

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Thursday, 01/27/11 for Globex Open Tonight and Friday, 01/28/11--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	15930	--	--	--	1/27/11	--	15930	15864	16018
Points										-66	88
EURO	BUY	SQUARE	13722	--	--	--	1/27/11	--	13704	13665	13744
Points										-39	40
A\$	SELL	SQUARE	9873	--	--	--	1/27/11	--	NPR		
Points										N/A	N/A
YEN	SELL	SQUARE	12078	--	--	--	1/27/11	--	12078	12124	12022
Points										-46	56
SF	BUY	SHORT	10577	10603	10533	10567	1/27/11	-10	10603	10572	10656
Points				-26	44					-31	53
C\$	BUY	SQUARE	10051	--	--	--	1/27/11	--	NPR		
Points										N/A	N/A

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15904 (UP 31 POINTS FROM CLOSE) AND TOOK PROFIT AT 15942 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13692 AND MISSED THE STOP BY 1 POINTS. WE TOOK PROFIT AT 13712 FOR A GAIN OF 20 POINTS.  
WE WENT LONG THE AUD AT 9934 AND HIT THE STOP AT 9868 FOR A LOSS OF 66 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12161 (34 POINTS OVER CLOSE) AND TOOK PROFIT AT 12187 FOR A GAIN OF 26 POINTS.  
WE MISSED THE TARGET IN THE SF BY ONE LOUSY POINT AND HIT THE STOP AT 10567 FOR A LOSS OF 48 POINTS. WE REVERSED TO SHORT SF AT 10567.  
WE WENT SHORT THE CAD AT 10054 AND HIT THE TARGET AT THE EXACT LOW 10003 FOR A GAIN OF 51 POINTS.

If stop is hit in Swissie, reverse again back to long.

NPR in AUD and CAD means no trade unless they breaks out to the downside/ upside by 50 bp (footnote rule 2).

**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	<b>63</b>	-\$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	\$1,281.25
01/04/11	SF	<b>10717</b>	10677	01/04/11	<b>40</b>	-\$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	<b>56</b>	-\$560.00	\$231.25
01/05/11	Pound	<b>15584</b>	15508	01/05/11	<b>76</b>	-\$475.00	-\$243.75
01/05/11	Euro	<b>13306</b>	13252	01/05/11	<b>54</b>	-\$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	\$1,250.00	\$1,256.25
01/05/11	SF	10485	<b>10555</b>	01/05/11	70	\$875.00	\$2,131.25
01/05/11	SF	10345	<b>10435</b>	01/05/11	90	\$1,125.00	\$3,256.25
01/05/11	Euro	13080	<b>13155</b>	01/06/11	75	\$937.50	\$4,193.75
01/05/11	A\$	9864	<b>9876</b>	01/06/11	12	\$120.00	\$4,313.75
01/06/11	Pound	15537	<b>15499</b>	01/06/11	<b>38</b>	-\$237.50	\$4,076.25
01/06/11	SF	10407	<b>10366</b>	01/06/11	<b>41</b>	-\$512.50	\$3,563.75
01/06/11	C\$	10021	<b>10061</b>	01/06/11	40	\$400.00	\$3,963.75
01/06/11	Pound	15407	<b>15499</b>	01/07/11	92	\$575.00	\$4,538.75
01/06/11	Yen	11982	<b>12021</b>	01/07/11	39	\$487.50	\$5,026.25
01/06/11	Euro	12952	<b>13030</b>	01/07/11	78	\$975.00	\$6,001.25
01/06/11	SF	10415	<b>10366</b>	01/07/11	<b>49</b>	-\$612.50	\$5,388.75
01/07/11	A\$	9829	<b>9868</b>	01/07/11	39	\$390.00	\$5,778.75
01/07/11	C\$	10018	<b>9987</b>	01/07/11	<b>31</b>	-\$310.00	\$5,468.75
01/07/11	C\$	10018	<b>10067</b>	01/07/11	49	\$490.00	\$5,958.75
01/07/11	Pound	<b>15457</b>	<b>15484</b>	01/10/11	27	\$168.75	\$6,127.50
01/07/11	SF	10301	<b>10366</b>	01/10/11	65	\$812.50	\$6,940.00
01/10/11	Euro	12873	<b>12893</b>	01/10/11	20	\$250.00	\$7,190.00
01/10/11	A\$	<b>9870</b>	9840	01/10/11	<b>30</b>	-\$300.00	\$6,890.00
01/10/11	C\$	<b>10059</b>	10021	01/10/11	<b>38</b>	-\$380.00	\$6,510.00
01/07/11	Yen	<b>12065</b>	12104	01/10/11	39	\$487.50	\$7,897.50
01/10/11	Pound	<b>15541</b>	15523	01/11/11	<b>18</b>	-\$112.50	\$7,785.00
01/10/11	A\$	<b>9870</b>	9856	01/11/11	<b>14</b>	-\$140.00	\$7,645.00
01/10/11	C\$	<b>10059</b>	10080	01/11/11	21	\$210.00	\$7,855.00
01/11/11	A\$	9760	<b>9826</b>	01/11/11	66	\$660.00	\$8,515.00

