

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Tuesday, 01/18/11 for Globex Open Tonight and Wednesday, 01/19/11--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	15969	--	--	--	1/18/11	--	15969	16020	15890
Points										-51	79
EURO	BUY	SQUARE	13380	--	--	--	1/18/11	--	13380	13322	13446
Points										-58	66
A\$	BUY	SQUARE	9916	--	--	--	1/18/11	--	9916	9878	9962
Points										-38	46
YEN	BUY	SQUARE	12117	--	--	--	1/18/11	--	12117	12065	12168
Points										-52	51
SF	BUY	SQUARE	10386	--	--	--	1/18/11	--	10386	10341	10439
Points										-45	53
C\$	BUY	SHORT	10065	10090	10045	10109	1/18/11	+44	NPR		
Points				-25	20					N/A	N/A

WE HIT THE TARGET IN THE POUND AT 15917 FOR A GAIN OF 72 POINTS. WE WENT LONG AT 15967 ON FOOTNOTE RULE 2 AND TOOK PROFIT AT 16067 FOR A GAIN OF 100 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13369 AND HIT THE STOP AT 13305 FOR A LOSS OF 64 POINTS. WE WENT LONG AT 13369 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 13397 FOR A GAIN OF 28 POINTS. WE WENT LONG AT 13447 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 13397 FOR A LOSS OF 50 POINTS .
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 9833 AND TOOK PROFIT AT 9898 FOR A GAIN OF 65 POINTS.
WE HIT THE TARGET IN THE YEN AT 12123 FOR A GAIN OF 37 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 10387 AND TOOK PROFIT AT 10422 FOR A GAIN OF 35 POINTS. WE WENT LONG AT 10472 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 10422 FOR A LOSS OF 50 POINTS.
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10109 AND HIT THE STOP AT 10130 FOR A LOSS OF 21 POINTS. WE WENT SHORT AGAIN AT 10109 ON FOOTNOTE RULE 3.

If stop is hit on pound short position, reverse to long with stop 60 points under and target 80 points over.

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
01/07/11 Pound	15457	15484	01/10/11	27	168.75	6127.50
01/07/11 SF	10301	10366	01/10/11	65	812.50	6940.00
01/10/11 Euro	12873	12893	01/10/11	20	250.00	7190.00
01/10/11 A\$	9870	9840	01/10/11	30	300.00	6890.00
01/10/11 C\$	10059	10021	01/10/11	38	380.00	6510.00
01/07/11 Yen	12065	12104	01/10/11	39	487.50	7897.50
01/10/11 Pound	15541	15523	01/11/11	18	112.50	7785.00
01/10/11 A\$	9870	9856	01/11/11	14	140.00	7645.00
01/10/11 C\$	10059	10080	01/11/11	21	210.00	7855.00
01/11/11 A\$	9760	9826	01/11/11	66	660.00	8515.00

