

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 01/31/11 for Globex Open Tonight and Tuesday, 02/01/11--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	16020	--	--	--	1/31/11	--	16020	15969	16079
Points										-51	59
EURO	SELL	SQUARE	13688	--	--	--	1/31/11	--	13688	13736	13633
Points										-48	55
A\$	BUY	SQUARE	9922	--	--		1/31/11	--	9922	9883	9972
Points										-39	50
YEN	BUY	LONG	12196	12156	12231	12180	1/31/11	+16	NPR		
Points				-40	35					N/A	N/A
SF	BUY	SQUARE	10604	--	--	--	1/31/11	--	10585	10547	10627
Points										-38	42
C\$	SELL	SQUARE	9978	--	--	--	1/31/11	--	9992	10031	9949
Points										-39	43

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15842 AND HIT THE STOP AT 15929 FOR A LOSS OF 87 POINTS.
WE WENT SHORT THE EUR AT THE GLOBEX OPEN 13575 (30 POINTS FROM CLOSE) AND HIT THE STOP AT 13662 FOR A LOSS OF 87 POINTS.
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9841 (-44 POINTS FROM CLOSE) AND HIT THE TARGET AT 9838 FOR A GAIN OF 3 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12180 AND MISSED THE TARGET AT 4 POINTS.
WE HIT THE TARGET IN THE SF AT 10665 FOR A GAIN OF 62 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 9998 AND HIT THE TARGET AT 9952 FOR A GAIN OF 46 POINTS.

During Jan, we went from a low point of -\$918.75 to a high point of \$12,187.50 to a close at \$6461.25--the most volatile earnings month ever since we started publishing in 1994.

Do not use Footnote rule 1.

If stop is hit in euro, reverse to long ,stop 13690, target 13788.

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.

Rockefeller Treasury Services, Inc.

Daily Cumulative Track Record

January 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
01/04/11 Euro	13350	13422	01/04/11	72	\$900.00	\$900.00
01/04/11 Pound	15538	15475	01/04/11	63	-\$393.75	\$506.25
01/04/11 A\$	10043	10073	01/04/11	30	\$300.00	\$806.25
01/04/11 Yen	12208	12246	01/04/11	38	\$475.00	\$1,281.25
01/04/11 SF	10717	10677	01/04/11	40	-\$500.00	\$781.25
01/04/11 C\$	10027	10051	01/04/11	24	\$240.00	\$121.25
01/04/11 A\$	9926	9993	01/05/11	67	\$670.00	\$791.25
01/04/11 C\$	10033	9977	01/05/11	56	-\$560.00	\$231.25
01/05/11 Pound	15584	15508	01/05/11	76	-\$475.00	-\$243.75
01/05/11 Euro	13306	13252	01/05/11	54	-\$675.00	-\$918.75
01/05/11 Euro	13205	13252	01/05/11	47	\$587.50	-\$331.25
01/05/11 Yen	12164	12191	01/05/11	27	\$337.50	\$6.25
01/05/11 Yen	12014	12114	01/05/11	100	\$1,250.00	\$1,256.25
01/05/11 SF	10485	10555	01/05/11	70	\$875.00	\$2,131.25
01/05/11 SF	10345	10435	01/05/11	90	\$1,125.00	\$3,256.25
01/05/11 Euro	13080	13155	01/06/11	75	\$937.50	\$4,193.75
01/05/11 A\$	9864	9876	01/06/11	12	\$120.00	\$4,313.75
01/06/11 Pound	15537	15499	01/06/11	38	-\$237.50	\$4,076.25
01/06/11 SF	10407	10366	01/06/11	41	-\$512.50	\$3,563.75
01/06/11 C\$	10021	10061	01/06/11	40	\$400.00	\$3,963.75
01/06/11 Pound	15407	15499	01/07/11	92	\$575.00	\$4,538.75
01/06/11 Yen	11982	12021	01/07/11	39	\$487.50	\$5,026.25
01/06/11 Euro	12952	13030	01/07/11	78	\$975.00	\$6,001.25
01/06/11 SF	10415	10366	01/07/11	49	-\$612.50	\$5,388.75
01/07/11 A\$	9829	9868	01/07/11	39	\$390.00	\$5,778.75
01/07/11 C\$	10018	9987	01/07/11	31	-\$310.00	\$5,468.75
01/07/11 C\$	10018	10067	01/07/11	49	\$490.00	\$5,958.75
01/07/11 Pound	15457	15484	01/10/11	27	\$168.75	\$6,127.50
01/07/11 SF	10301	10366	01/10/11	65	\$812.50	\$6,940.00
01/10/11 Euro	12873	12893	01/10/11	20	\$250.00	\$7,190.00
01/10/11 A\$	9870	9840	01/10/11	30	-\$300.00	\$6,890.00
01/10/11 C\$	10059	10021	01/10/11	38	-\$380.00	\$6,510.00
01/07/11 Yen	12065	12104	01/10/11	39	\$487.50	\$7,897.50
01/10/11 Pound	15541	15523	01/11/11	18	-\$112.50	\$7,785.00
01/10/11 A\$	9870	9856	01/11/11	14	-\$140.00	\$7,645.00