01/11/11 Yen	<b>12098</b>	12044	01/11/11	<b>54</b>	-\$675.00	\$7,840.00
01/11/11 SF	10282	<b>10341</b>	01/11/11	59	\$737.50	\$8,577.50
01/11/11 Pound	<b>15541</b>	15628	01/11/11	87	\$543.75	\$9,121.25
01/11/11 Euro	13018	<b>12944</b>	01/12/11	<b>74</b>	-\$925.00	\$8,196.25
01/12/11 Pound	<b>15591</b>	15654	01/12/11	63	\$393.75	\$8,590.00
01/12/11 A\$	9743	<b>9758</b>	01/12/11	15	\$150.00	\$8,740.00
01/12/11 Yen	12058	<b>12005</b>	01/12/11	<b>53</b>	-\$662.50	\$8,077.50
01/12/11 SF	10316	<b>10274</b>	01/12/11	<b>42</b>	-\$525.00	\$7,552.50
01/12/11 Euro	13110	<b>13035</b>	01/12/11	<b>75</b>	-\$937.50	\$6,615.00
01/12/11 Yen	12058	<b>12005</b>	01/12/11	<b>53</b>	-\$662.50	\$5,952.50
01/12/11 C\$	<b>10131</b>	<b>10081</b>	01/13/11	<b>50</b>	-\$500.00	\$5,452.50
01/12/11 Pound	<b>15704</b>	15795	01/13/11	91	\$568.75	\$6,021.25
01/13/11 Euro	<b>13122</b>	13192	01/13/11	70	\$875.00	\$6,896.25
01/13/11 Euro	<b>13242</b>	13342	01/13/11	100	\$1,250.00	\$8,146.25
01/13/11 A\$	<b>9888</b>	9923	01/13/11	35	\$350.00	\$8,496.25
01/13/11 Yen	<b>12051</b>	12110	01/13/11	59	\$737.50	\$9,233.75
01/13/11 SF	<b>10357</b>	10307	01/13/11	<b>50</b>	-\$625.00	\$8,608.75
01/13/11 SF	<b>10357</b>	10386	01/13/11	29	\$362.50	\$8,971.25
01/13/11 C\$	<b>10081</b>	10126	01/13/11	45	\$450.00	\$9,421.25
01/14/11 Euro	<b>13345</b>	13398	01/14/11	53	\$662.50	\$10,083.75
01/14/11 Euro	<b>13448</b>	13398	01/14/11	<b>50</b>	-\$625.00	\$9,458.75
01/14/11 A\$	<b>9917</b>	9847	01/14/11	<b>70</b>	-\$700.00	\$8,758.75
01/14/11 SF	<b>10374</b>	10435	01/14/11	61	\$762.50	\$9,521.25
01/14/11 C\$	10055	<b>10097</b>	01/14/11	42	\$420.00	\$9,941.25
01/14/11 Yen	<b>12086</b>	12044	01/14/11	<b>42</b>	-\$525.00	\$9,416.25
01/13/11 Pound	<b>15845</b>	15917	01/18/11	72	\$450.00	\$9,866.25
01/14/11 Yen	<b>12086</b>	12123	01/18/11	37	\$462.50	\$10,328.75
01/18/11 Pound	<b>15967</b>	16067	01/18/11	100	\$625.00	\$10,953.75
01/18/11 Euro	<b>13369</b>	13305	01/18/11	<b>64</b>	-\$800.00	\$10,153.75
01/18/11 Euro	<b>13369</b>	13397	01/18/11	28	\$350.00	\$10,503.75
01/18/11 A\$	<b>9833</b>	9898	01/18/11	65	\$650.00	\$11,153.75
01/18/11 SF	<b>10387</b>	10422	01/18/11	35	\$437.50	\$11,591.25
01/18/11 C\$	10130	<b>10109</b>	01/18/11	<b>21</b>	-\$210.00	\$11,381.25
01/18/11 Euro	<b>13447</b>	<b>13397</b>	01/18/11	<b>50</b>	-\$625.00	\$10,756.25
01/18/11 SF	<b>10472</b>	10422	01/18/11	<b>50</b>	-\$625.00	\$10,131.25
01/18/11 C\$	10090	<b>10109</b>	01/19/11	19	\$190.00	\$10,321.25
01/19/11 Pound	16020	<b>15959</b>	01/19/11	<b>61</b>	-\$381.25	\$9,940.00
01/19/11 Pound	<b>16020</b>	15960	01/19/11	<b>60</b>	-\$375.00	\$9,565.00
01/19/11 Euro	<b>13382</b>	13446	01/19/11	64	\$800.00	\$10,365.00
01/19/11 A\$	<b>9916</b>	9962	01/19/11	46	\$460.00	\$10,825.00
01/19/11 Yen	<b>12112</b>	12168	01/19/11	56	\$700.00	\$11,525.00
01/19/11 SF	<b>10386</b>	10439	01/19/11	53	\$662.50	<b>\$12,187.50</b>
01/19/11 Yen	<b>12218</b>	12145	01/20/11	<b>73</b>	-\$912.50	\$11,275.00
01/19/11 SF	<b>10489</b>	10412	01/20/11	<b>77</b>	-\$962.50	\$10,312.50
01/20/11 Pound	<b>15985</b>	15933	01/20/11	<b>52</b>	-\$325.00	\$9,987.50
01/20/11 A\$	<b>9917</b>	9891	01/20/11	<b>26</b>	-\$260.00	\$9,727.50
01/20/11 C\$	9993	<b>10033</b>	01/20/11	40	\$400.00	\$10,127.50
01/19/11 Euro	<b>13496</b>	13408	01/20/11	<b>88</b>	-\$1,100.00	\$9,027.50
01/21/11 Pound	15966	<b>15891</b>	01/21/11	<b>75</b>	-\$468.75	\$8,558.75
01/21/11 Euro	13510	<b>13456</b>	01/21/11	<b>54</b>	-\$675.00	\$7,883.75
01/21/11 Yen	12097	<b>12053</b>	01/21/11	<b>44</b>	-\$550.00	\$7,333.75
01/21/11 SF	10404	<b>10338</b>	01/21/11	<b>66</b>	-\$825.00	\$6,508.75

