

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Friday, 01/07/11 for Globex Open Sunday Night and Monday, 01/10/11--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	BUY	LONG	15541	15484	15607	15457	1/07/11	+84	NPR		
Points				-57	66					N/A	N/A
EURO	SELL	SQUARE	12929	--	--	--	1/07/11	--	12929	12993	12873
Points										-64	56
A\$	BUY	SQUARE	9874	--	--		1/07/11	--	9874	9840	9921
Points										-34	47
YEN	SELL	LONG	12051	12011	12104	12065	1/07/11	-14	11986	12019	11921
Points				40	53					-33	65
SF	SELL	SHORT	10362	10411	10301	10366	1/07/11	+4	NPR		
Points				49	61					N/A	N/A
C\$	BUY	SQUARE	10063	--	--	--	1/07/11	--	10063	10021	10107
Points										-42	44

WE HIT THE TARGET IN THE POUND AT 15407 FOR A GAIN OF 92 POINTS. WE WENT LONG AT 15457 ON FOOTNOTE RULE 2.
WE HIT THE TARGET IN THE EURO AT 12952 FOR A GAIN OF 78 POINTS.
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9868 AND HIT THE TARGET AT 9829 FOR A GAIN OF 39 POINTS.
WE HIT THE TARGET IN THE YEN AT 11982 FOR A GAIN OF 39 POINTS. WE WENT LONG AT 12065.
WE HIT THE STOP IN THE SF AT 10415 FOR A LOSS OF 49 POINTS. WE WENT SHORT AT 10366 ON FOOTNOTE RULE 3.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10018 AND HIT THE STOP AT 9987 FOR A LOSS OF 31 POINTS. WE WENT LONG AT 10018 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10067 FOR A GAIN OF 49 POINTS.

Reverse back to short yen is stop is hit.

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

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

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	1281.25
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	1250.00	1256.25
01/05/11 SF	10485	10555	01/05/11	70	875.00	2131.25
01/05/11 SF	10345	10435	01/05/11	90	1125.00	3256.25
01/05/11 Euro	13080	13155	01/06/11	75	937.50	4193.75
01/05/11 A\$	9864	9876	01/06/11	12	120.00	4313.75
01/06/11 Pound	15537	15499	01/06/11	38	237.50	4076.25
01/06/11 SF	10407	10366	01/06/11	41	512.50	3563.75
01/06/11 C\$	10021	10061	01/06/11	40	400.00	3963.75
01/06/11 Pound	15407	15499	01/07/11	92	575.00	4538.75
01/06/11 Yen	11982	12021	01/07/11	39	487.50	5026.25
01/06/11 Euro	12952	13030	01/07/11	78	975.00	6001.25
01/06/11 SF	10415	10366	01/07/11	49	612.50	5388.75
01/07/11 A\$	9829	9868	01/07/11	39	390.00	5778.75
01/07/11 C\$	10018	9987	01/07/11	31	310.00	5468.75
01/07/11 C\$	10018	10067	01/07/11	49	490.00	5958.75
					5958.75	

