

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Tuesday, 02/22/11 for Globex Open Tonight and Wednesday, 02/23/11--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	16142	--	--	--	2/22/11	--	16142	16191	16092
Points										-49	50
EURO	SELL	SQUARE	13658	--	--	--	2/22/11	--	13658	13705	13605
Points										-47	53
A\$	BUY	SQUARE	9950	--	--	--	2/22/11	--	9950	9910	9995
Points										-40	45
YEN	BUY	SQUARE	12093	--	--	--	2/22/11	--	12093	12058	12133
Points										-35	40
SF	BUY	SQUARE	10662	--	--	--	2/22/11	--	10662	10619	10708
Points										-43	46
C\$	SELL	SQUARE	10092	--	--	--	2/22/11	--	10092	10116	10058
Points										-24	34

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16245 AND HIT THE STOP AT 16181 FOR A LOSS OF 64 POINTS.  
WE HIT THE STOP IN THE EURO AT 13633 FOR A LOSS OF 22 POINTS. WE WENT LONG AT 13580 AND HIT THE STOP AT 13540 FOR A LOSS OF 40 POINTS. WE WENT LONG AT 13580 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 13633 FOR AS GAIN OF 53 POINTS.  
WE HIT THE STOP IN THE A\$ AT 10070 FOR A LOSS OF 28 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12032 AND HIT THE STOP AT 11993 FOR A LOSS OF 39 POINTS. WE WENT LONG AT 12032 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 12068 FOR A GAIN OF 36 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10568 AND HIT THE STOP AT 10531 FOR A LOSS OF 37 POINTS. WE WENT LONG AT 10568 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 10634 FOR A GAIN OF 66 POINTS. WE WENT LONG THE C\$ AT 10110 (1 POINT FROM LOW) AND HIT THE TARGET AT 10151 FOR A GAIN OF 41 POINTS.

If stop is hit in euro, reverse to long at 13705, stop 13670, target 13746.

If stop is hit in A\$, reverse to short at 9910, stop 9942, target 9905.

**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
02/10/11 Yen	12004	<b>12052</b>	02/11/11	48	600.00	3,617.50
02/10/11 SF	10276	<b>10342</b>	02/11/11	66	825.00	4,442.50
02/10/11 C\$	10038	<b>10055</b>	02/11/11	17	170.00	4,612.50
02/11/11 Pound	16030	<b>16087</b>	02/11/11	57	356.25	4,968.75
02/11/11 Euro	13531	<b>13595</b>	02/11/11	64	800.00	5,768.75
02/11/11 A\$	9958	<b>9975</b>	02/11/11	17	170.00	5,938.75
02/11/11 C\$	<b>10055</b>	10099	02/11/11	44	440.00	6,378.75
02/11/11 Yen	12014	<b>11954</b>	02/14/11	60	750.00	5,628.75
02/11/11 Pound	16071	<b>16030</b>	02/14/11	41	256.25	5,372.50
02/14/11 Pound	15980	<b>16030</b>	02/14/11	50	312.50	5,685.00
02/14/11 Euro	13485	<b>13525</b>	02/14/11	40	500.00	6,185.00
02/14/11 A\$	<b>9972</b>	10027	02/14/11	55	550.00	6,735.00
02/14/11 SF	10232	<b>10277</b>	02/14/11	45	562.50	7,297.50
02/14/11 C\$	<b>10101</b>	10143	02/14/11	42	420.00	7,717.50
02/14/11 Euro	13485	<b>13435</b>	02/14/11	50	625.00	7,092.50
02/15/11 Pound	<b>16027</b>	16089	02/15/11	62	387.50	7,480.00
02/15/11 A\$	<b>9990</b>	9963	02/15/11	27	270.00	7,210.00
02/15/11 Yen	<b>12007</b>	11963	02/15/11	44	550.00	6,660.00
02/15/11 Yen	11938	<b>11963</b>	02/15/11	25	312.50	6,972.50
02/15/11 SF	<b>10309</b>	10345	02/15/11	36	450.00	7,422.50
02/15/11 Pound	<b>16139</b>	16071	02/16/11	68	425.00	6,997.50
02/15/11 Euro	13539	<b>13498</b>	02/16/11	41	512.50	6,485.00
02/15/11 C\$	10139	<b>10118</b>	02/16/11	21	210.00	6,275.00
02/16/11 Euro	13539	<b>13498</b>	02/16/11	41	512.50	5,762.50
02/16/11 A\$	9968	<b>9942</b>	02/16/11	26	260.00	5,502.50
02/16/11 Yen	11969	<b>11943</b>	02/16/11	26	325.00	5,177.50
02/16/11 SF	<b>10344</b>	10389	02/16/11	45	562.50	5,740.00
02/16/11 SF	<b>10394</b>	10419	02/17/11	25	312.50	6,052.50
02/17/11 Pound	<b>16092</b>	16164	02/17/11	72	450.00	6,502.50
02/17/11 A\$	<b>9990</b>	10048	02/17/11	58	580.00	7,082.50
02/17/11 Yen	<b>11958</b>	11998	02/17/11	40	500.00	7,582.50
02/17/11 SF	<b>10469</b>	10594	02/18/11	125	1,562.50	9,145.00
02/17/11 Euro	<b>13555</b>	13605	02/18/11	50	625.00	9,770.00
02/17/11 C\$	<b>10193</b>	10132	02/18/11	61	610.00	9,160.00
02/18/11 Pound	<b>16171</b>	16221	02/18/11	50	312.50	9,472.50
02/18/11 Yen	<b>12002</b>	12042	02/18/11	40	500.00	9,972.50
02/17/11 A\$	<b>10098</b>	10070	02/22/11	28	280.00	9,692.50
02/18/11 Euro	<b>13655</b>	13633	02/22/11	22	275.00	9,417.50