01/11/11 Yen	12098	12044	01/11/11	54	675.00	7840.00
01/11/11 SF	10282	10341	01/11/11	59	737.50	8577.50
01/11/11 Pound	15541	15628	01/11/11	87	543.75	9121.25
01/11/11 Euro	13018	12944	01/12/11	74	925.00	8196.25
01/12/11 Pound	15591	15654	01/12/11	63	393.75	8590.00
01/12/11 A\$	9743	9758	01/12/11	15	150.00	8740.00
01/12/11 Yen	12058	12005	01/12/11	53	662.50	8077.50
01/12/11 SF	10316	10274	01/12/11	42	525.00	7552.50
01/12/11 Euro	13110	13035	01/12/11	75	937.50	6615.00
01/12/11 Yen	12058	12005	01/12/11	53	662.50	5952.50
01/12/11 C\$	10131	10081	01/13/11	50	500.00	5452.50
01/12/11 Pound	15704	15795	01/13/11	91	568.75	6021.25
01/13/11 Euro	13122	13192	01/13/11	70	875.00	6896.25
01/13/11 Euro	13242	13342	01/13/11	100	1250.00	8146.25
01/13/11 A\$	9888	9923	01/13/11	35	350.00	8496.25
01/13/11 Yen	12051	12110	01/13/11	59	737.50	9233.75
01/13/11 SF	10357	10307	01/13/11	50	625.00	8608.75
01/13/11 SF	10357	10386	01/13/11	29	362.50	8971.25
01/13/11 C\$	10081	10126	01/13/11	45	450.00	9421.25
01/14/11 Euro	13345	13398	01/14/11	53	662.50	10083.75