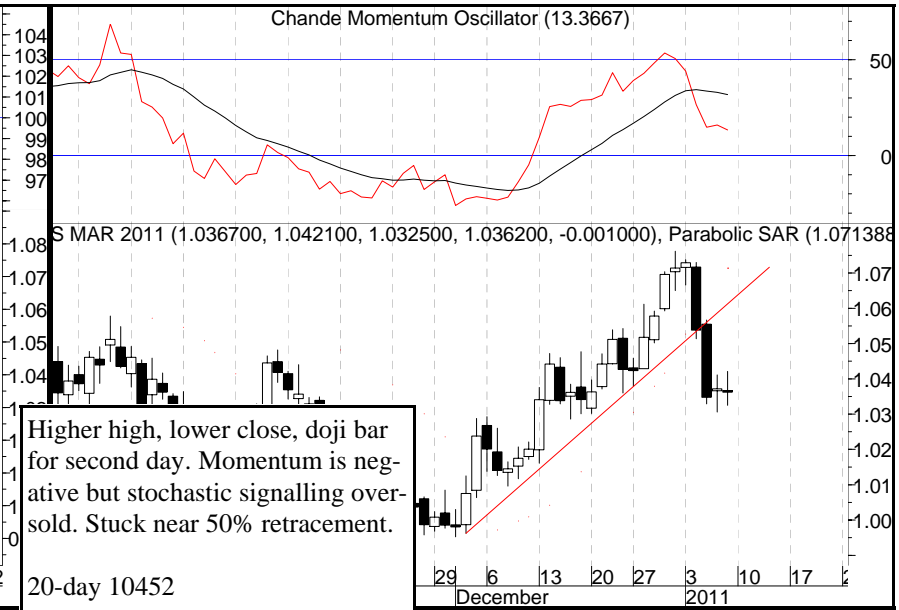
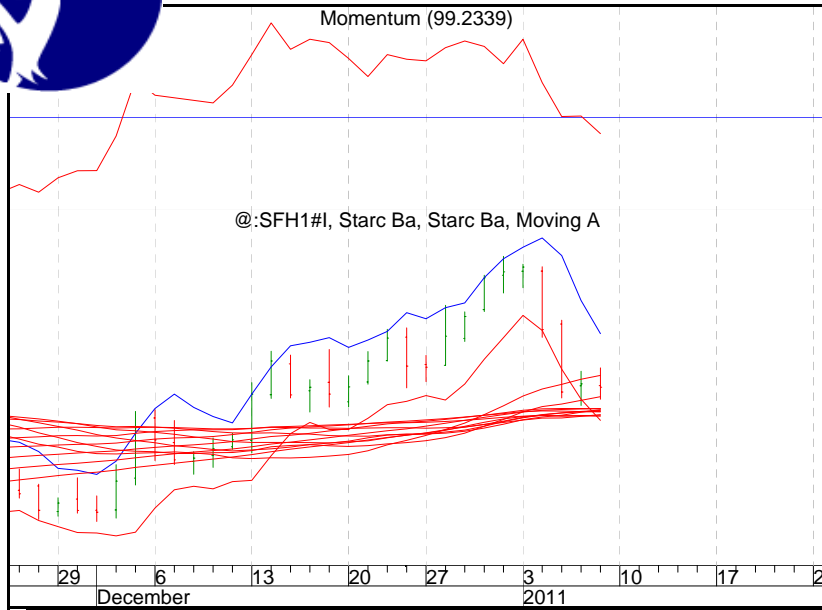
Open Positions

01/07/11 Pound	15457	
01/07/11 Yen	12065	
01/07/11 SF		10366

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.