01/10/11 C\$	10059	10080	01/11/11	21	\$210.00	\$7,855.00
01/11/11 A\$	9760	9826	01/11/11	66	\$660.00	\$8,515.00
01/11/11 Yen	12098	12044	01/11/11	54	-\$675.00	\$7,840.00
01/11/11 SF	10282	10341	01/11/11	59	\$737.50	\$8,577.50
01/11/11 Pound	15541	15628	01/11/11	87	\$543.75	\$9,121.25
01/11/11 Euro	13018	12944	01/12/11	74	-\$925.00	\$8,196.25
01/12/11 Pound	15591	15654	01/12/11	63	\$393.75	\$8,590.00
01/12/11 A\$	9743	9758	01/12/11	15	\$150.00	\$8,740.00
01/12/11 Yen	12058	12005	01/12/11	53	-\$662.50	\$8,077.50
01/12/11 SF	10316	10274	01/12/11	42	-\$525.00	\$7,552.50
01/12/11 Euro	13110	13035	01/12/11	75	-\$937.50	\$6,615.00
01/12/11 Yen	12058	12005	01/12/11	53	-\$662.50	\$5,952.50
01/12/11 C\$	10131	10081	01/13/11	50	-\$500.00	\$5,452.50
01/12/11 Pound	15704	15795	01/13/11	91	\$568.75	\$6,021.25
01/13/11 Euro	13122	13192	01/13/11	70	\$875.00	\$6,896.25
01/13/11 Euro	13242	13342	01/13/11	100	\$1,250.00	\$8,146.25
01/13/11 A\$	9888	9923	01/13/11	35	\$350.00	\$8,496.25
01/13/11 Yen	12051	12110	01/13/11	59	\$737.50	\$9,233.75
01/13/11 SF	10357	10307	01/13/11	50	-\$625.00	\$8,608.75
01/13/11 SF	10357	10386	01/13/11	29	\$362.50	\$8,971.25
01/13/11 C\$	10081	10126	01/13/11	45	\$450.00	\$9,421.25
01/14/11 Euro	13345	13398	01/14/11	53	\$662.50	\$10,083.75
01/14/11 Euro	13448	13398	01/14/11	50	-\$625.00	\$9,458.75
01/14/11 A\$	9917	9847	01/14/11	70	-\$700.00	\$8,758.75
01/14/11 SF	10374	10435	01/14/11	61	\$762.50	\$9,521.25
01/14/11 C\$	10055	10097	01/14/11	42	\$420.00	\$9,941.25
01/14/11 Yen	12086	12044	01/14/11	42	-\$525.00	\$9,416.25
01/13/11 Pound	15845	15917	01/18/11	72	\$450.00	\$9,866.25
01/14/11 Yen	12086	12123	01/18/11	37	\$462.50	\$10,328.75
01/18/11 Pound	15967	16067	01/18/11	100	\$625.00	\$10,953.75
01/18/11 Euro	13369	13305	01/18/11	64	-\$800.00	\$10,153.75
01/18/11 Euro	13369	13397	01/18/11	28	\$350.00	\$10,503.75
01/18/11 A\$	9833	9898	01/18/11	65	\$650.00	\$11,153.75
01/18/11 SF	10387	10422	01/18/11	35	\$437.50	\$11,591.25
01/18/11 C\$	10130	10109	01/18/11	21	-\$210.00	\$11,381.25
01/18/11 Euro	13447	13397	01/18/11	50	-\$625.00	\$10,756.25
01/18/11 SF	10472	10422	01/18/11	50	-\$625.00	\$10,131.25
01/18/11 C\$	10090	10109	01/19/11	19	\$190.00	\$10,321.25
01/19/11 Pound	16020	15959	01/19/11	61	-\$381.25	\$9,940.00
01/19/11 Pound	16020	15960	01/19/11	60	-\$375.00	\$9,565.00
01/19/11 Euro	13382	13446	01/19/11	64	\$800.00	\$10,365.00
01/19/11 A\$	9916	9962	01/19/11	46	\$460.00	\$10,825.00
01/19/11 Yen	12112	12168	01/19/11	56	\$700.00	\$11,525.00
01/19/11 SF	10386	10439	01/19/11	53	\$662.50	\$12,187.50
01/19/11 Yen	12218	12145	01/20/11	73	-\$912.50	\$11,275.00
01/19/11 SF	10489	10412	01/20/11	77	-\$962.50	\$10,312.50
01/20/11 Pound	15985	15933	01/20/11	52	-\$325.00	\$9,987.50
01/20/11 A\$	9917	9891	01/20/11	26	-\$260.00	\$9,727.50
01/20/11 C\$	9993	10033	01/20/11	40	\$400.00	\$10,127.50
01/19/11 Euro	13496	13408	01/20/11	88	-\$1,100.00	\$9,027.50
01/21/11 Pound	15966	15891	01/21/11	75	-\$468.75	\$8,558.75
01/21/11 Euro	13510	13456	01/21/11	54	-\$675.00	\$7,883.75