02/22/11 Pound	<b>16245</b>	16181	02/22/11	<b>64</b>	<b>400.00</b>	9,017.50
02/22/11 Euro	<b>13580</b>	13540	02/22/11	<b>40</b>	<b>500.00</b>	8,517.50
02/22/11 Euro	<b>13580</b>	13633	02/22/11	53	662.50	9,180.00
02/22/11 Yen	<b>12032</b>	11993	02/22/11	<b>39</b>	<b>487.50</b>	8,692.50
02/22/11 Yen	<b>12032</b>	12068	02/22/11	36	450.00	9,142.50
02/22/11 SF	<b>10568</b>	10531	02/22/11	<b>37</b>	<b>462.50</b>	8,680.00
02/22/11 SF	<b>10568</b>	10634	02/22/11	66	825.00	9,505.00
02/22/11 C\$	<b>10110</b>	10151	02/22/11	41	410.00	9,915.00
					9,915.00	

## 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.

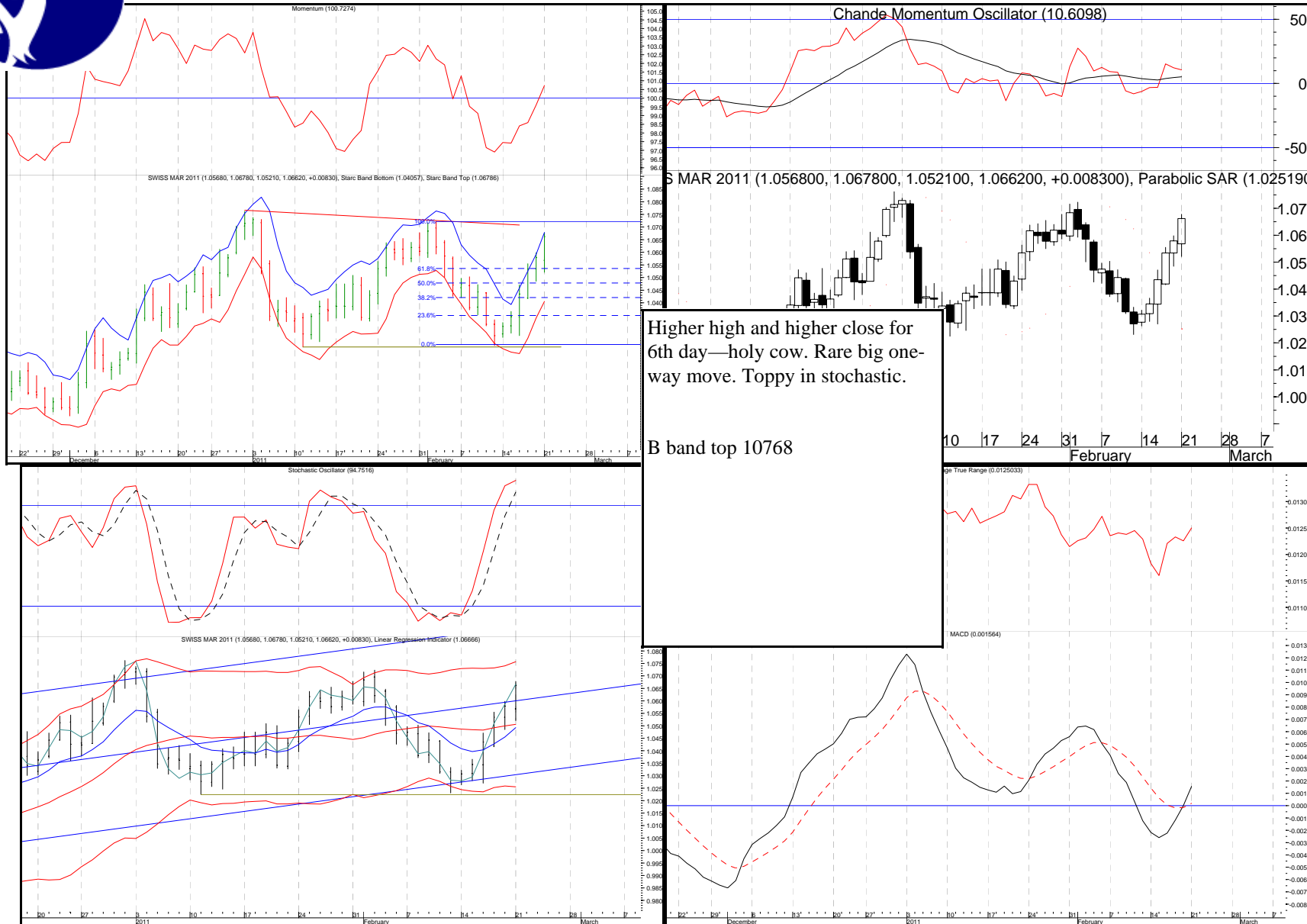
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



