

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Friday, 01/14/11 for Globex Open Sunday for Tuesday, 01/18/11--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	15875	15813	15917	15845	1/13/11	+30	NPR		
Points				-62	42					N/A	N/A
EURO	BUY	SQUARE	13353	--	--	--	1/14/11	--	13353	13305	13397
Points										-48	44
A\$	BUY	SQUARE	9824	--	--	--	1/14/11	--	9824	9789	9898
Points										-35	74
YEN	BUY	SQUARE	12054	12008	12123	12086	1/14/11	--	NPR		
Points				-46	69					N/A	N/A
SF	BUY	SQUARE	10369	--	--	--	1/14/11	--	10369	10323	10422
Points										-46	53
C\$	SELL	SQUARE	10094	--	--	--	1/14/11	--	10094	10130	10044
Points										-36	50

**FUTURES MARKET IS CLOSED MONDAY FOR MARTIN LUTHER KING NATIONAL HOLIDAY. TRADES DONE IN GLOBEX ON AT SUNDAY OPEN 6 PM EST ARE FOR TUESDAY, 01/18, IF WE READ THE CALENDAR RIGHT (AND OFTEN WE DO NOT BECAUSE IT IS SO BADLY PRESENTED and sometimes wrong, like saying today the market would close early).**

NOTHING DONE IN POUND. MISSED TARGET BY 3 POINTS.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13345 AND TOOK PROFIT AT 13398 FOR A GAIN OF 53 POINTS. WE WENT LONG AT 13448 ON FOOTNOTE RULE 2 AND HIT THE STOP AT 13398 FOR A LOSS OF 50 POINTS.

WE WENT LONG THE AUD AT THE GLOBEX OPEN 9917 AND HIT THE STOP AT 9847 FOR A LOSS OF 70 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12086 AND HIT THE STOP AT THE EXACT LOW AT 12044 FOR A LOSS OF 42 POINTS. WE WENT LONG AGAIN AT 12086 ON FOOTNOTE RULE 3.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10374 AND HIT THE STOP AT 10435 FOR A LOSS OF 61 POINTS.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10097 AND TOOK PROFIT AT 10055 FOR A GAIN OF 42 POINTS.

**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

**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.

<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>

Entry Date	Currency	Buy	Sell	Exit Date	Points	P/L	Cumulative
01/04/11	Euro	<b>13350</b>	13422	01/04/11	72	900.00	900.00
01/04/11	Pound	15538	<b>15475</b>	01/04/11	63	393.75	506.25
01/04/11	A\$	10043	<b>10073</b>	01/04/11	30	300.00	806.25
01/04/11	Yen	12208	<b>12246</b>	01/04/11	38	475.00	1281.25
01/04/11	SF	<b>10717</b>	10677	01/04/11	40	500.00	781.25
01/04/11	C\$	10027	<b>10051</b>	01/04/11	24	240.00	121.25
01/04/11	A\$	9926	<b>9993</b>	01/05/11	67	670.00	791.25
01/04/11	C\$	10033	<b>9977</b>	01/05/11	56	560.00	231.25
01/05/11	Pound	<b>15584</b>	15508	01/05/11	76	475.00	243.75
01/05/11	Euro	<b>13306</b>	13252	01/05/11	54	675.00	918.75
01/05/11	Euro	13205	<b>13252</b>	01/05/11	47	587.50	331.25
01/05/11	Yen	12164	<b>12191</b>	01/05/11	27	337.50	6.25
01/05/11	Yen	12014	<b>12114</b>	01/05/11	100	1250.00	1256.25
01/05/11	SF	10485	<b>10555</b>	01/05/11	70	875.00	2131.25
01/05/11	SF	10345	<b>10435</b>	01/05/11	90	1125.00	3256.25
01/05/11	Euro	13080	<b>13155</b>	01/06/11	75	937.50	4193.75
01/05/11	A\$	9864	<b>9876</b>	01/06/11	12	120.00	4313.75
01/06/11	Pound	15537	<b>15499</b>	01/06/11	38	237.50	4076.25
01/06/11	SF	10407	<b>10366</b>	01/06/11	41	512.50	3563.75
01/06/11	C\$	10021	<b>10061</b>	01/06/11	40	400.00	3963.75
01/06/11	Pound	15407	<b>15499</b>	01/07/11	92	575.00	4538.75
01/06/11	Yen	11982	<b>12021</b>	01/07/11	39	487.50	5026.25
01/06/11	Euro	12952	<b>13030</b>	01/07/11	78	975.00	6001.25
01/06/11	SF	10415	<b>10366</b>	01/07/11	49	612.50	5388.75
01/07/11	A\$	9829	<b>9868</b>	01/07/11	39	390.00	5778.75
01/07/11	C\$	10018	<b>9987</b>	01/07/11	31	310.00	5468.75
01/07/11	C\$	10018	<b>10067</b>	01/07/11	49	490.00	5958.75
01/07/11	Pound	<b>15457</b>	<b>15484</b>	01/10/11	27	168.75	6127.50
01/07/11	SF	10301	<b>10366</b>	01/10/11	65	812.50	6940.00
01/10/11	Euro	12873	<b>12893</b>	01/10/11	20	250.00	7190.00
01/10/11	A\$	<b>9870</b>	9840	01/10/11	30	300.00	6890.00
01/10/11	C\$	<b>10059</b>	10021	01/10/11	38	380.00	6510.00
01/07/11	Yen	<b>12065</b>	12104	01/10/11	39	487.50	7897.50
01/10/11	Pound	<b>15541</b>	15523	01/11/11	18	112.50	7785.00
01/10/11	A\$	<b>9870</b>	9856	01/11/11	14	140.00	7645.00
01/10/11	C\$	<b>10059</b>	10080	01/11/11	21	210.00	7855.00
01/11/11	A\$	9760	<b>9826</b>	01/11/11	66	660.00	8515.00