01/21/11 Yen	12097	12053	01/21/11	44	-\$550.00	\$7,333.75
01/21/11 SF	10404	10338	01/21/11	66	-\$825.00	\$6,508.75
01/21/11 C\$	10057	10017	01/21/11	40	-\$400.00	\$6,108.75
01/21/11 A\$	9658	9805	01/24/11	147	\$1,470.00	\$7,578.75
01/24/11 Pound	15992	15942	01/24/11	50	-\$312.50	\$7,266.25
01/24/11 Euro	13602	13552	01/24/11	50	-\$625.00	\$6,641.25
01/24/11 Euro	13602	13638	01/24/11	36	\$450.00	\$7,091.25
01/24/11 Yen	12103	12078	01/24/11	25	-\$312.50	\$6,778.75
01/24/11 Yen	12103	12145	01/24/11	42	\$525.00	\$7,303.75
01/24/11 SF	10437	10396	01/24/11	41	-\$512.50	\$6,791.25
01/24/11 SF	10437	10475	01/24/11	38	\$475.00	\$7,266.25
01/24/11 Pound	15992	15938	01/25/11	54	-\$337.50	\$6,928.75
01/24/11 SF	10525	10565	01/25/11	40	\$500.00	\$7,428.75
01/24/11 C\$	10072	10058	01/25/11	14	-\$140.00	\$7,288.75
01/25/11 Euro	13632	13679	01/25/11	47	\$587.50	\$7,876.25
01/25/11 Yen	12120	12158	01/25/11	38	\$475.00	\$8,351.25
01/25/11 C\$	10010	10058	01/25/11	48	\$480.00	\$8,831.25
01/25/11 A\$	9903	9871	01/26/11	32	-\$320.00	\$8,511.25
01/25/11 SF	10615	10569	01/26/11	46	-\$575.00	\$7,936.25
01/26/11 Pound	15886	15822	01/26/11	64	-\$400.00	\$7,536.25
01/26/11 Euro	13672	13708	01/26/11	36	\$450.00	\$7,986.25
01/26/11 C\$	10029	10025	01/26/11	4	-\$40.00	\$7,946.25
01/26/11 Yen	12169	12133	01/26/11	36	-\$450.00	\$7,496.25
01/26/11 SF	10615	10567	01/27/11	48	-\$600.00	\$6,896.25
01/27/11 Pound	15904	15942	01/27/11	38	\$237.50	\$7,133.75
01/27/11 Euro	13692	13712	01/27/11	20	\$250.00	\$7,383.75
01/27/11 A\$	9934	9868	01/27/11	66	-\$660.00	\$6,723.75
01/27/11 Yen	12161	12187	01/27/11	26	\$325.00	\$7,048.75
01/27/11 C\$	10003	10054	01/27/11	51	\$510.00	\$7,558.75
01/27/11 SF	10603	10567	01/28/11	36	-\$450.00	\$7,108.75
01/28/11 Pound	15929	15864	01/28/11	65	-\$406.25	\$6,702.50
01/28/11 Euro	13604	13665	01/28/11	61	\$762.50	\$7,465.00
01/28/11 Yen	12124	12073	01/28/11	51	-\$637.50	\$6,827.50
01/28/11 SF	10603	10665	01/31/11	62	\$775.00	\$7,602.50
01/31/11 Pound	15929	15842	01/31/11	87	-\$543.75	\$7,058.75
01/31/11 Euro	13662	13575	01/31/11	87	-\$1,087.50	\$5,971.25
01/31/11 A\$	9838	9841	01/31/11	3	\$30.00	\$6,001.25
01/31/11 C\$	9952	9998	01/31/11	46	\$460.00	\$6,461.25
					\$6,461.25	

Open Positions

01/31/11 Yen **12180**

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

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.