01/14/11 Euro	13448	13398	01/14/11	50	625.00	9458.75
01/14/11 A\$	9917	9847	01/14/11	70	700.00	8758.75
01/14/11 SF	10374	10435	01/14/11	61	762.50	9521.25
01/14/11 C\$	10055	10097	01/14/11	42	420.00	9941.25
01/14/11 Yen	12086	12044	01/14/11	42	525.00	9416.25
01/13/11 Pound	15845	15917	01/18/11	72	450.00	9866.25
01/14/11 Yen	12086	12123	01/18/11	37	462.50	10328.75
01/18/11 Pound	15967	16067	01/18/11	100	625.00	10953.75
01/18/11 Euro	13369	13305	01/18/11	64	800.00	10153.75
01/18/11 Euro	13369	13397	01/18/11	28	350.00	10503.75
01/18/11 A\$	9833	9898	01/18/11	65	650.00	11153.75
01/18/11 SF	10387	10422	01/18/11	35	437.50	11591.25
01/18/11 C\$	10130	10109	01/18/11	21	210.00	11381.25
01/18/11 Euro	13447	13397	01/18/11	50	625.00	10756.25
01/18/11 SF	10472	10422	01/18/11	50	625.00	10131.25
						10131.25

Open Positions

01/18/11 C\$ **10109**

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.

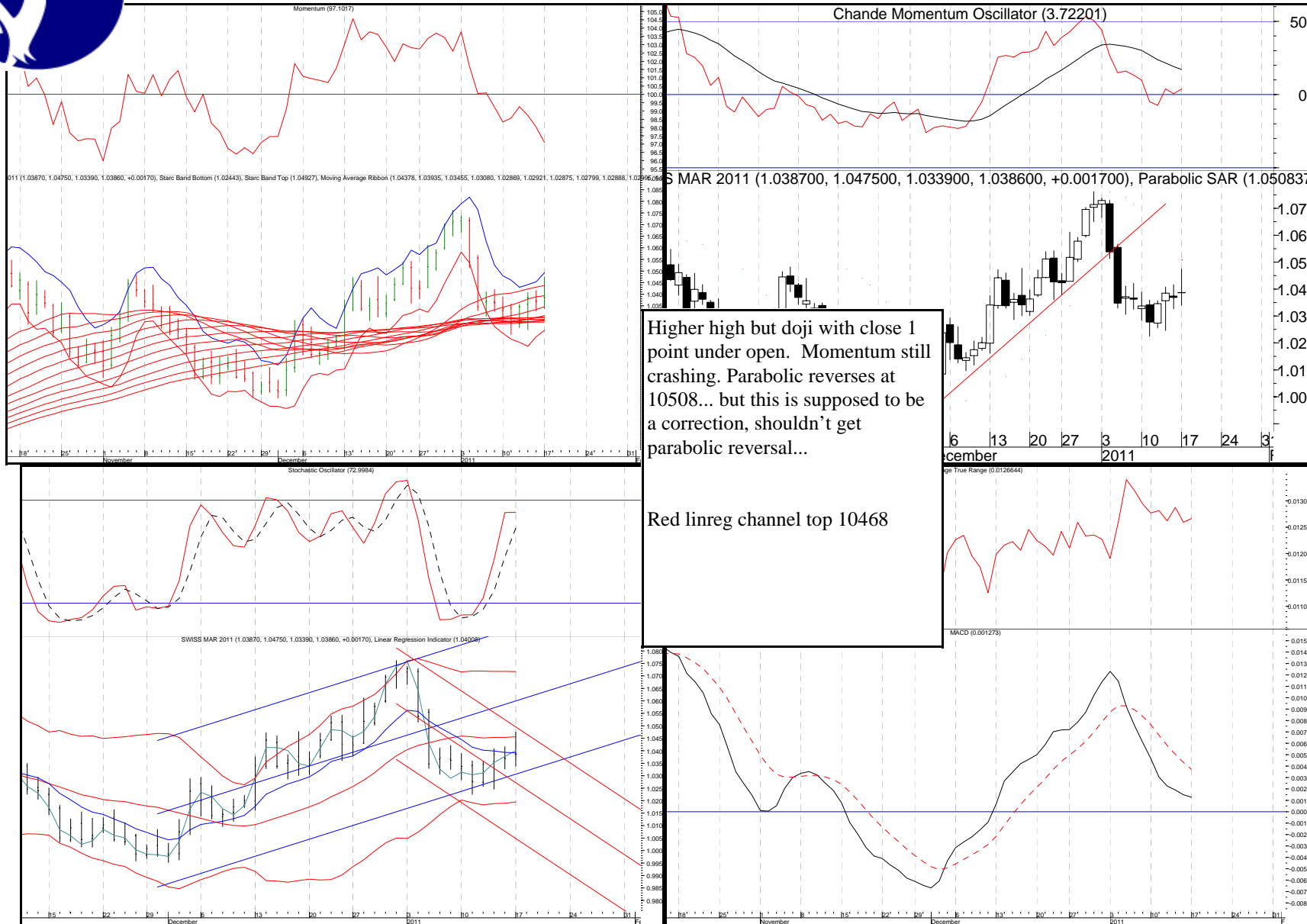
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