01/11/11 Yen	<b>12098</b>	12044	01/11/11	<b>54</b>	<b>675.00</b>	7840.00
01/11/11 SF	10282	<b>10341</b>	01/11/11	59	737.50	8577.50
01/11/11 Pound	<b>15541</b>	15628	01/11/11	87	543.75	<b>9121.25</b>
01/11/11 Euro	13018	<b>12944</b>	01/12/11	<b>74</b>	<b>925.00</b>	8196.25
01/12/11 Pound	<b>15591</b>	15654	01/12/11	63	393.75	8590.00
01/12/11 A\$	9743	<b>9758</b>	01/12/11	15	150.00	8740.00
01/12/11 Yen	12058	<b>12005</b>	01/12/11	<b>53</b>	<b>662.50</b>	8077.50
01/12/11 SF	10316	<b>10274</b>	01/12/11	<b>42</b>	<b>525.00</b>	7552.50
01/12/11 Euro	13110	<b>13035</b>	01/12/11	<b>75</b>	<b>937.50</b>	6615.00
01/12/11 Yen	12058	<b>12005</b>	01/12/11	<b>53</b>	<b>662.50</b>	5952.50
01/12/11 C\$	<b>10131</b>	<b>10081</b>	01/13/11	<b>50</b>	<b>500.00</b>	5452.50
01/12/11 Pound	<b>15704</b>	15795	01/13/11	91	568.75	6021.25
01/13/11 Euro	<b>13122</b>	13192	01/13/11	70	875.00	6896.25
01/13/11 Euro	<b>13242</b>	13342	01/13/11	100	1250.00	8146.25
01/13/11 A\$	<b>9888</b>	9923	01/13/11	35	350.00	8496.25
01/13/11 Yen	<b>12051</b>	12110	01/13/11	59	737.50	9233.75
01/13/11 SF	<b>10357</b>	10307	01/13/11	<b>50</b>	<b>625.00</b>	8608.75
01/13/11 SF	<b>10357</b>	10386	01/13/11	29	362.50	8971.25
01/13/11 C\$	<b>10081</b>	10126	01/13/11	45	450.00	9421.25
01/14/11 Euro	<b>13345</b>	13398	01/14/11	53	662.50	10083.75
01/14/11 Euro	<b>13448</b>	13398	01/14/11	<b>50</b>	<b>625.00</b>	9458.75
01/14/11 A\$	<b>9917</b>	9847	01/14/11	<b>70</b>	<b>700.00</b>	8758.75
01/14/11 SF	<b>10374</b>	10435	01/14/11	61	762.50	9521.25
01/14/11 C\$	10055	<b>10097</b>	01/14/11	42	420.00	9941.25
01/14/11 Yen	<b>12086</b>	12044	01/14/11	<b>42</b>	<b>525.00</b>	9416.25
						9416.25

