

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Thursday, 02/03/11 for Globex Open Tonight and Friday, 02/04/11--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	16143	--	--	--	2/03/11	--	16143	16194	16083
Points										-51	60
EURO	SELL	SHORT	13629	13629	--	13653	2/03/11	+24	13667	13726	13594
Points				--						-59	73
A\$	BUY	SQUARE	10100	--	--	--	2/03/11	--	10100	10059	10147
Points										-41	47
YEN	BUY	SQUARE	12251	--	--	--	2/03/11	--	12251	12207	12301
Points										-44	50
SF	SELL	SQUARE	10585	--	--	--	2/03/11	--	10585	10629	10530
Points										-44	55
C\$	BUY	LONG	10093	10044	10143	10096	2/03/11	-3	NPR		
Points				49	-50					N/A	N/A

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16179 AND HIT THE TARGET AT 16232 FOR A GAIN OF 43 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13799 AND HIT THE STOP AT 13741 FOR A LOFF OF 58 POINTS. WE WENT SHORT AT 13741 AND TOOK PROFIT AT 13703 FOR A GAIN OF 38 POINTS. WE WENT SHORT AT 13653 OF FOOTNOTE RULE 2.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 10050 AND TOOK PROFIT AT 10085 FOR A GAIN OF 35 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12271 AND HIT THE STOP AT 12217 FOR A LOSS OF 54 POINTS. WE WENT LONG AT 12271 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 12297 FOR A GAIN OF 26 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10639 AND HIT THE STOP AT 10580 FOR A LOSS OF 59 POINTS.  
WE WENT LONG THE CAD AT 10097.

Exit at close in euro means take some profit and get out.

**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
						171.25	

**Open Positions**02/03/11 C\$ **10097****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

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.

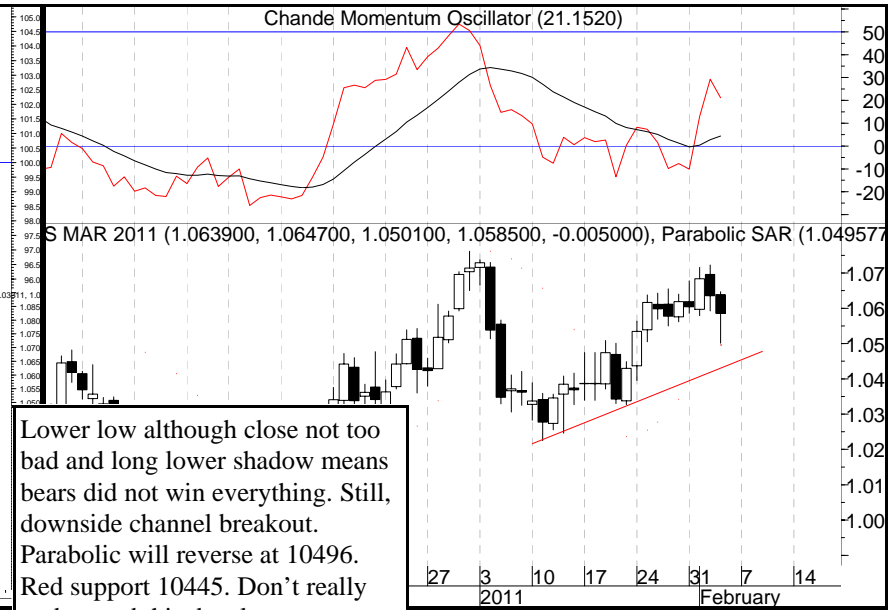
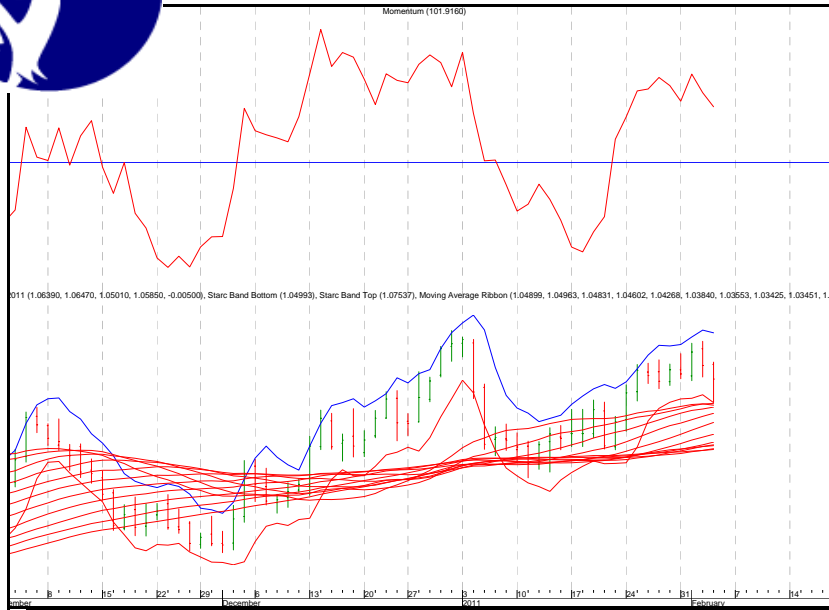
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