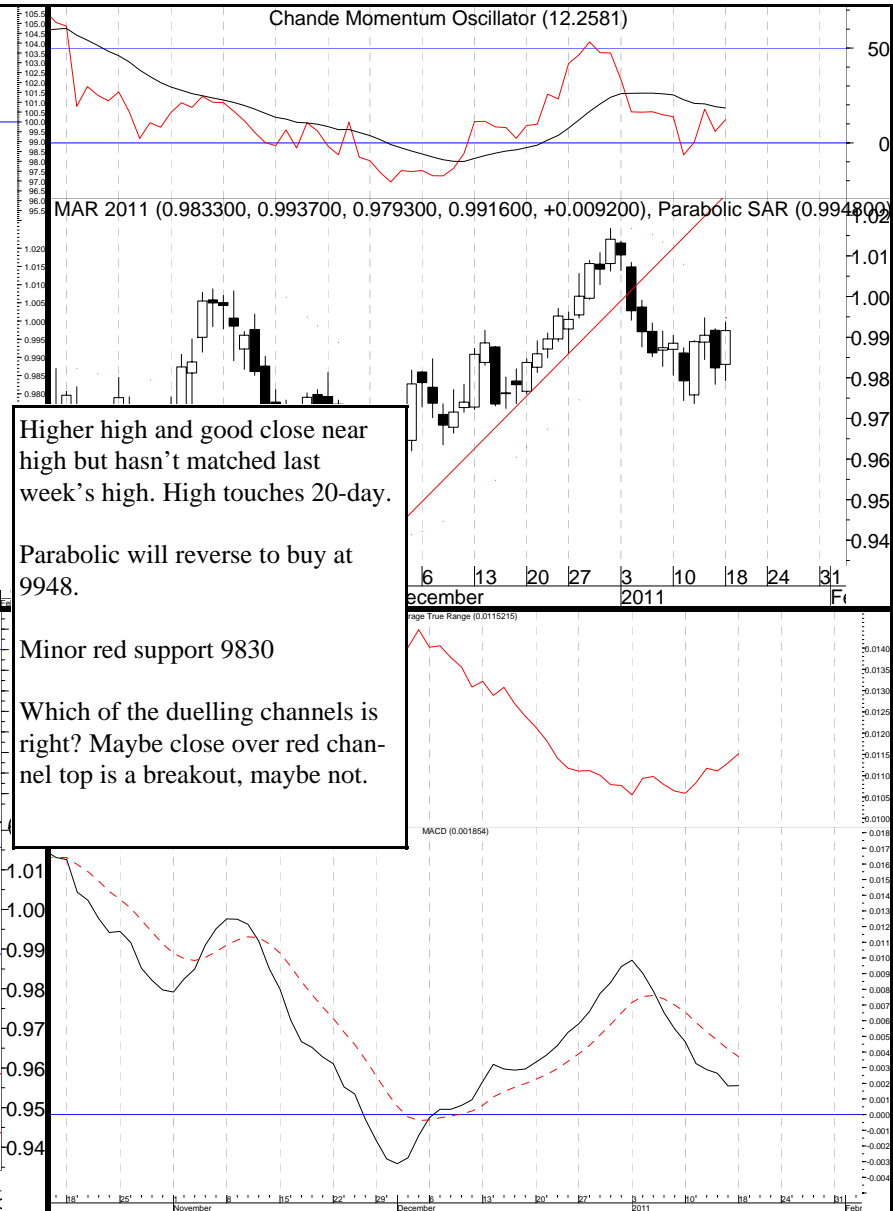
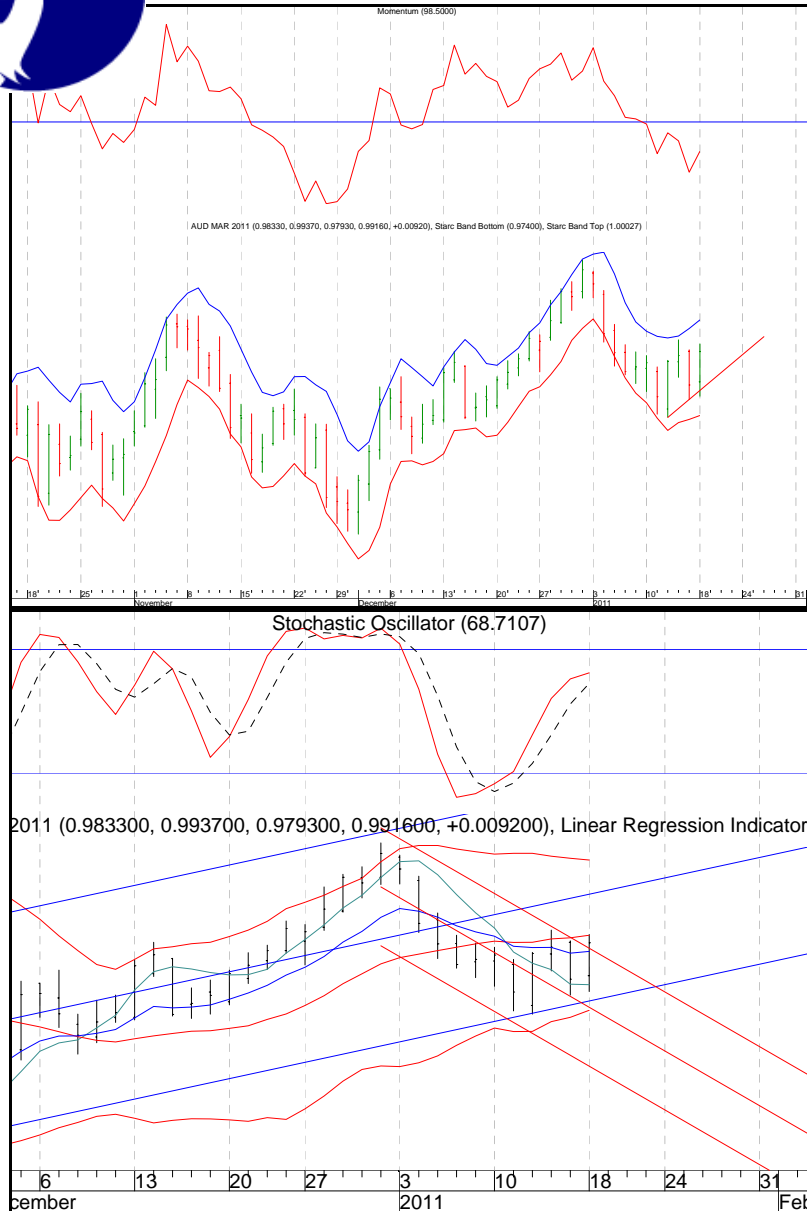