#### Open Positions

01/13/11 Pound	<b>15845</b>
01/14/11 Yen	<b>12086</b>

#### 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

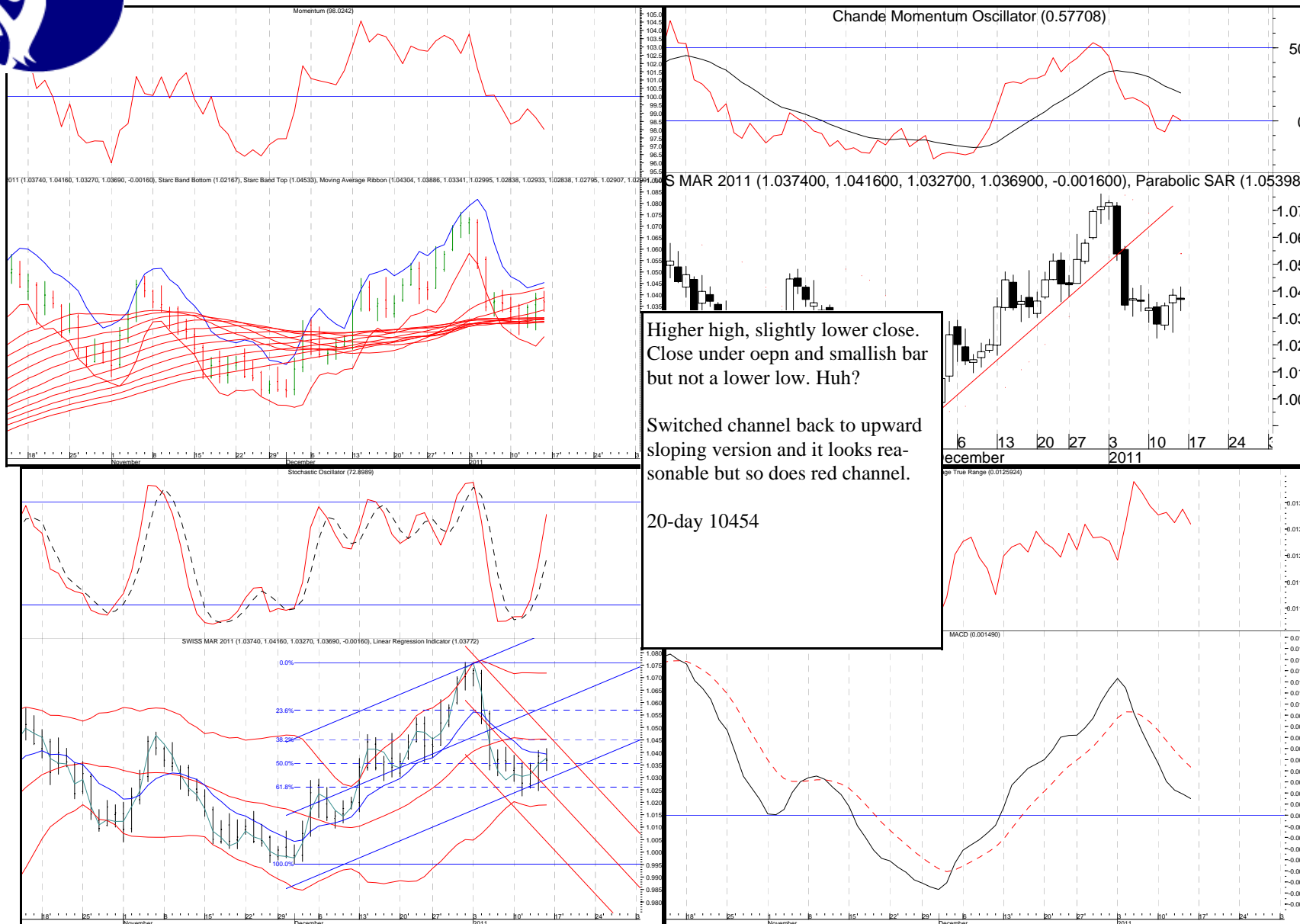
THERE ARE NUMEROUS OTHER FACTORS RELATED TO THE MARKETS IN GENERAL OR TO THE IMPLEMENTATION OF ANY SPECIFIC TRADING PROGRAM WHICH CANNOT BE FULLY ACCOUNTED FOR IN THE PREPARATION OF HYPOTHETICAL PERFORMANCE RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.