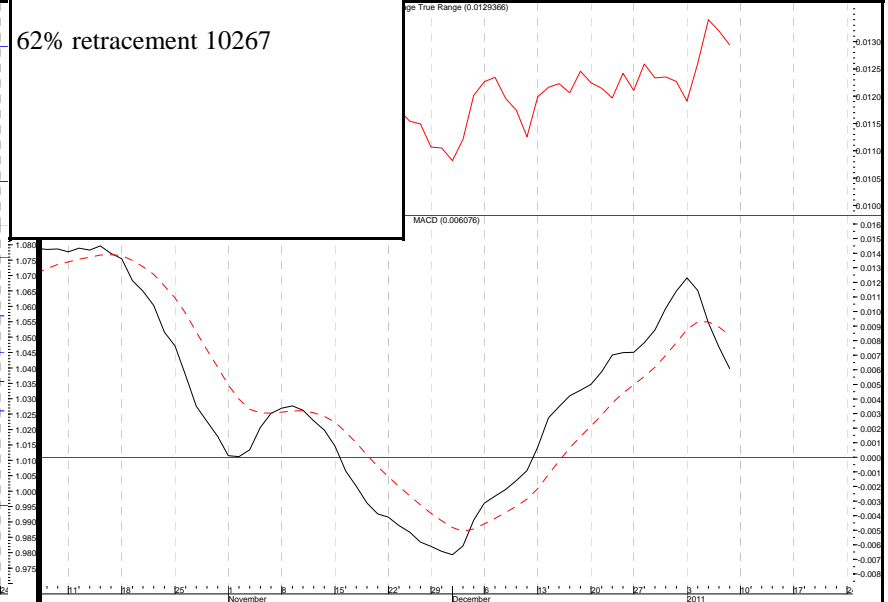
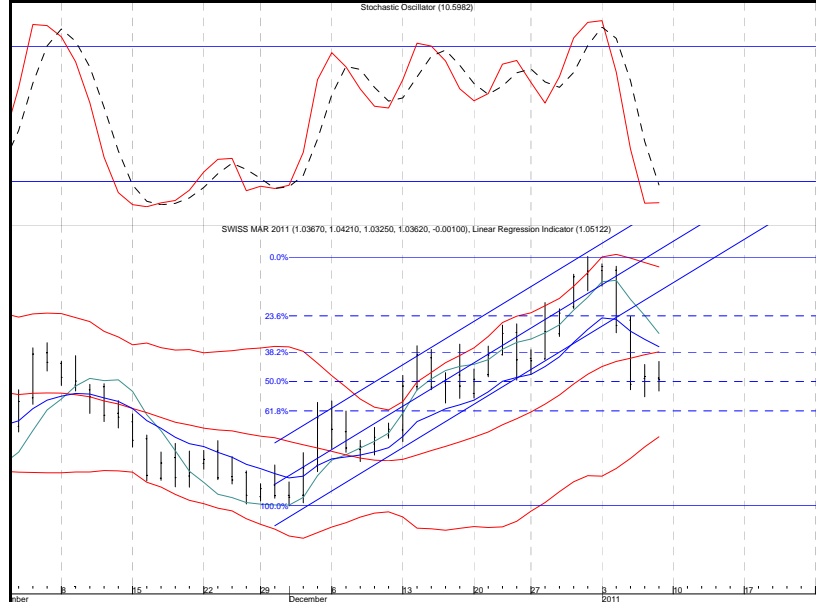
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