# Rockefeller Treasury Services, Inc.

Tuesday, February 22, 2011

## Swiss Franc MAR 2011 Contract

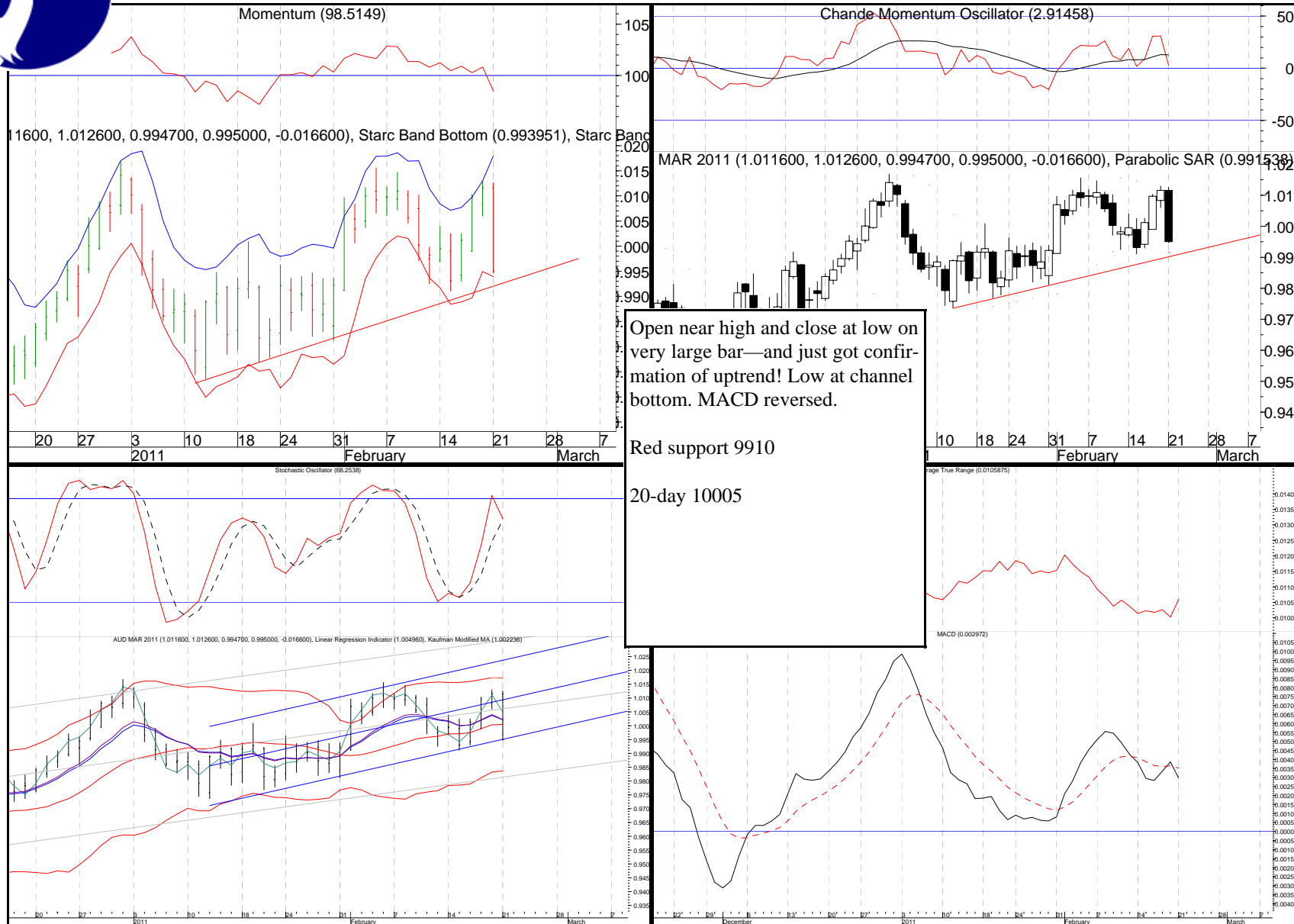




# Rockefeller Treasury Services, Inc.

Tuesday, February 22, 2011