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Tuesday, January 18, 2011

Swiss Franc MAR 2011 Contract



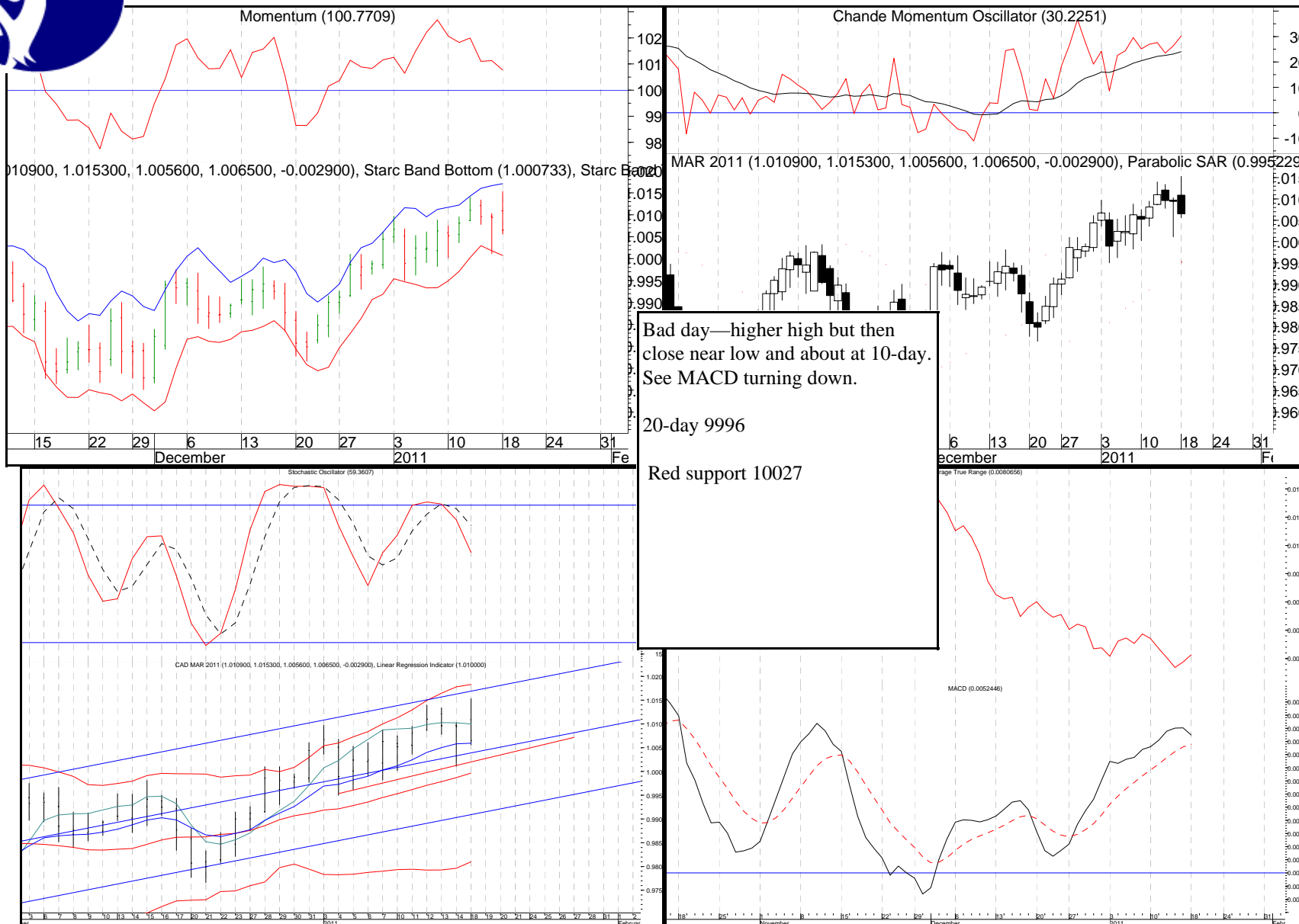




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Canadian Dollar MAR 2011 Contract