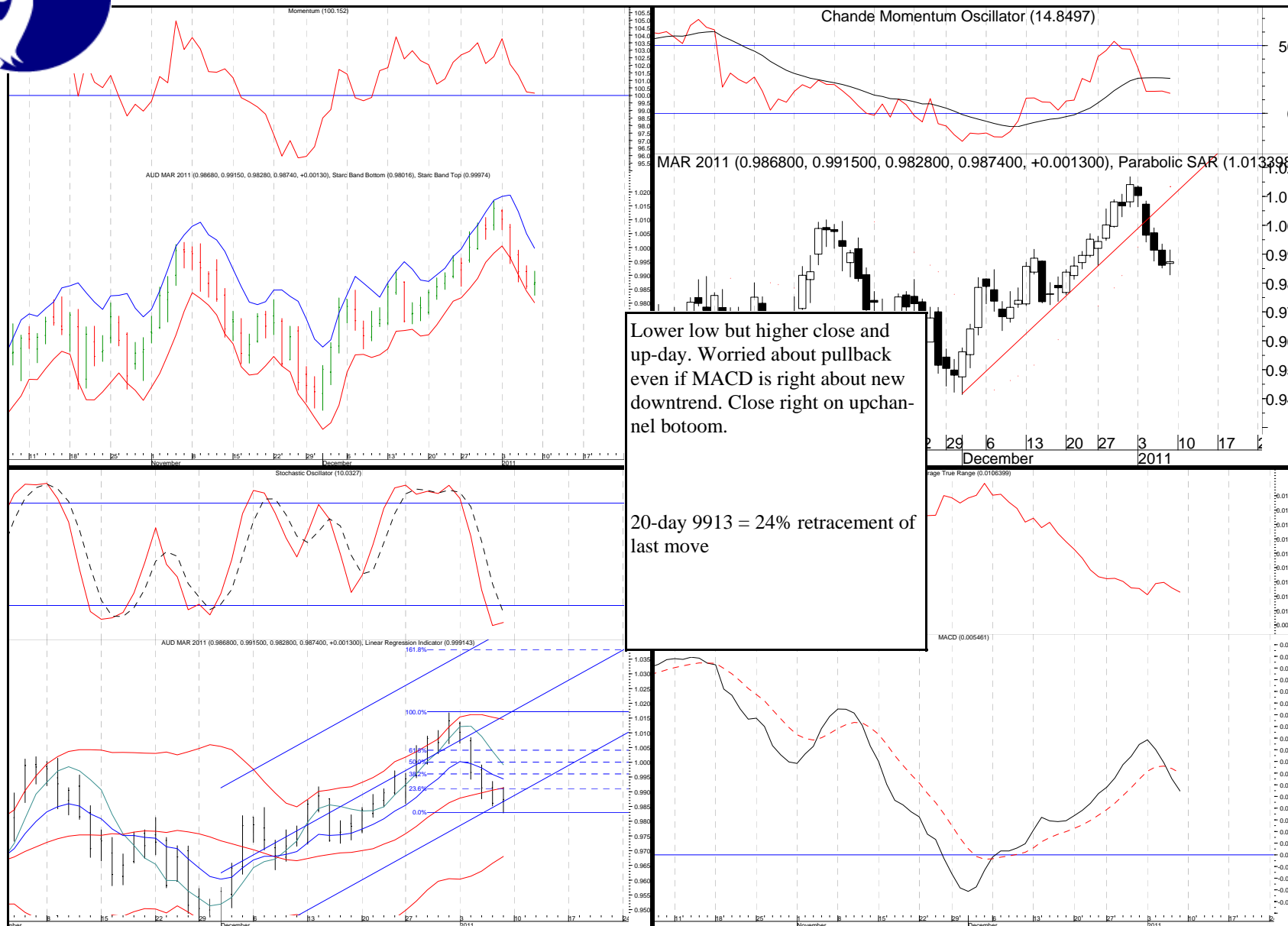


Higher high, lower close, doji bar for second day. Momentum is negative but stochastic signalling over-sold. Stuck near 50% retracement.