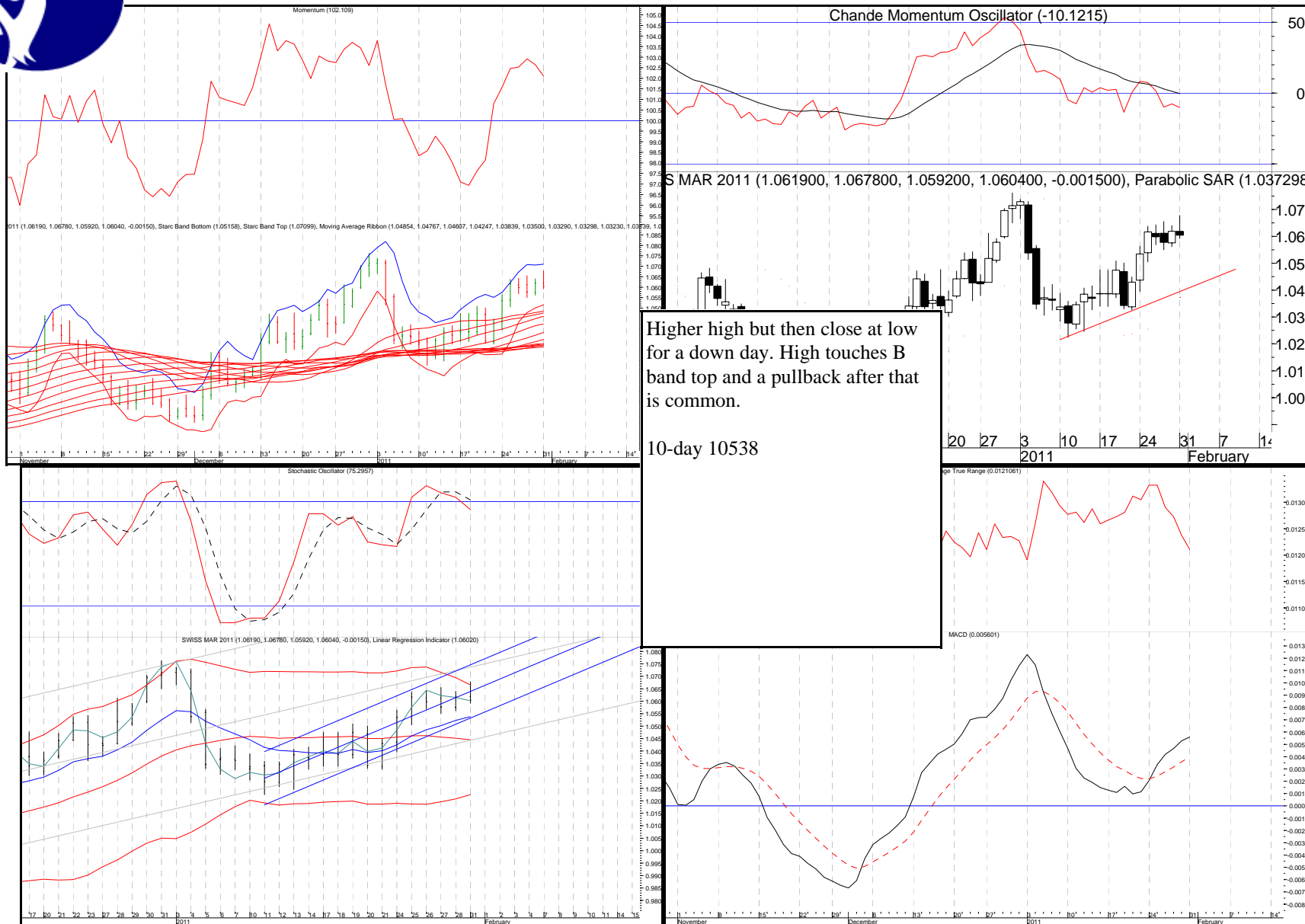
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Monday, January 31, 2011