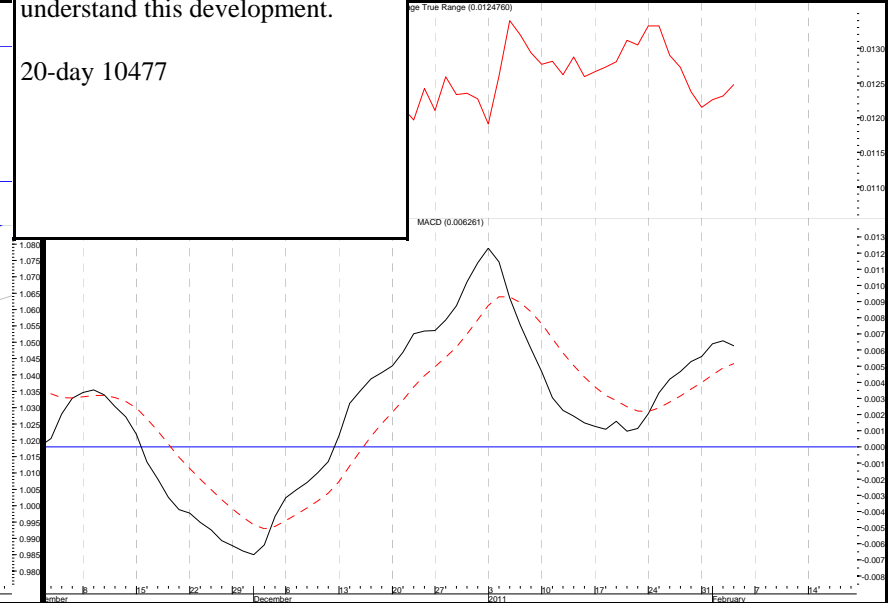
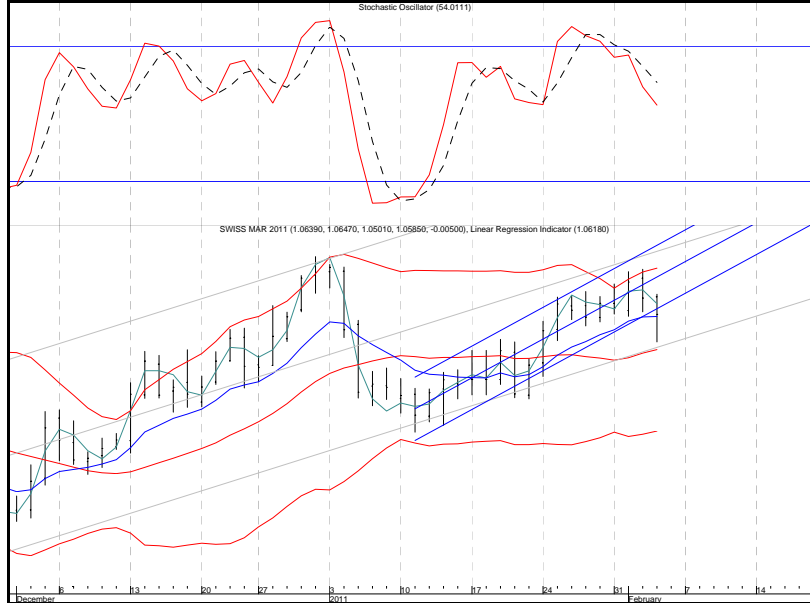
Thursday, February 3, 2011