20-day 10452

62% retracement 10267



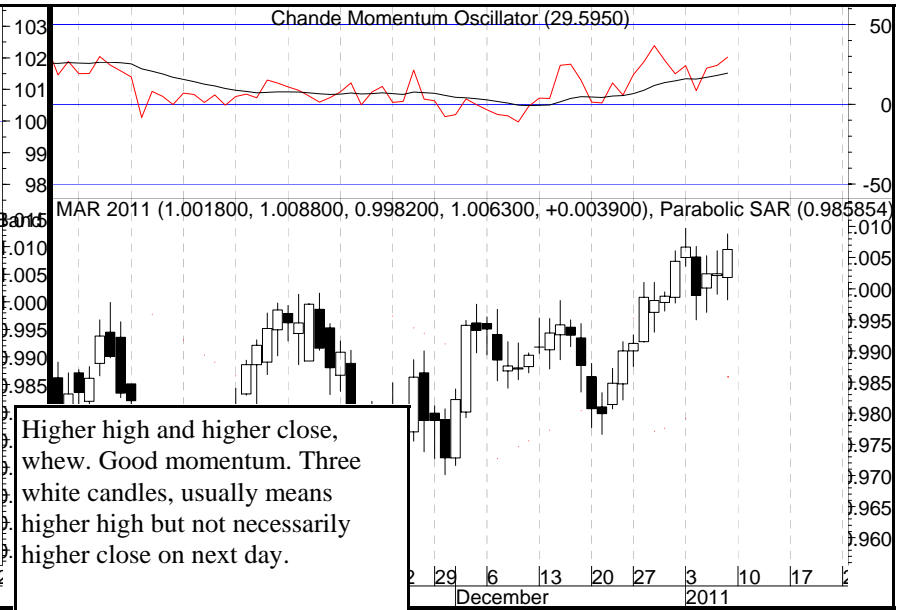
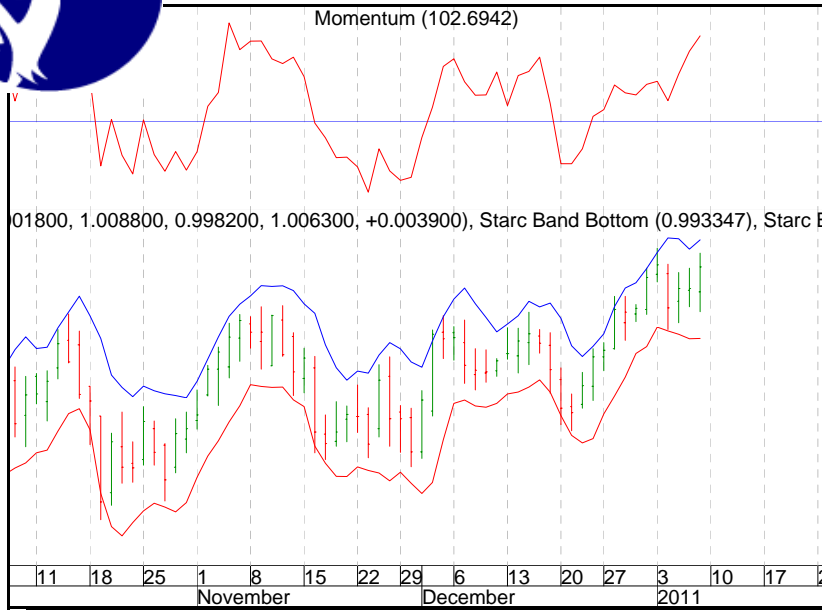