Swiss Franc MAR 2011 Contract

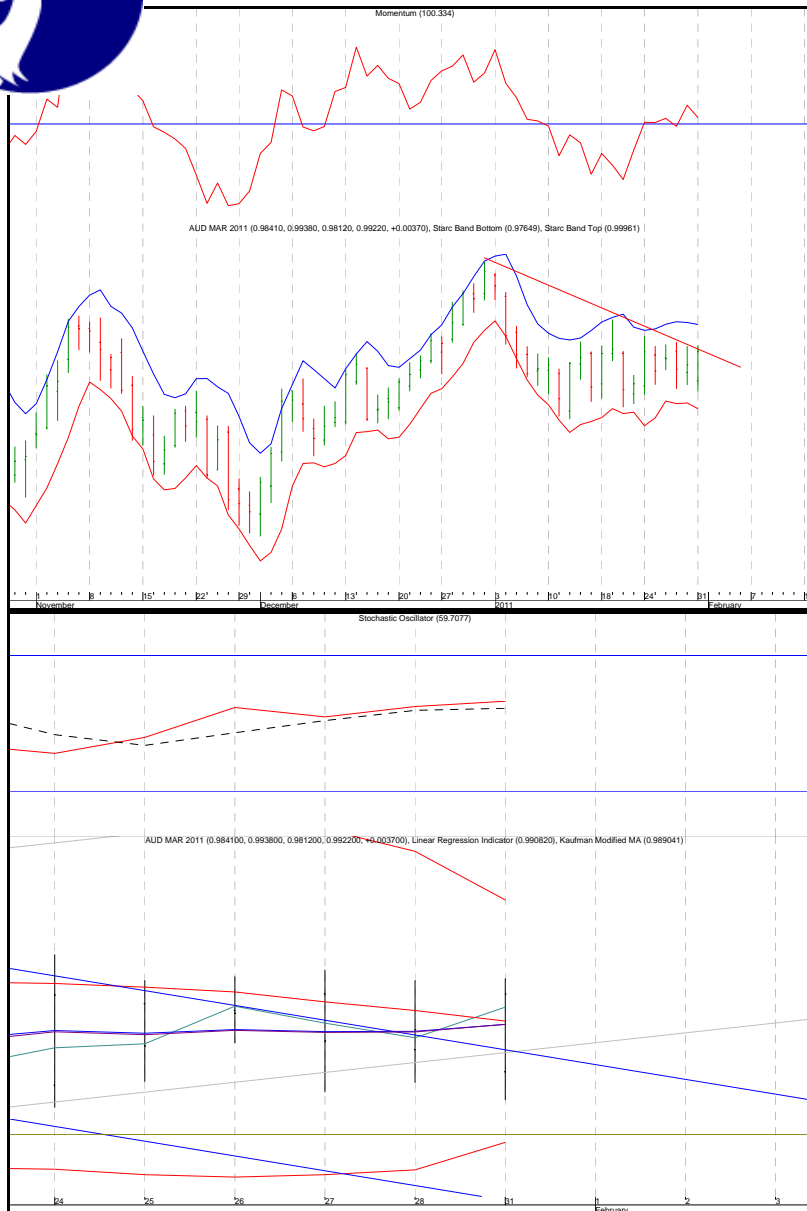




Rockefeller Treasury Services, Inc.