## Swiss Franc MAR 2011 Contract



Lower low although close not too bad and long lower shadow means bears did not win everything. Still, downside channel breakout. Parabolic will reverse at 10496. Red support 10445. Don't really understand this development.

20-day 10477

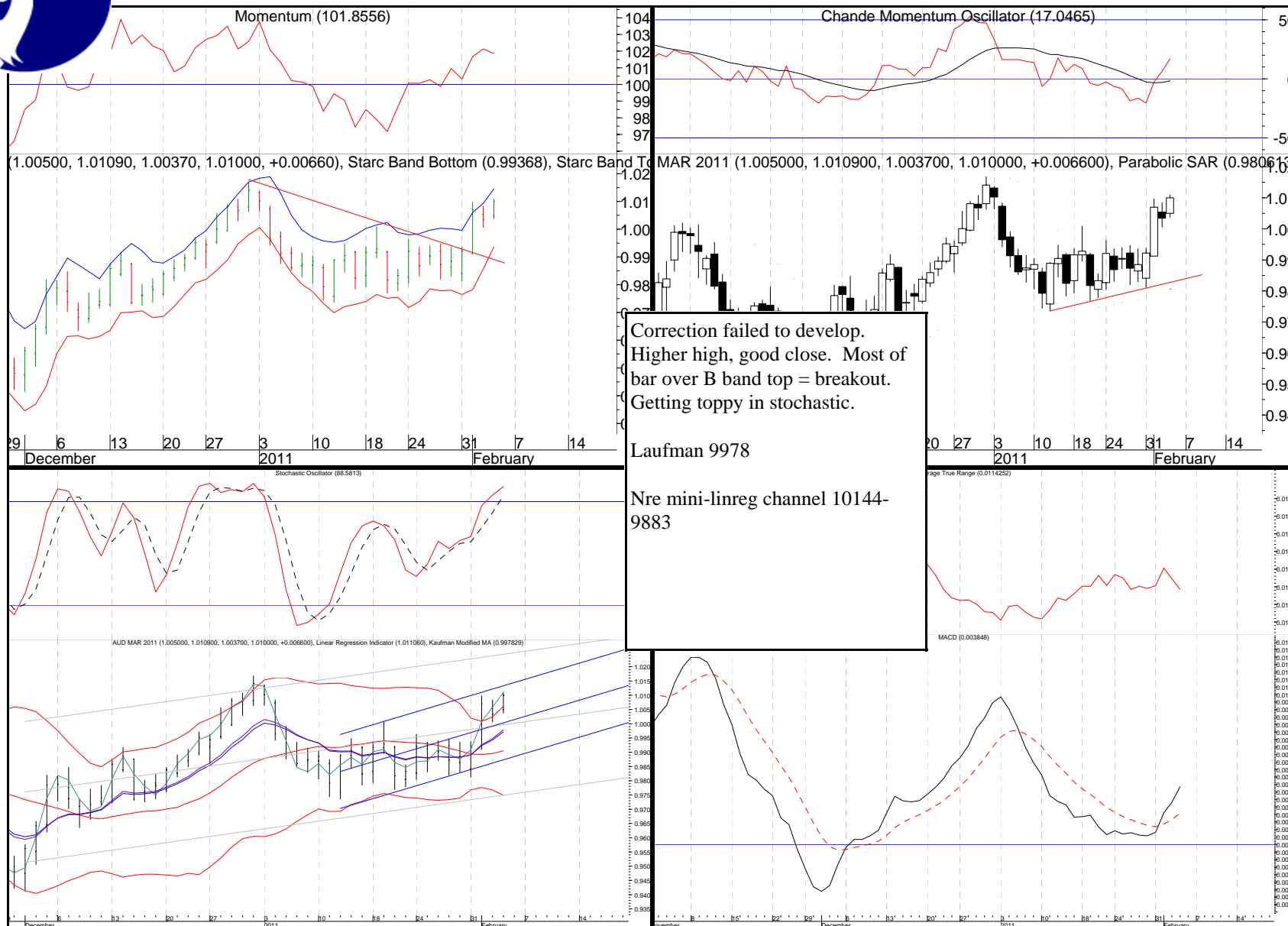




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## Australian Dollar MAR 2011 Contract