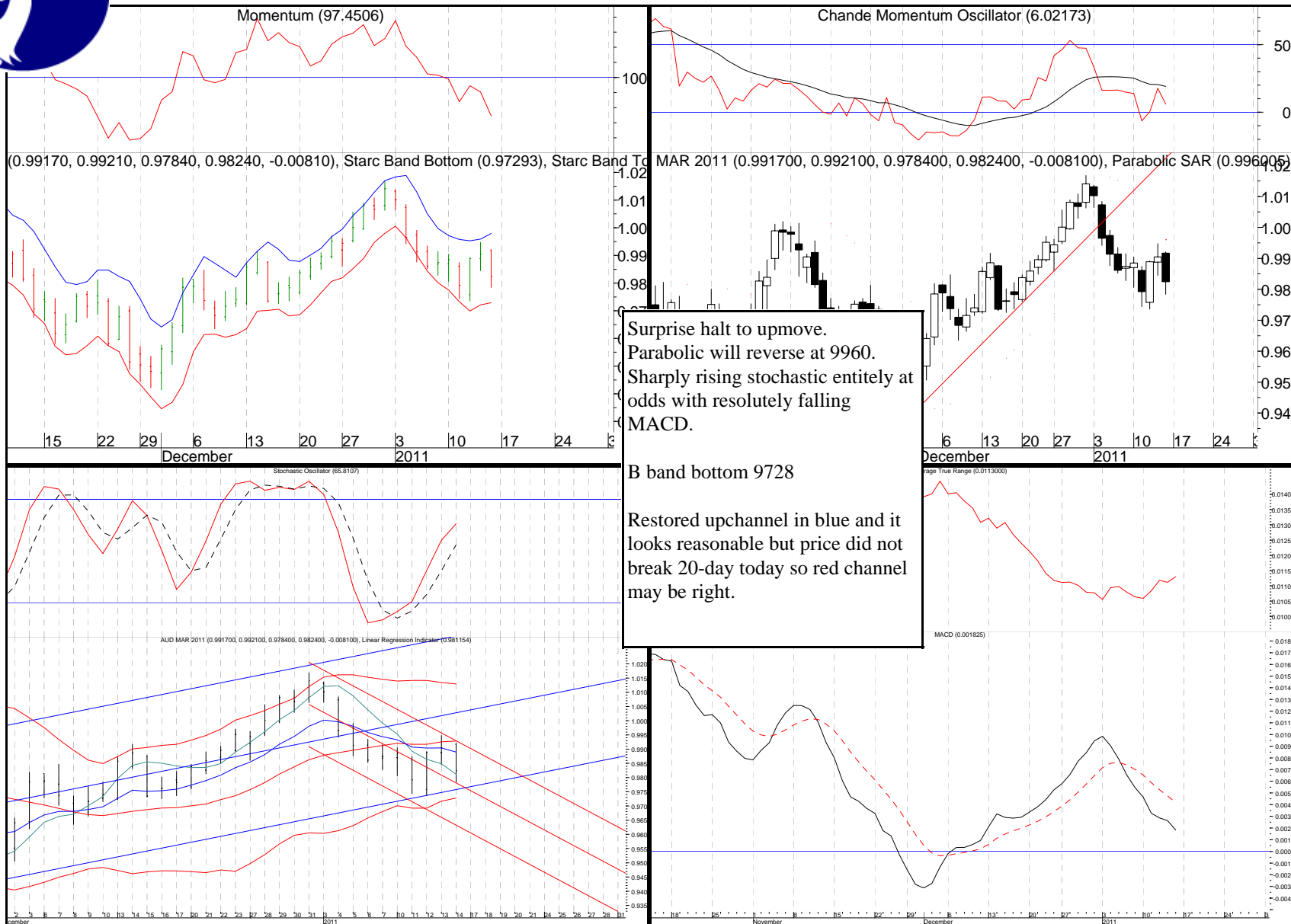


# Rockefeller Treasury Services, Inc.

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## Swiss Franc MAR 2011 Contract