## Australian Dollar MAR 2011 Contract

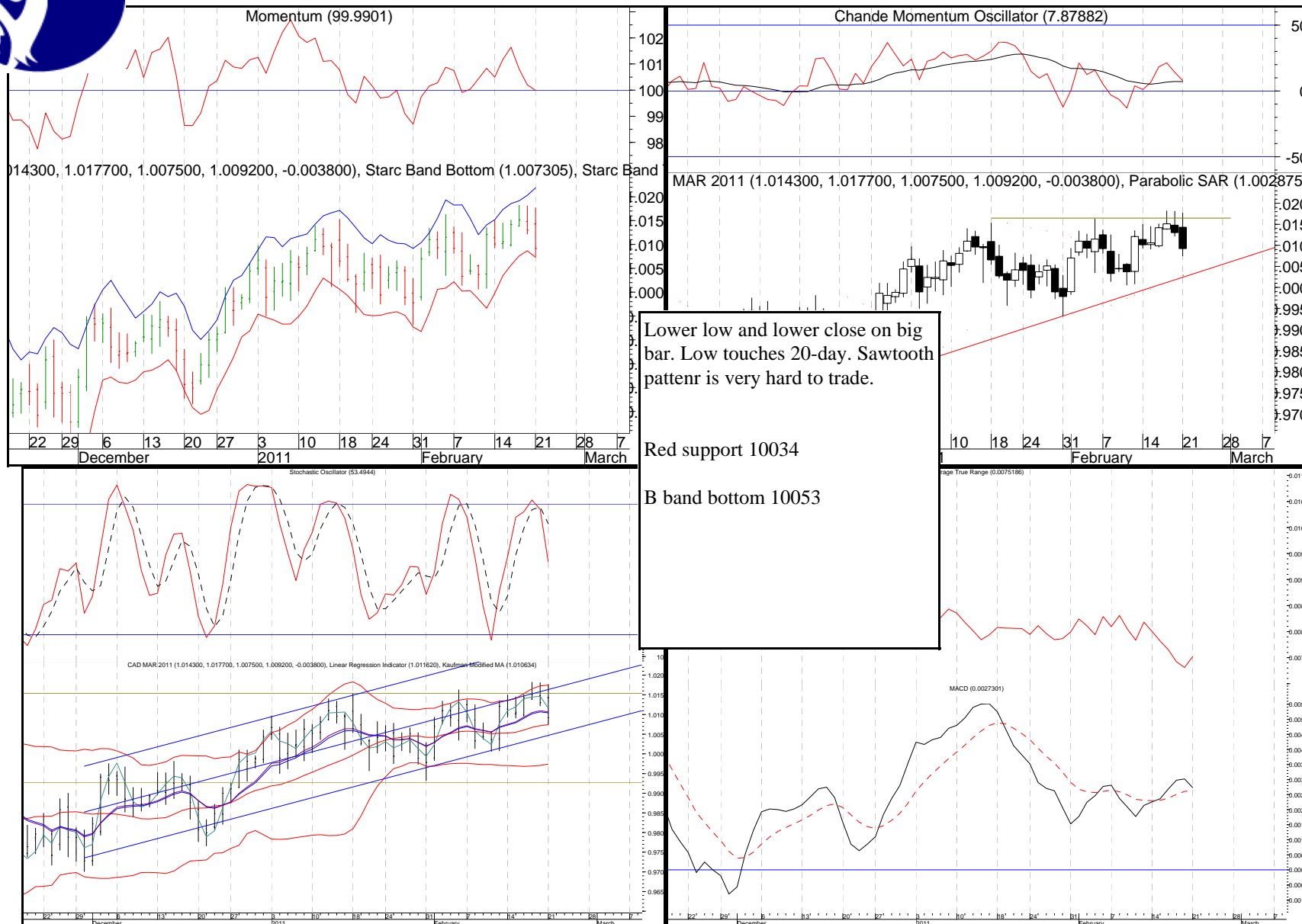


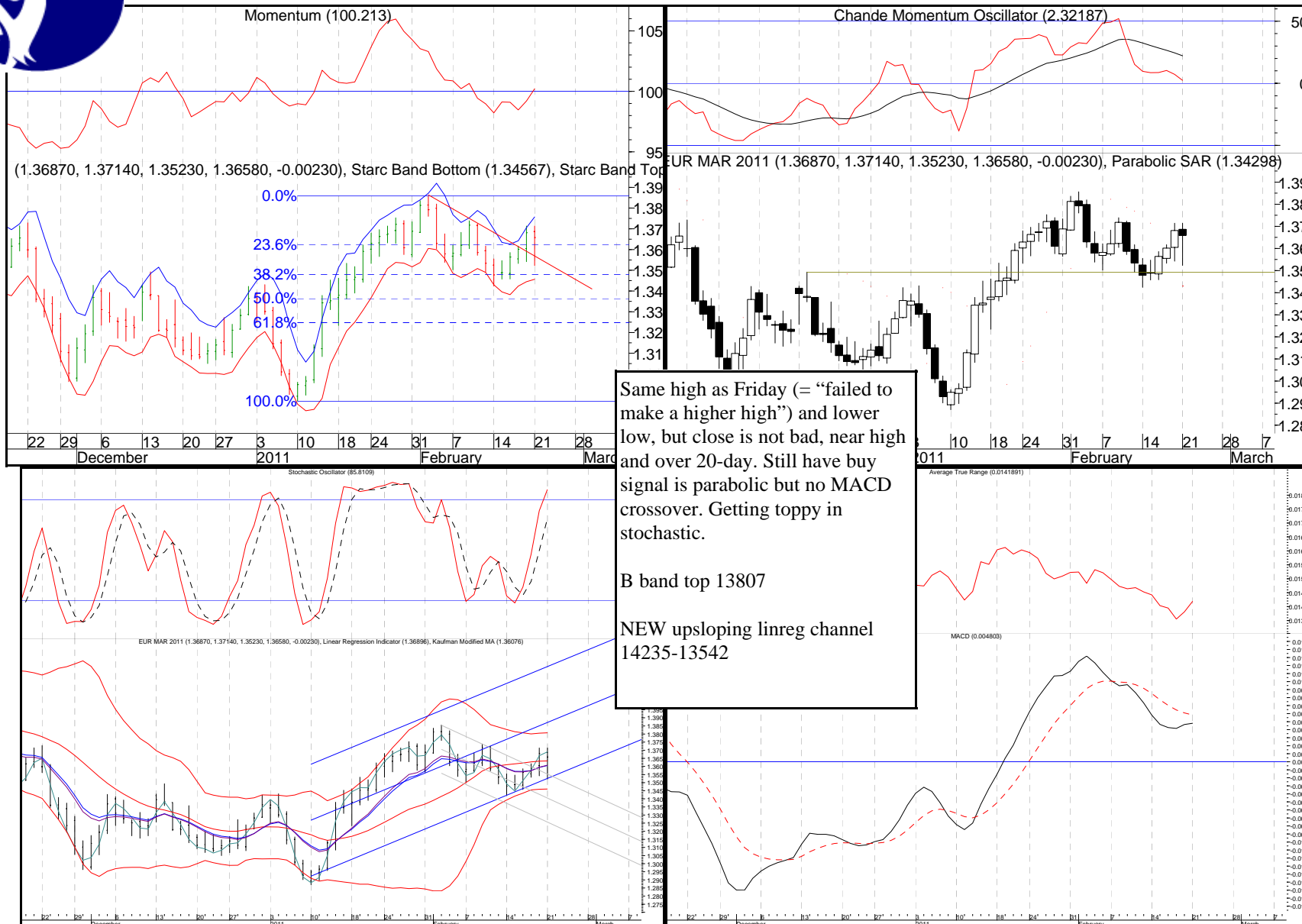


# Rockefeller Treasury Services, Inc.