Monday, January 31, 2011

Australian Dollar MAR 2011 Contract



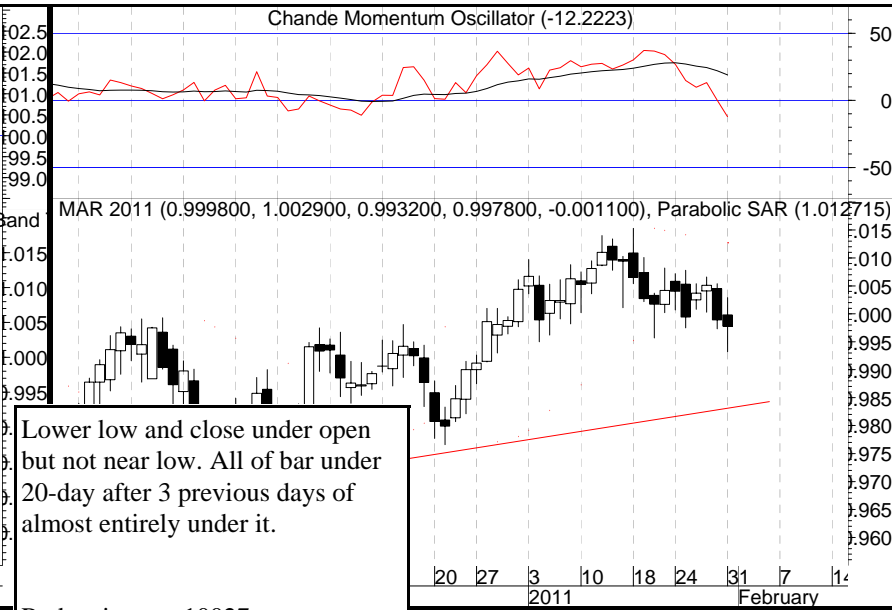
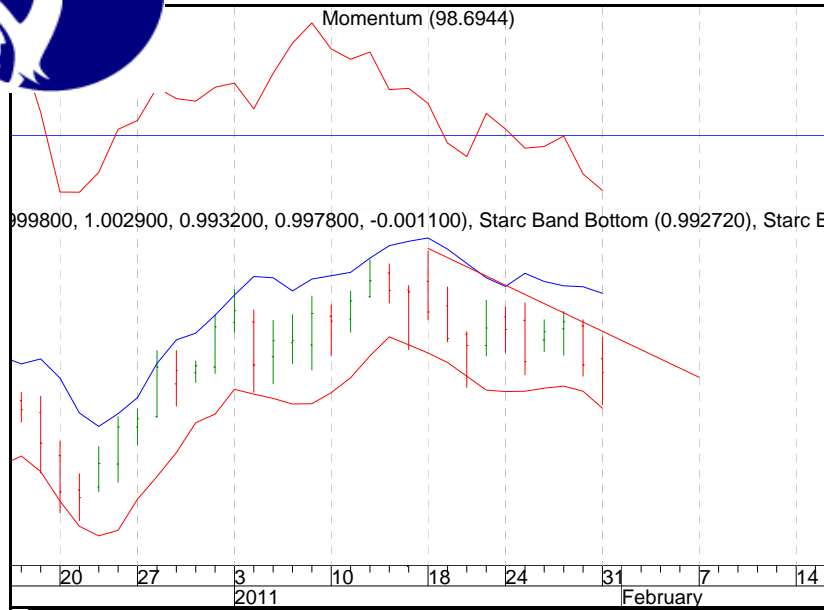
Outside day with close near high and right on red resistance—and over 20-day. Still inside that triangle! Breakout (maybe) over downsloping channel.



Rockefeller Treasury Services, Inc.

Monday, January 31, 2011

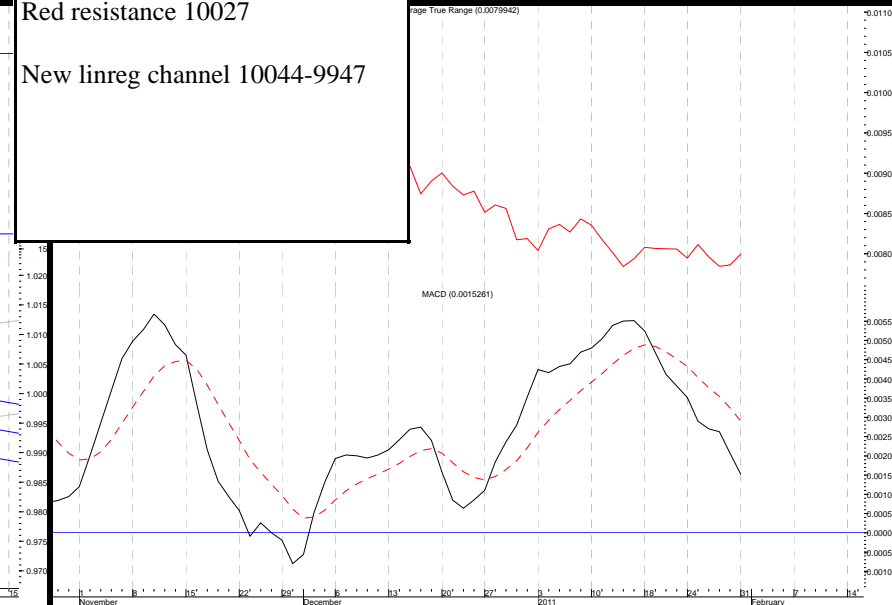
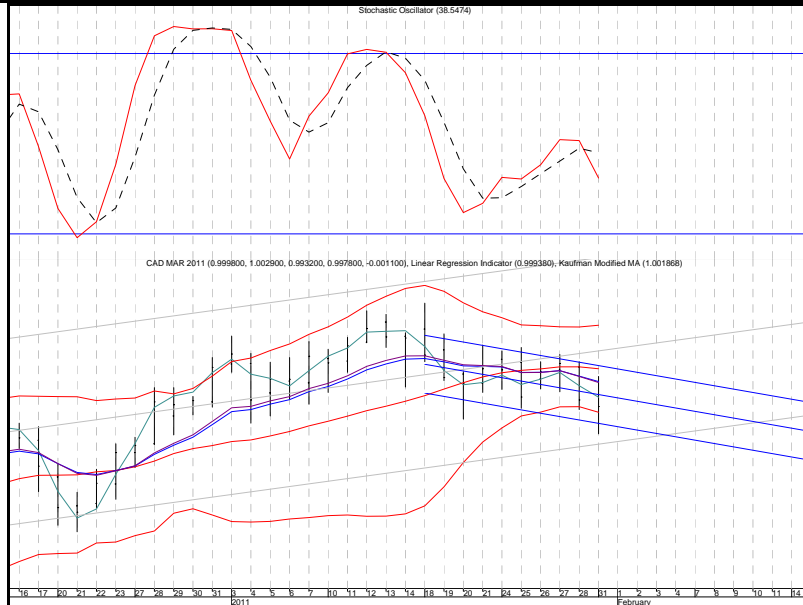
Canadian Dollar MAR 2011 Contract