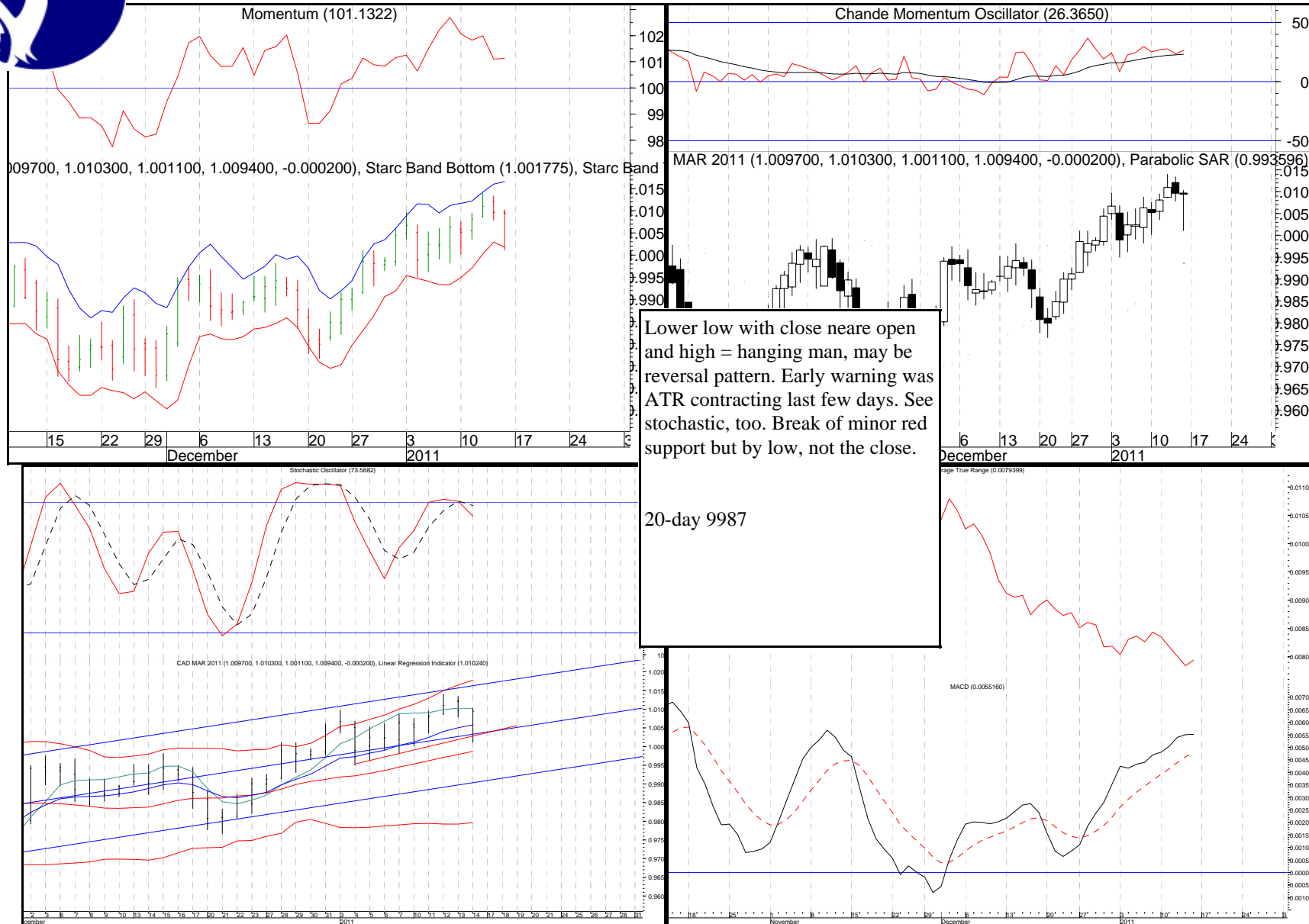




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## Canadian Dollar MAR 2011 Contract