Tuesday, February 22, 2011

## Canadian Dollar MAR 2011 Contract





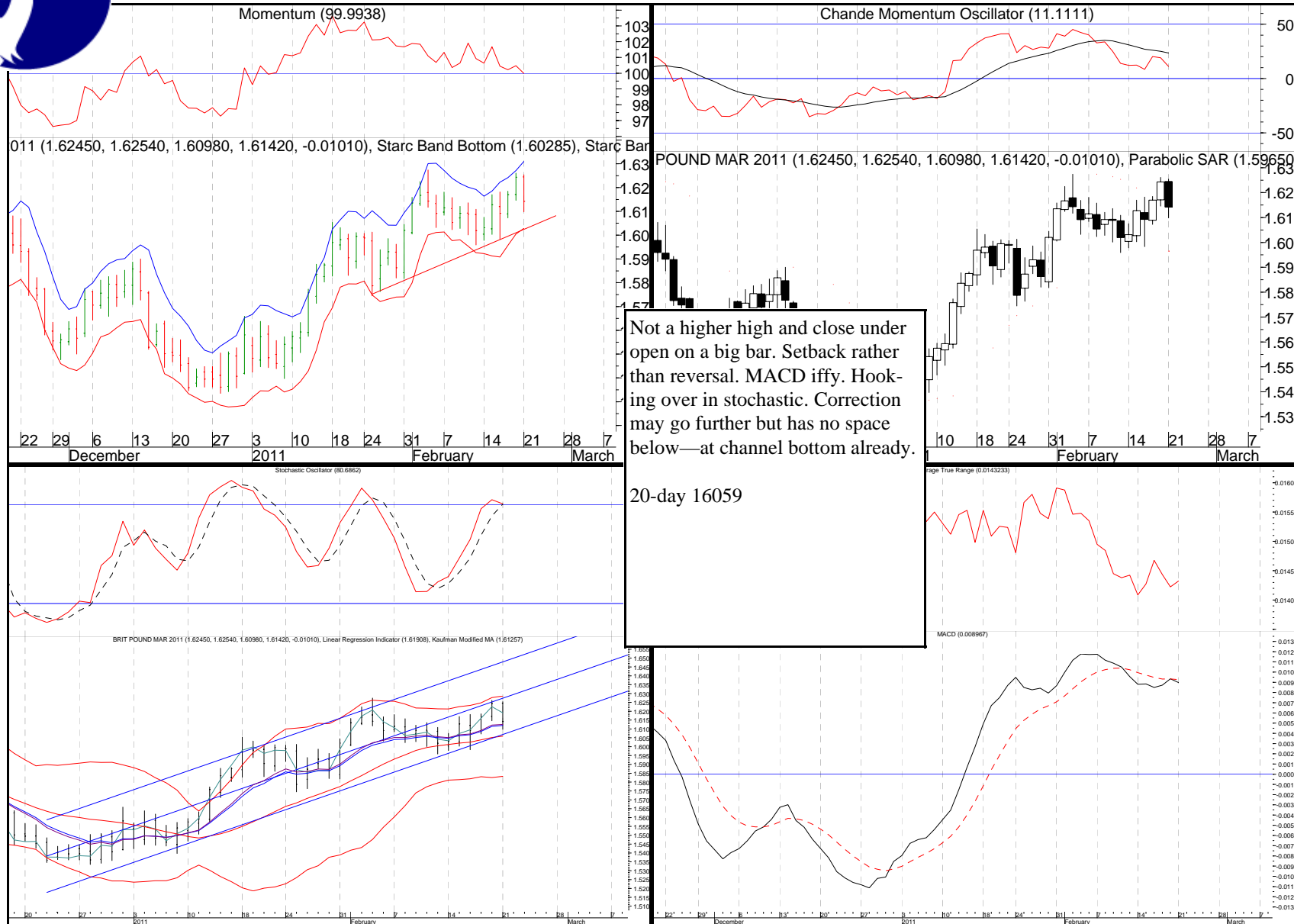




# Rockefeller Treasury Services, Inc.

Tuesday, February 22, 2011