Lower low and close under open but not near low. All of bar under 20-day after 3 previous days of almost entirely under it.

Red resistance 10027

New linreg channel 10044-9947

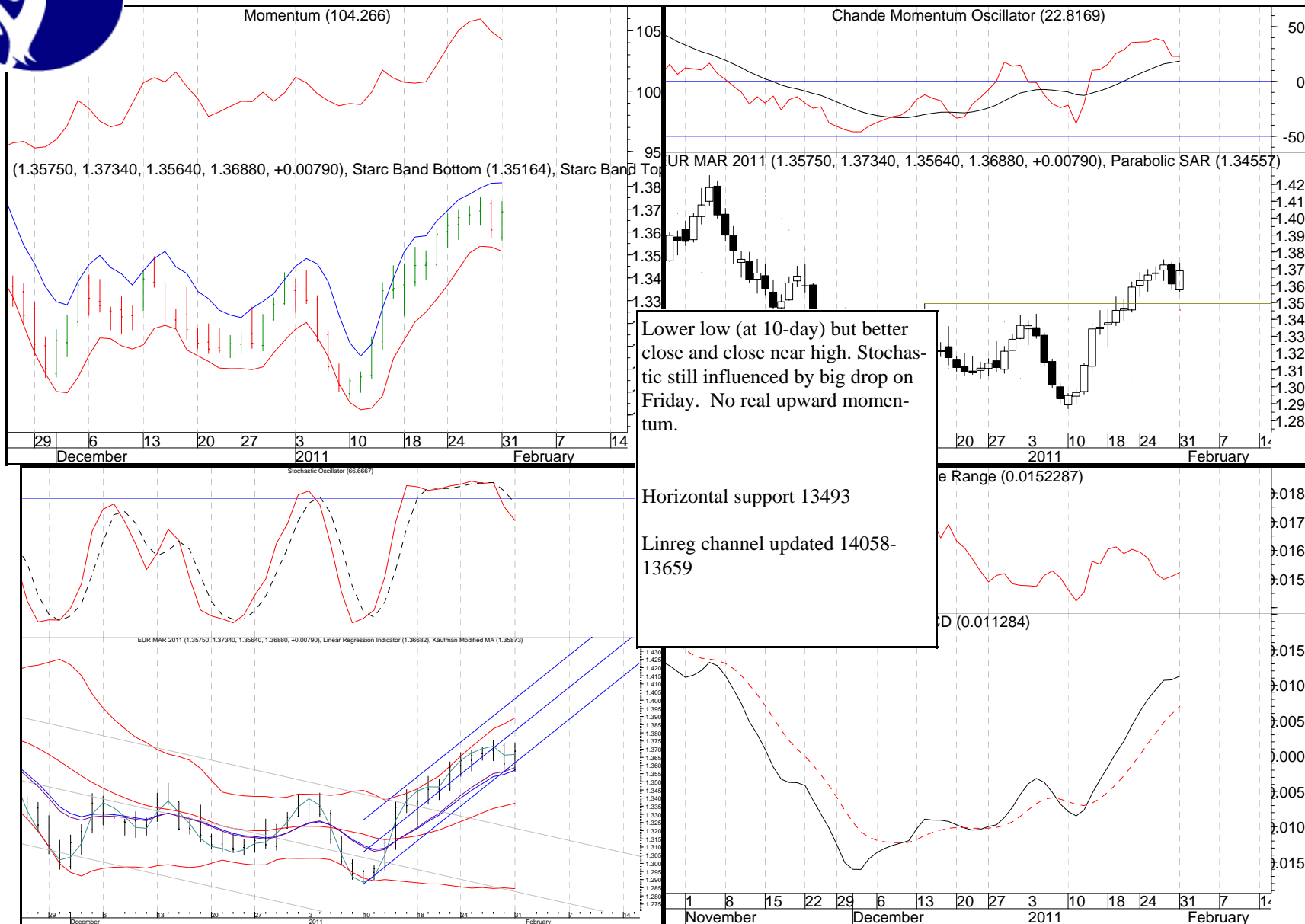




Rockefeller Treasury Services, Inc.