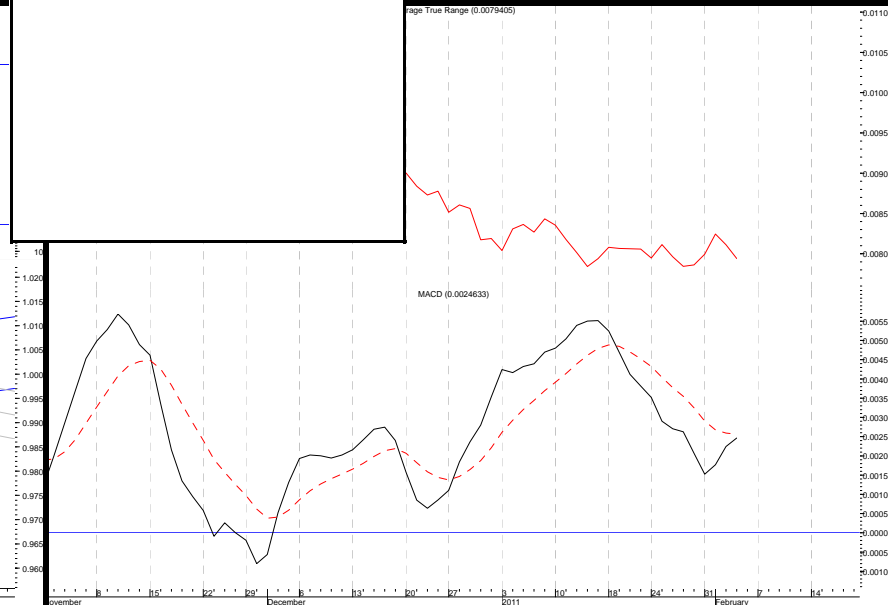
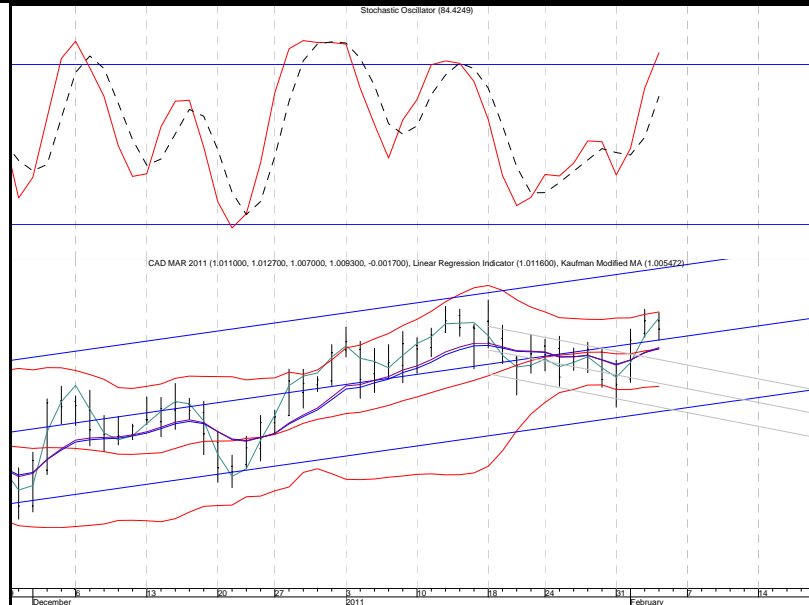
