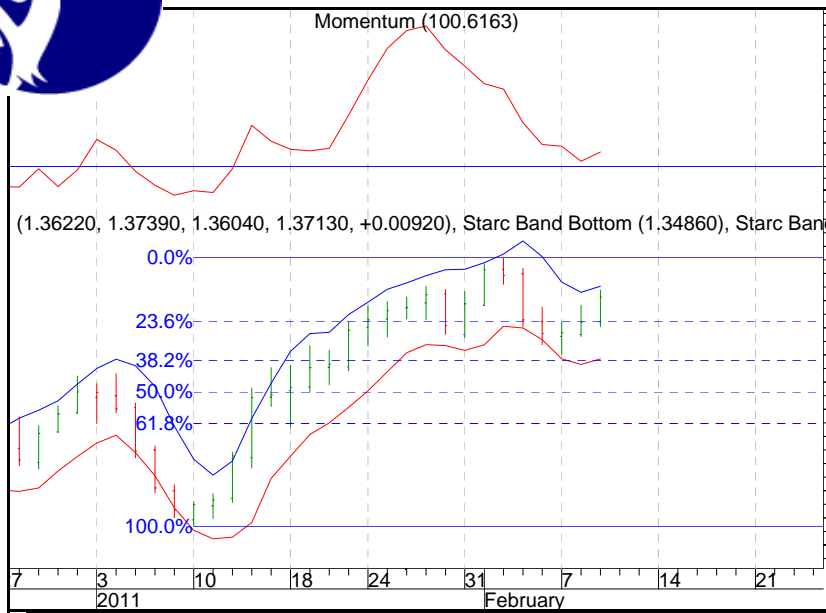


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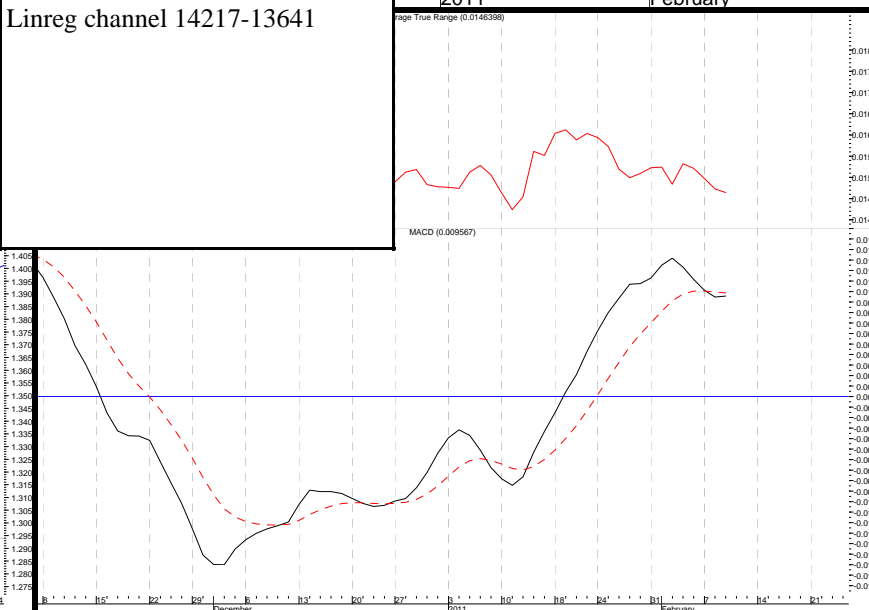
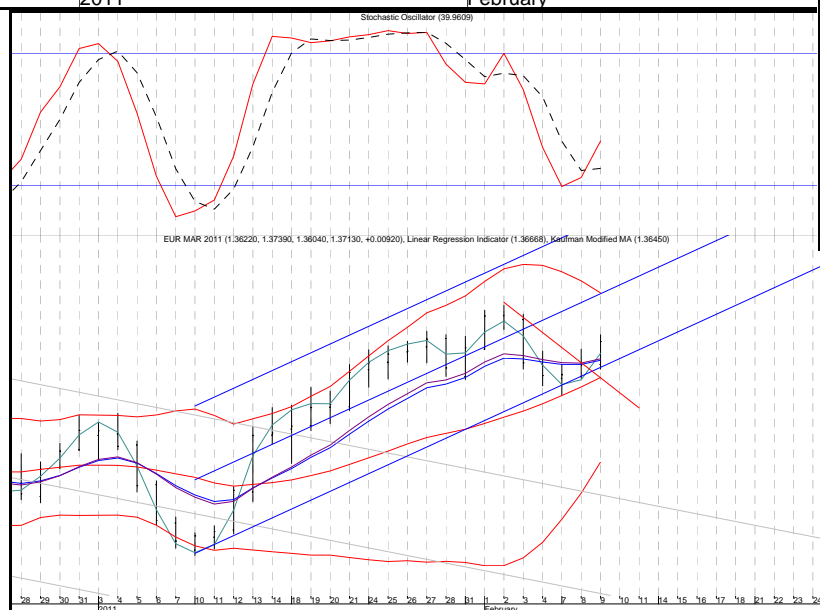
Euro

Mar 2011 Contract



Third up day with close near high.
Parabolic would reverse at 13804.
Sharp rise in stochastic, lesser one
in momentum. Upchannel is hold-
ing. Don't like it.