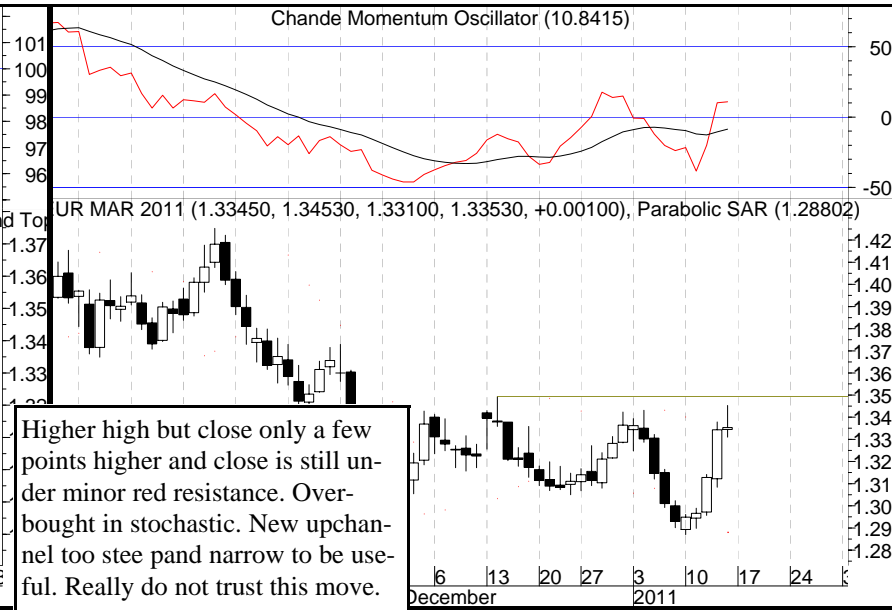
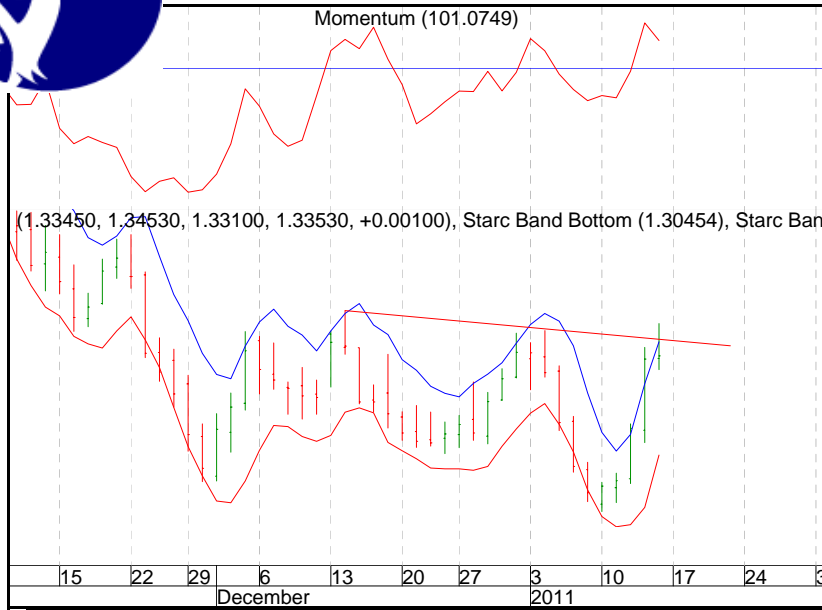




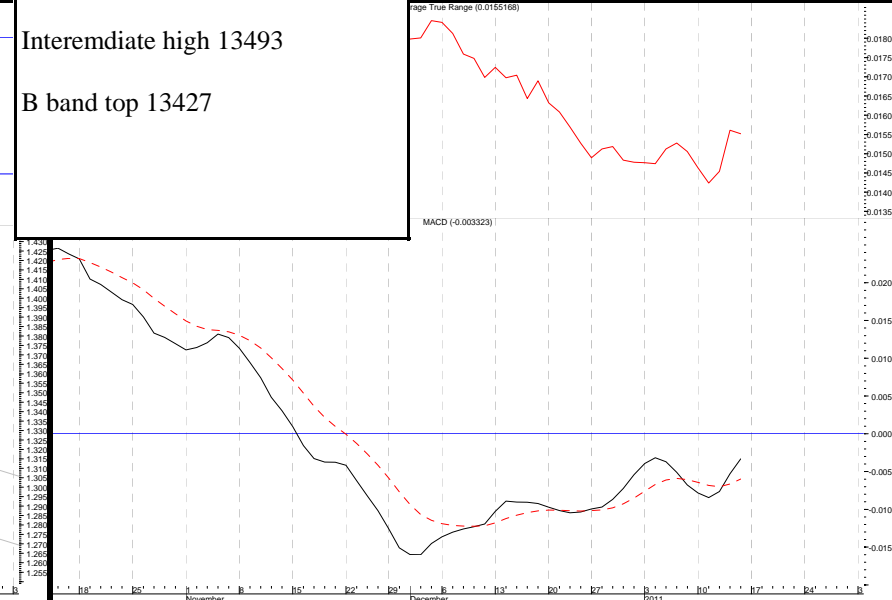
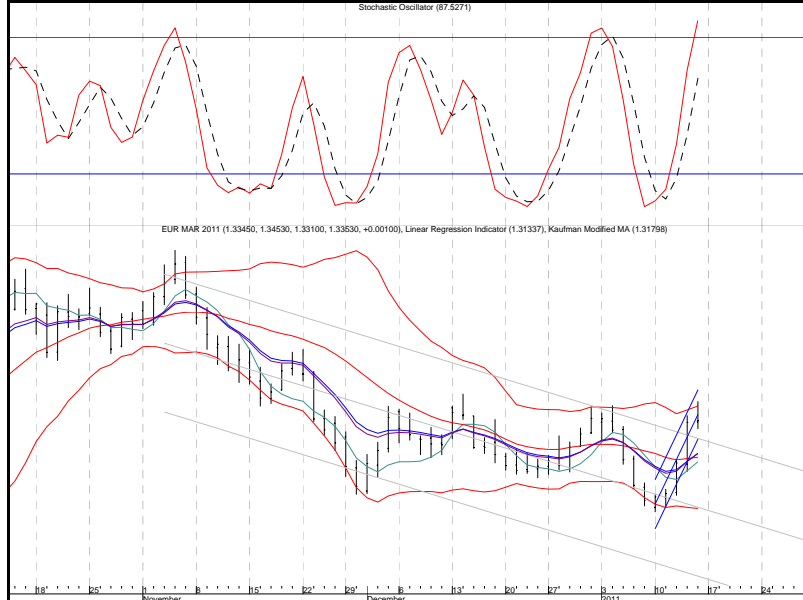
# Rockefeller Treasury Services, Inc.