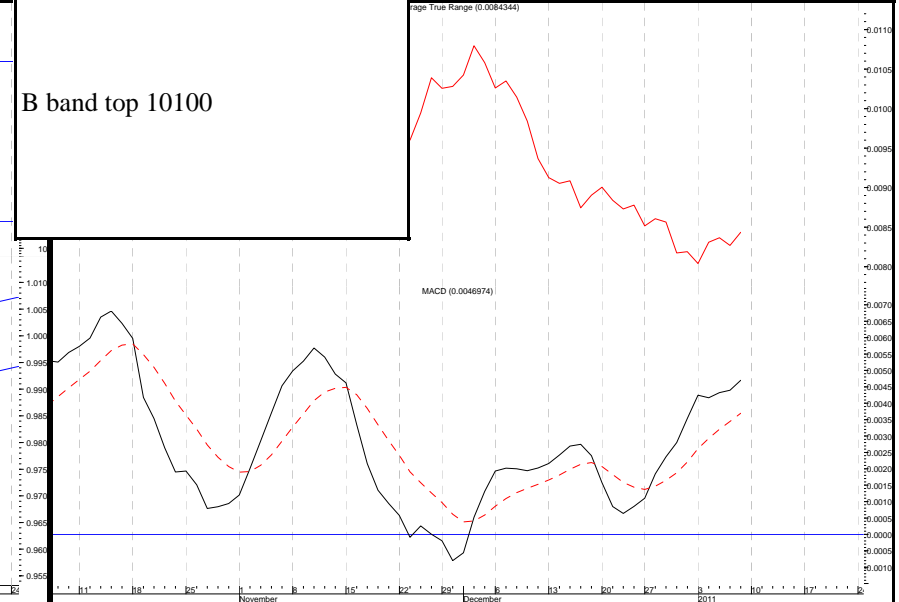
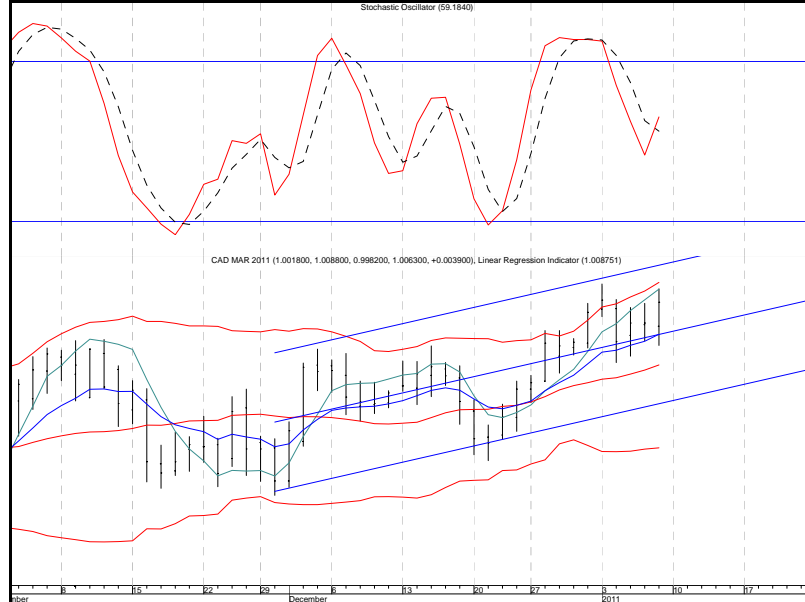
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Friday, January 7, 2011