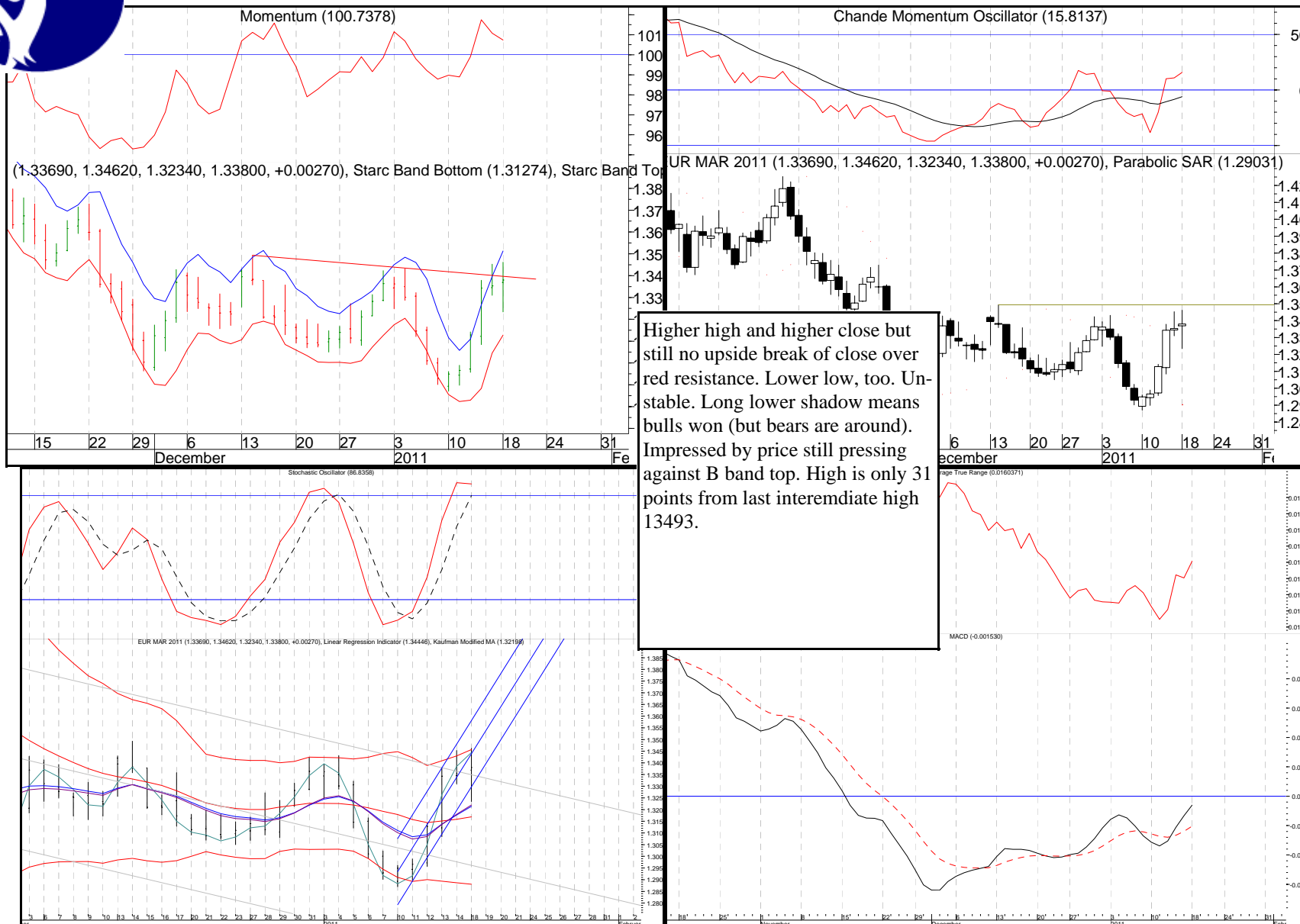


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Euro

Mar 2011 Contract

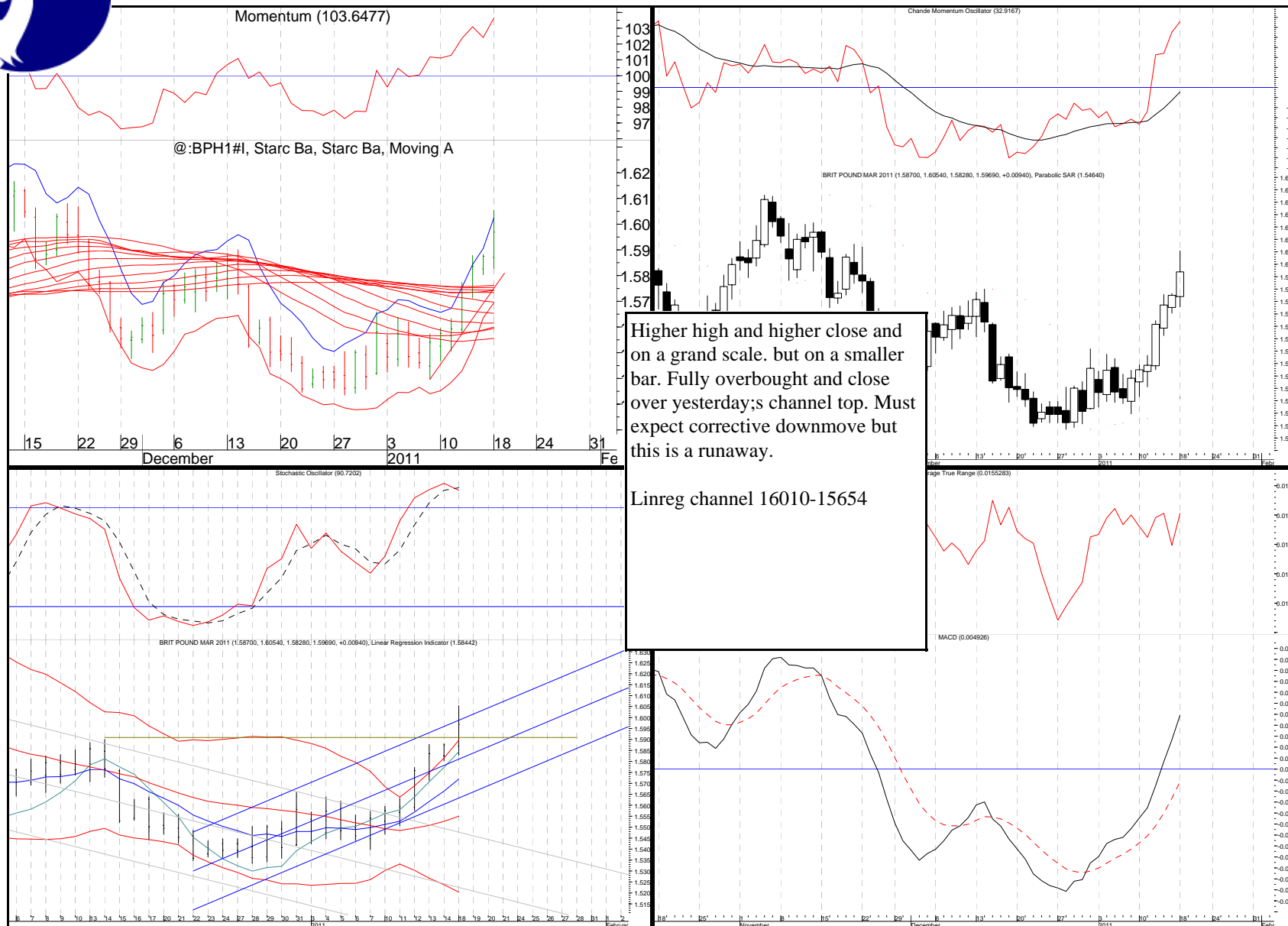




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British Pound MAR 2011 Contract





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Japanese Yen Mar 2011 Contract