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## Euro Mar 2011 Contract



Higher high but close only a few points higher and close is still under minor red resistance. Overbought in stochastic. New upchannel too steep and narrow to be useful. Really do not trust this move.



Intermediate high 13493

B band top 13427

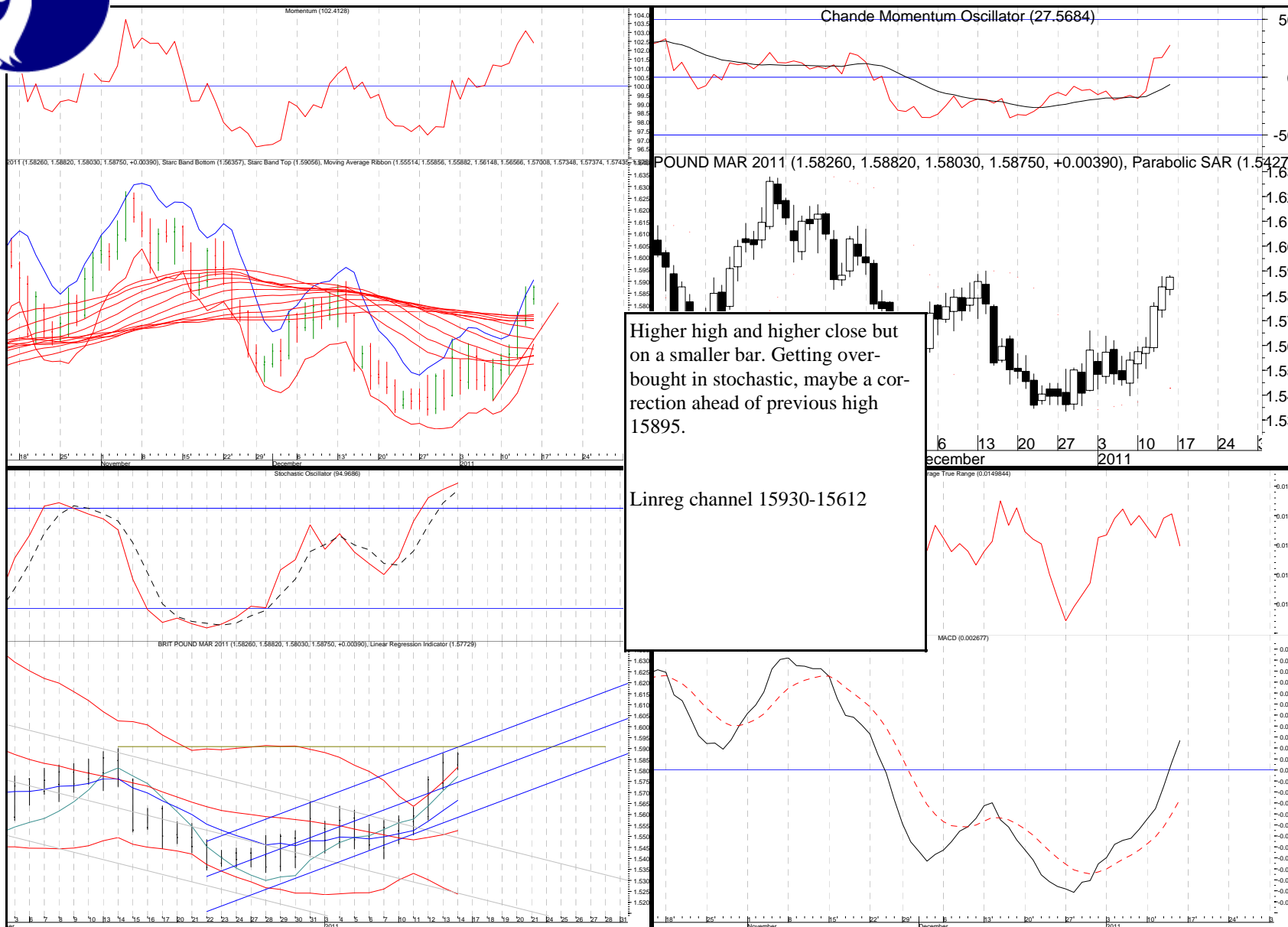