Canadian Dollar MAR 2011 Contract



Higher high and higher close, whew. Good momentum. Three white candles, usually means higher high but not necessarily higher close on next day.

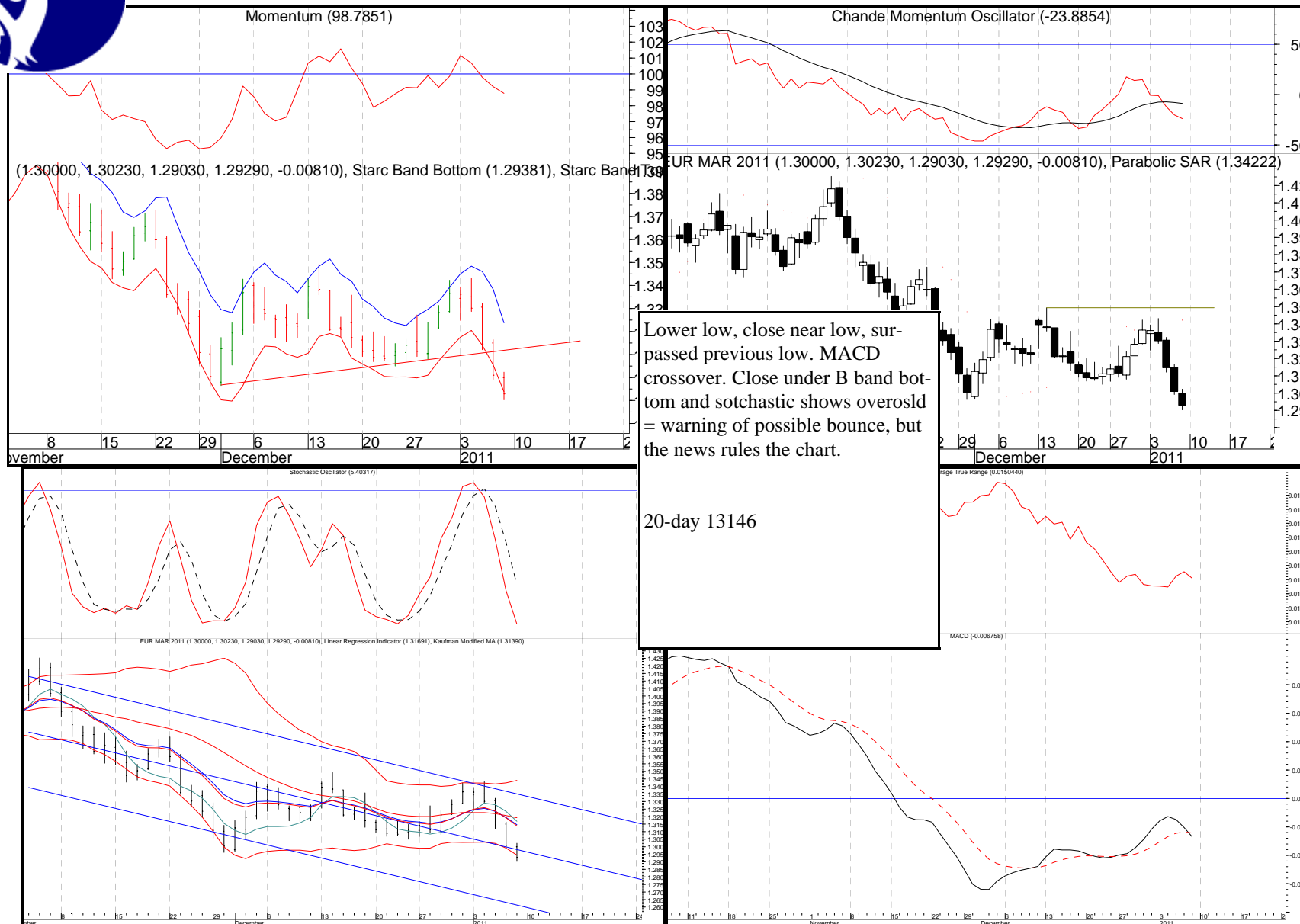


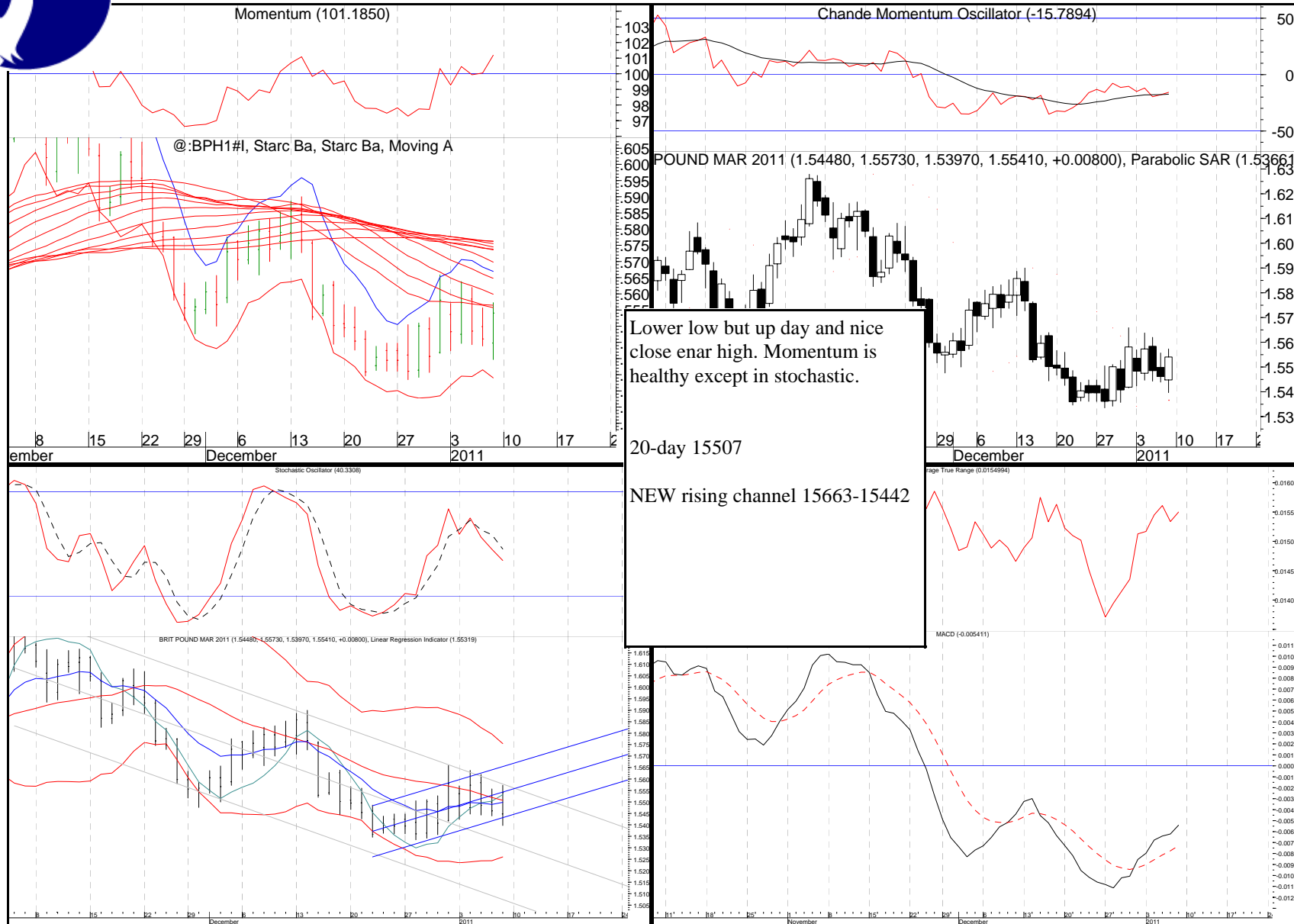


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Euro
Mar 2011 Contract