Linreg channel 14217-13641

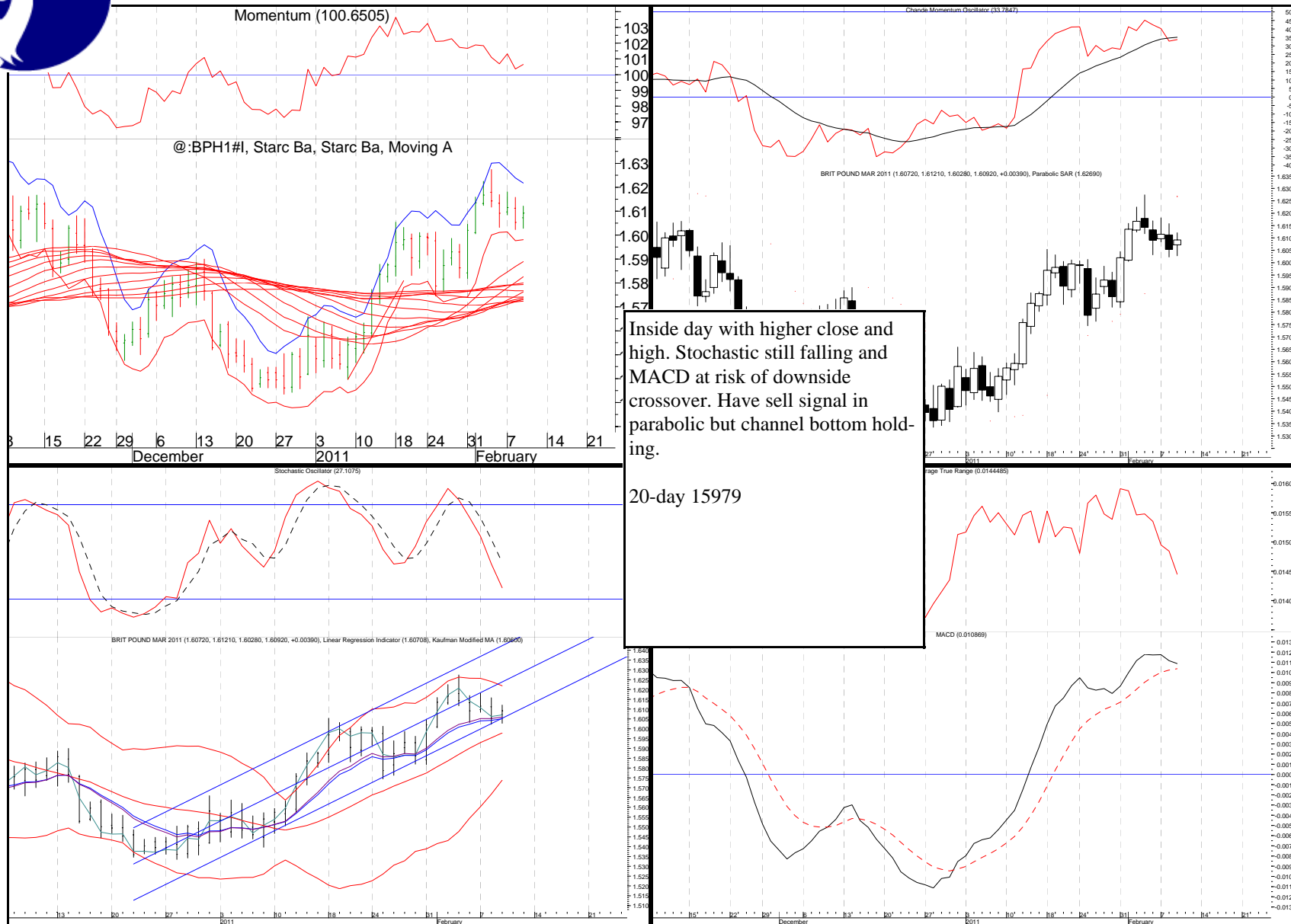




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British Pound MAR 2011 Contract





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Japanese Yen Mar 2011 Contract