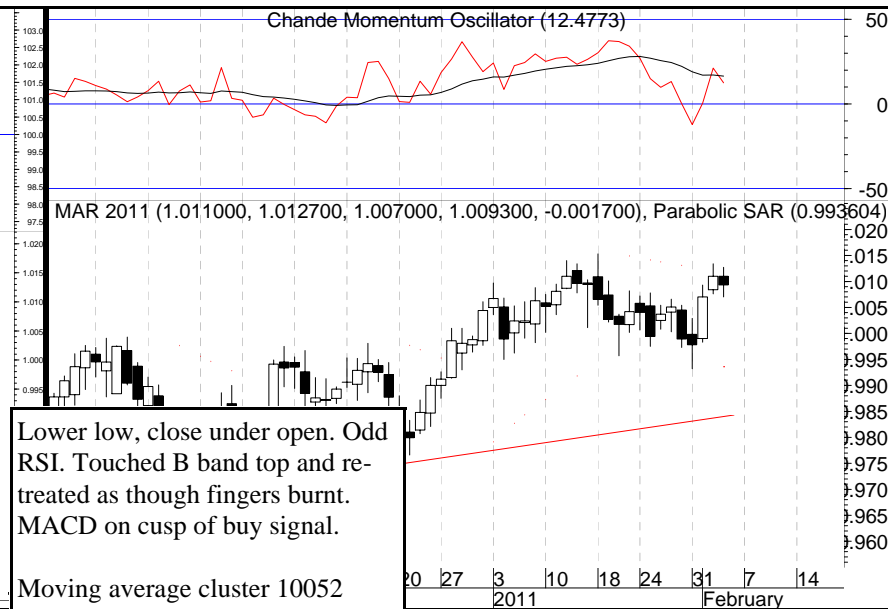
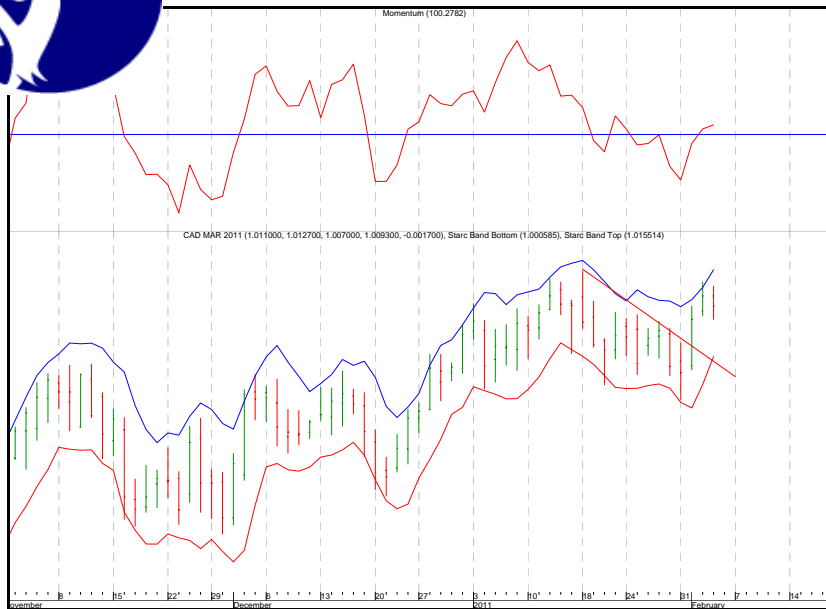