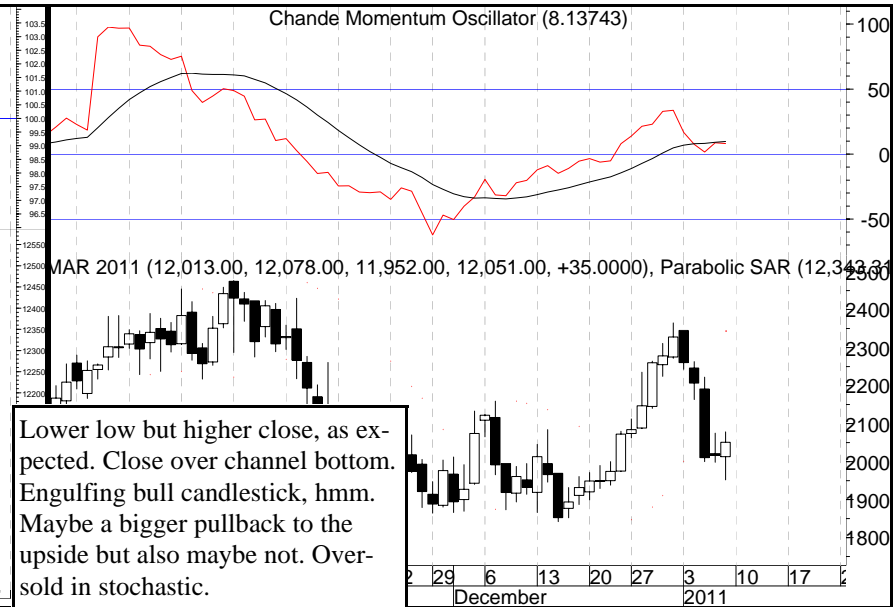






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**Japanese Yen
Mar 2011 Contract**



Lower low but higher close, as expected. Close over channel bottom. Engulfing bull candlestick, hmm. Maybe a bigger pullback to the upside but also maybe not. Over-sold in stochastic.

10-day 12116