# Rockefeller Treasury Services, Inc.

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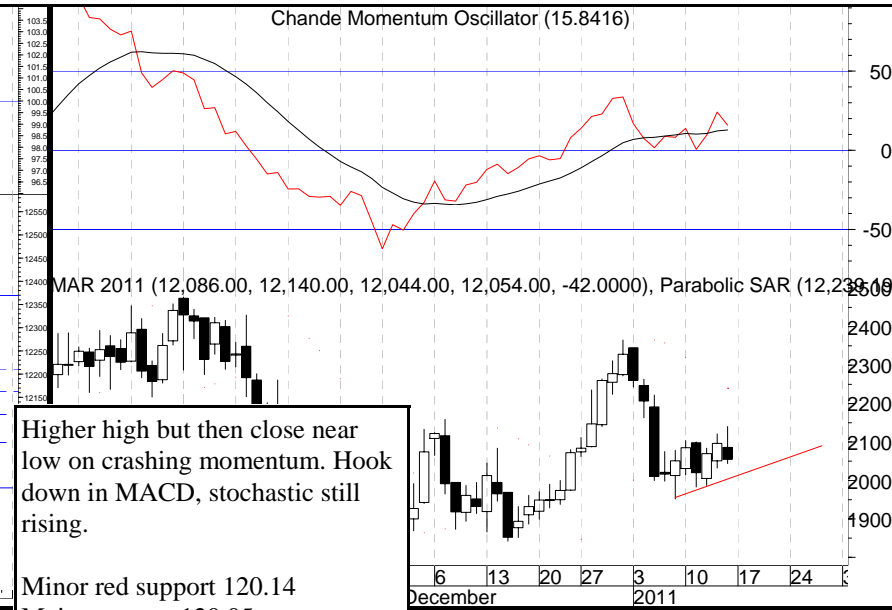
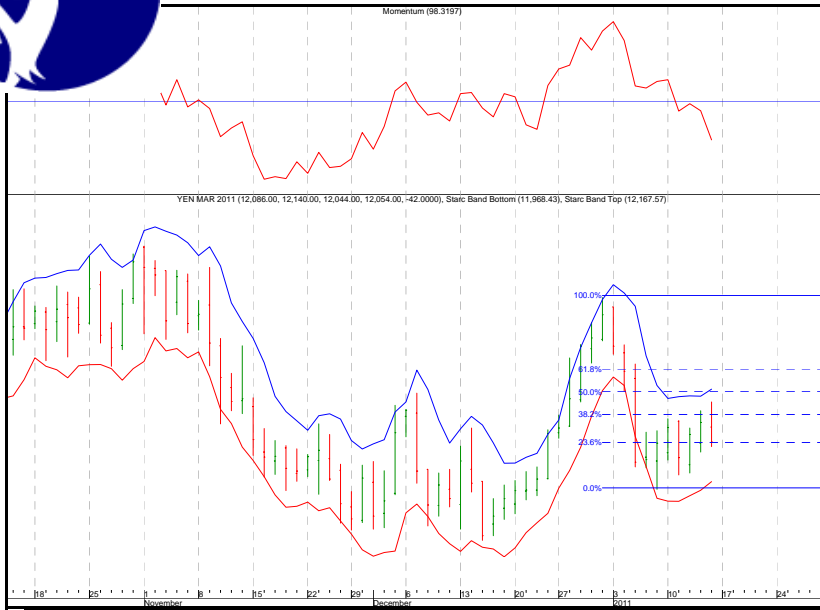
## British Pound MAR 2011 Contract





**Rockefeller Treasury Services, Inc.**  
Friday, January 14, 2011

**Japanese Yen  
Mar 2011 Contract**



Higher high but then close near low on crashing momentum. Hook down in MACD, stochastic still rising.

Minor red support 120.14  
Major support 120.05

50% retracement 12164