# Rockefeller Treasury Services, Inc.

Thursday, February 3, 2011

## Canadian Dollar MAR 2011 Contract

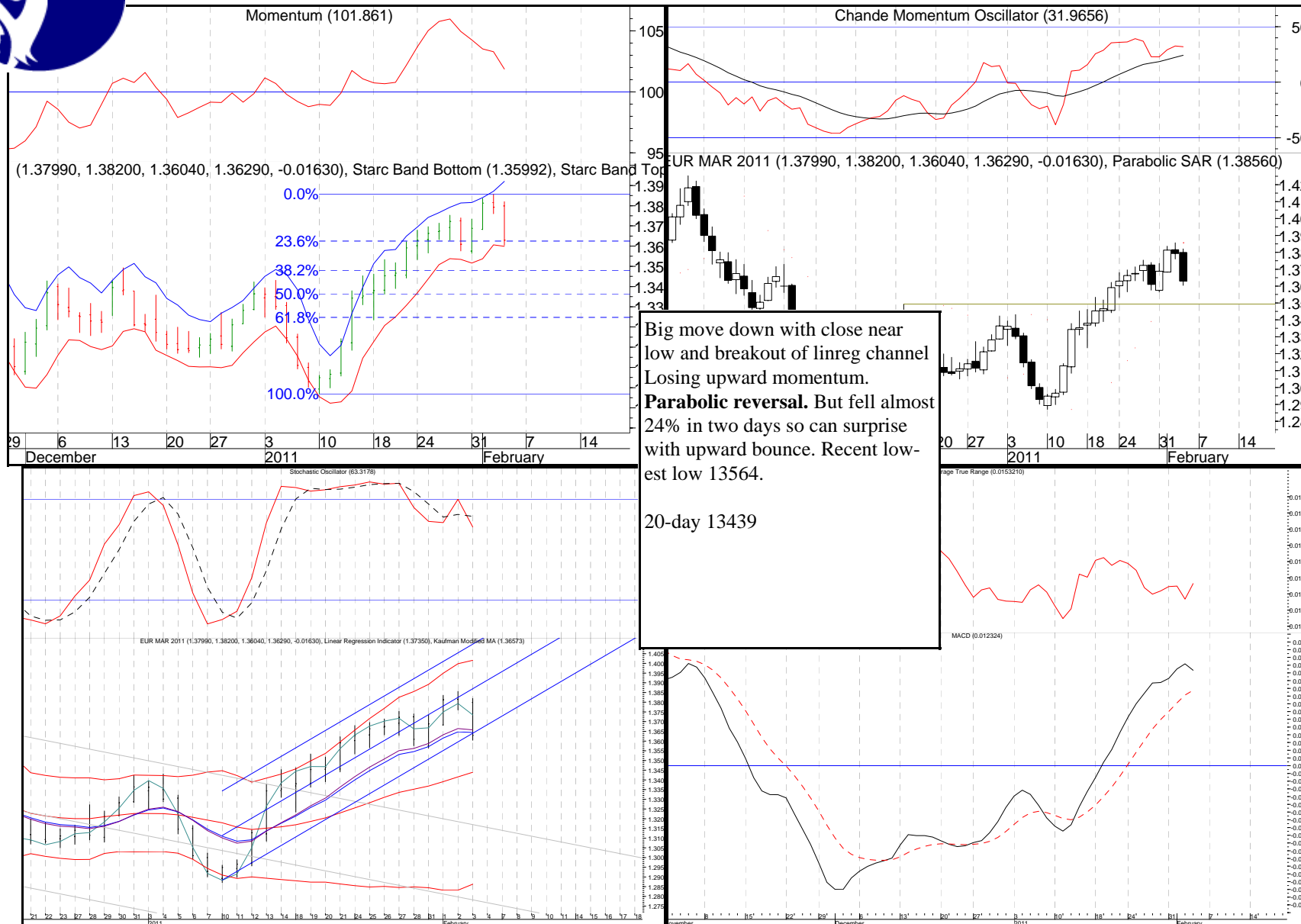




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Thursday, February 3, 2011