Monday, January 31, 2011

Euro Mar 2011 Contract

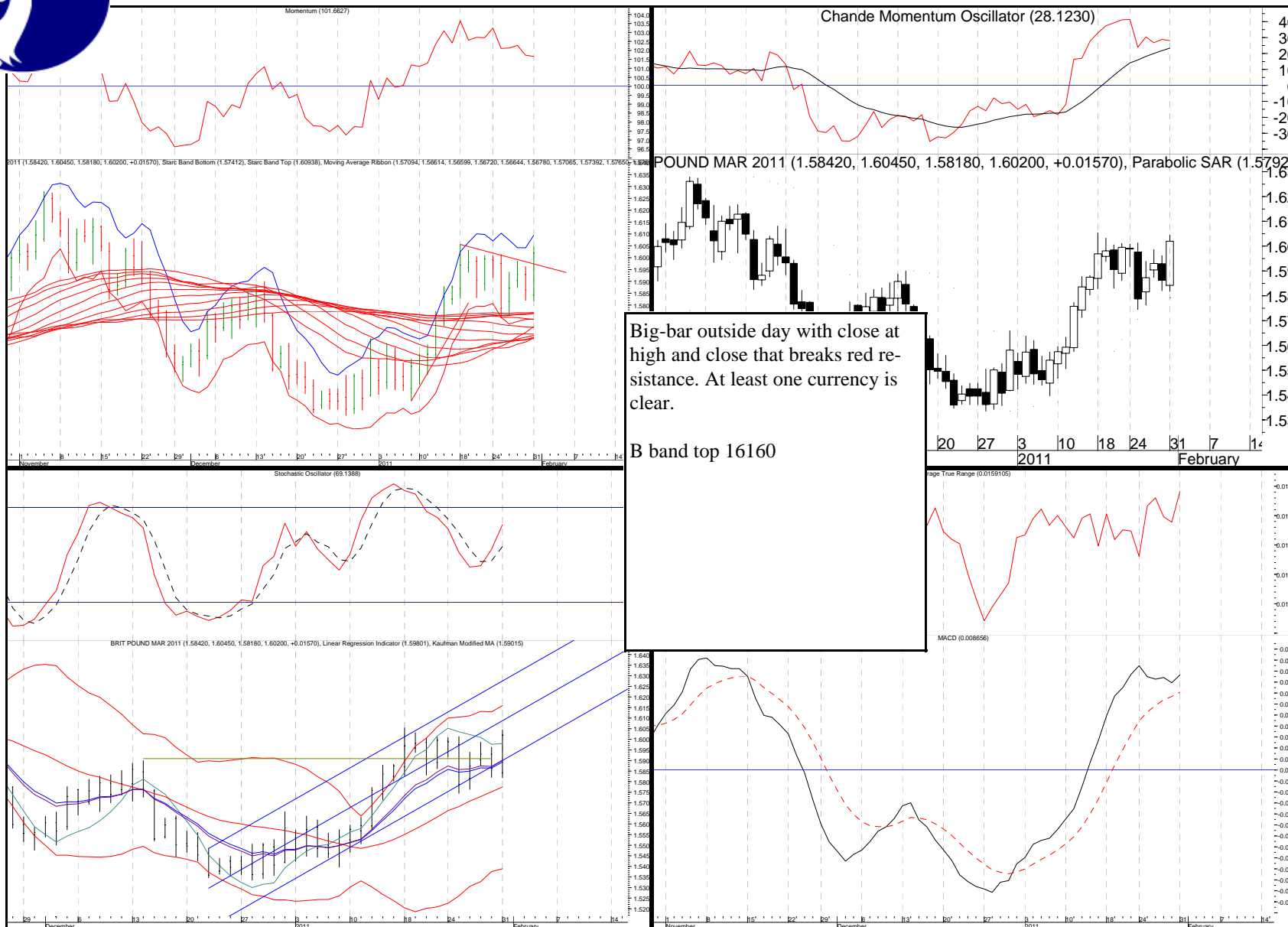


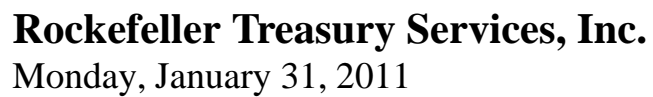


Rockefeller Treasury Services, Inc.

Monday, January 31, 2011

British Pound MAR 2011 Contract





Japanese Yen
Mar 2011 Contract