## British Pound MAR 2011 Contract

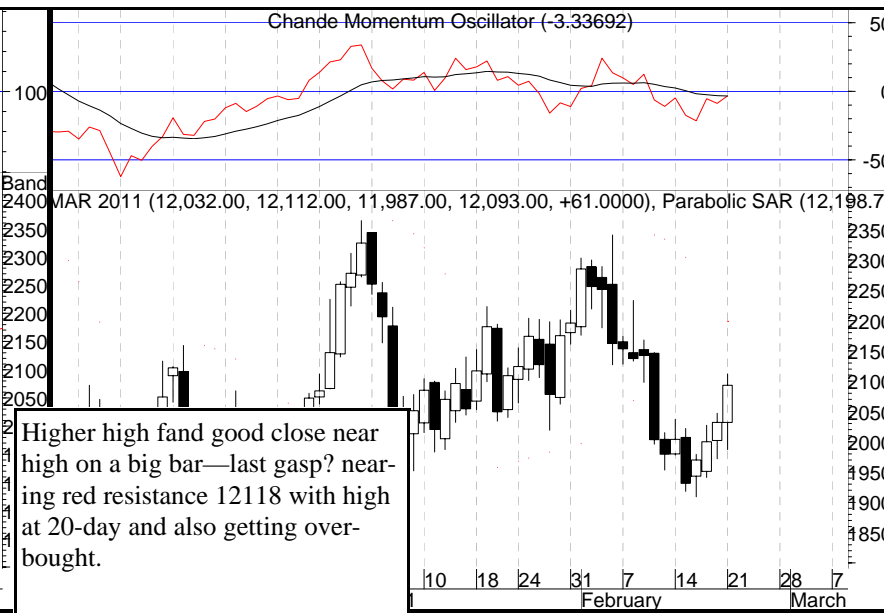
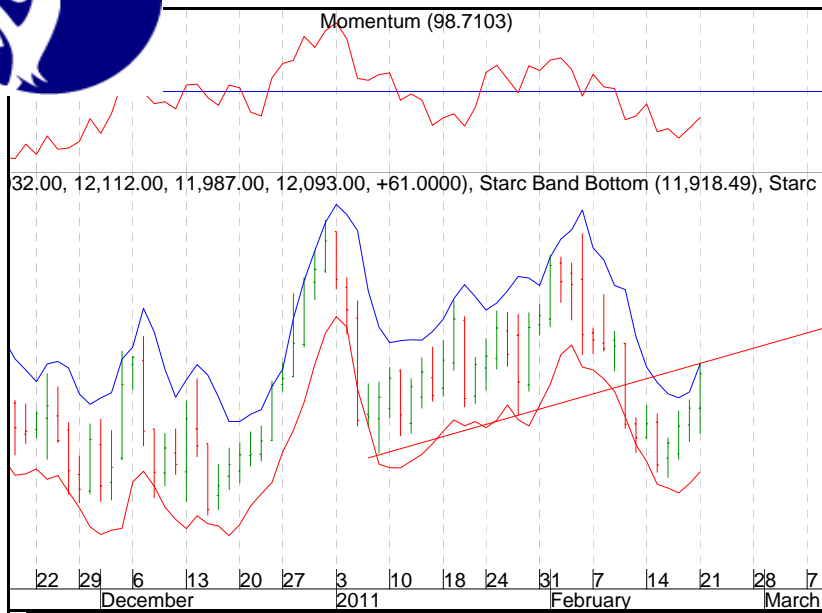




# Rockefeller Treasury Services, Inc.

Tuesday, February 22, 2011

## Japanese Yen Mar 2011 Contract



Higher high fand good close near high on a big bar—last gasp? nearing red resistance 12118 with high at 20-day and also getting over-bought.