## Euro Mar 2011 Contract

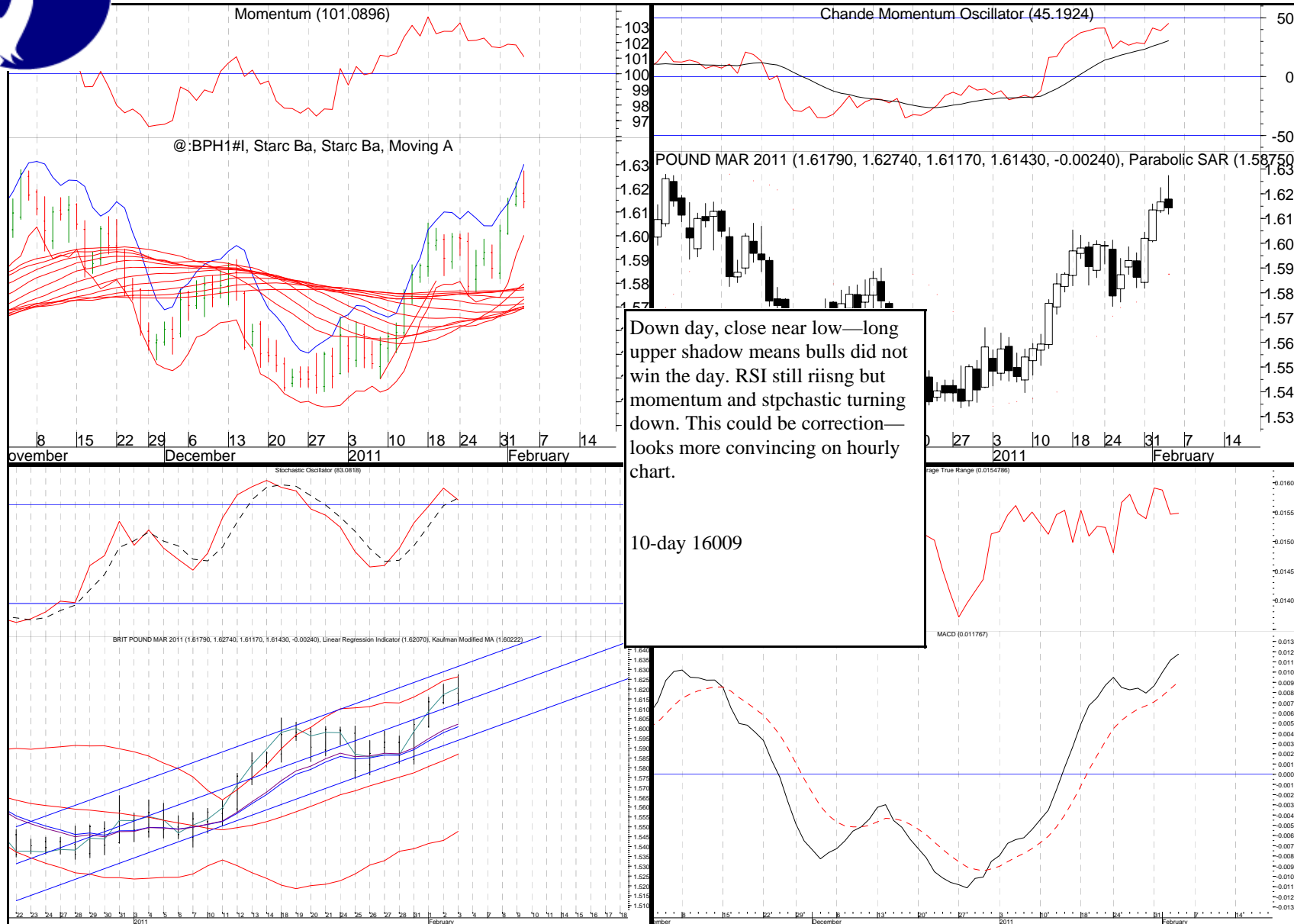




# Rockefeller Treasury Services, Inc.

Thursday, February 3, 2011

## British Pound MAR 2011 Contract







# Rockefeller Treasury Services, Inc.

Thursday, February 3, 2011

## Japanese Yen Mar 2011 Contract