01/21/11 C\$	10057	<b>10017</b>	01/21/11	40	-\$400.00	\$6,108.75
01/21/11 A\$	9658	<b>9805</b>	01/24/11	147	\$1,470.00	\$7,578.75
01/24/11 Pound	<b>15992</b>	15942	01/24/11	50	-\$312.50	\$7,266.25
01/24/11 Euro	<b>13602</b>	13552	01/24/11	50	-\$625.00	\$6,641.25
01/24/11 Euro	<b>13602</b>	13638	01/24/11	36	\$450.00	\$7,091.25
01/24/11 Yen	<b>12103</b>	12078	01/24/11	25	-\$312.50	\$6,778.75
01/24/11 Yen	<b>12103</b>	12145	01/24/11	42	\$525.00	\$7,303.75
01/24/11 SF	<b>10437</b>	10396	01/24/11	41	-\$512.50	\$6,791.25
01/24/11 SF	<b>10437</b>	10475	01/24/11	38	\$475.00	\$7,266.25
01/24/11 Pound	<b>15992</b>	15938	01/25/11	54	-\$337.50	\$6,928.75
01/24/11 SF	<b>10525</b>	10565	01/25/11	40	\$500.00	\$7,428.75
01/24/11 C\$	10072	<b>10058</b>	01/25/11	14	-\$140.00	\$7,288.75
01/25/11 Euro	<b>13632</b>	13679	01/25/11	47	\$587.50	\$7,876.25
01/25/11 Yen	<b>12120</b>	12158	01/25/11	38	\$475.00	\$8,351.25
01/25/11 C\$	10010	<b>10058</b>	01/25/11	48	\$480.00	\$8,831.25
01/25/11 A\$	9903	<b>9871</b>	01/26/11	32	-\$320.00	\$8,511.25
01/25/11 SF	<b>10615</b>	<b>10569</b>	01/26/11	46	-\$575.00	\$7,936.25
01/26/11 Pound	15886	<b>15822</b>	01/26/11	64	-\$400.00	\$7,536.25
01/26/11 Euro	<b>13672</b>	13708	01/26/11	36	\$450.00	\$7,986.25
01/26/11 C\$	10029	<b>10025</b>	01/26/11	4	-\$40.00	\$7,946.25
01/26/11 Yen	<b>12169</b>	<b>12133</b>	01/26/11	36	-\$450.00	\$7,496.25
01/26/11 SF	<b>10615</b>	10567	01/27/11	48	-\$600.00	\$6,896.25
01/27/11 Pound	<b>15904</b>	15942	01/27/11	38	\$237.50	\$7,133.75
01/27/11 Euro	<b>13692</b>	13712	01/27/11	20	\$250.00	\$7,383.75
01/27/11 A\$	<b>9934</b>	9868	01/27/11	66	-\$660.00	\$6,723.75
01/27/11 Yen	<b>12161</b>	12187	01/27/11	26	\$325.00	\$7,048.75
01/27/11 C\$	10003	<b>10054</b>	01/27/11	51	\$510.00	\$7,558.75
					\$7,558.75	

#### Open Positions

01/27/11 SF **10567**

#### 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.

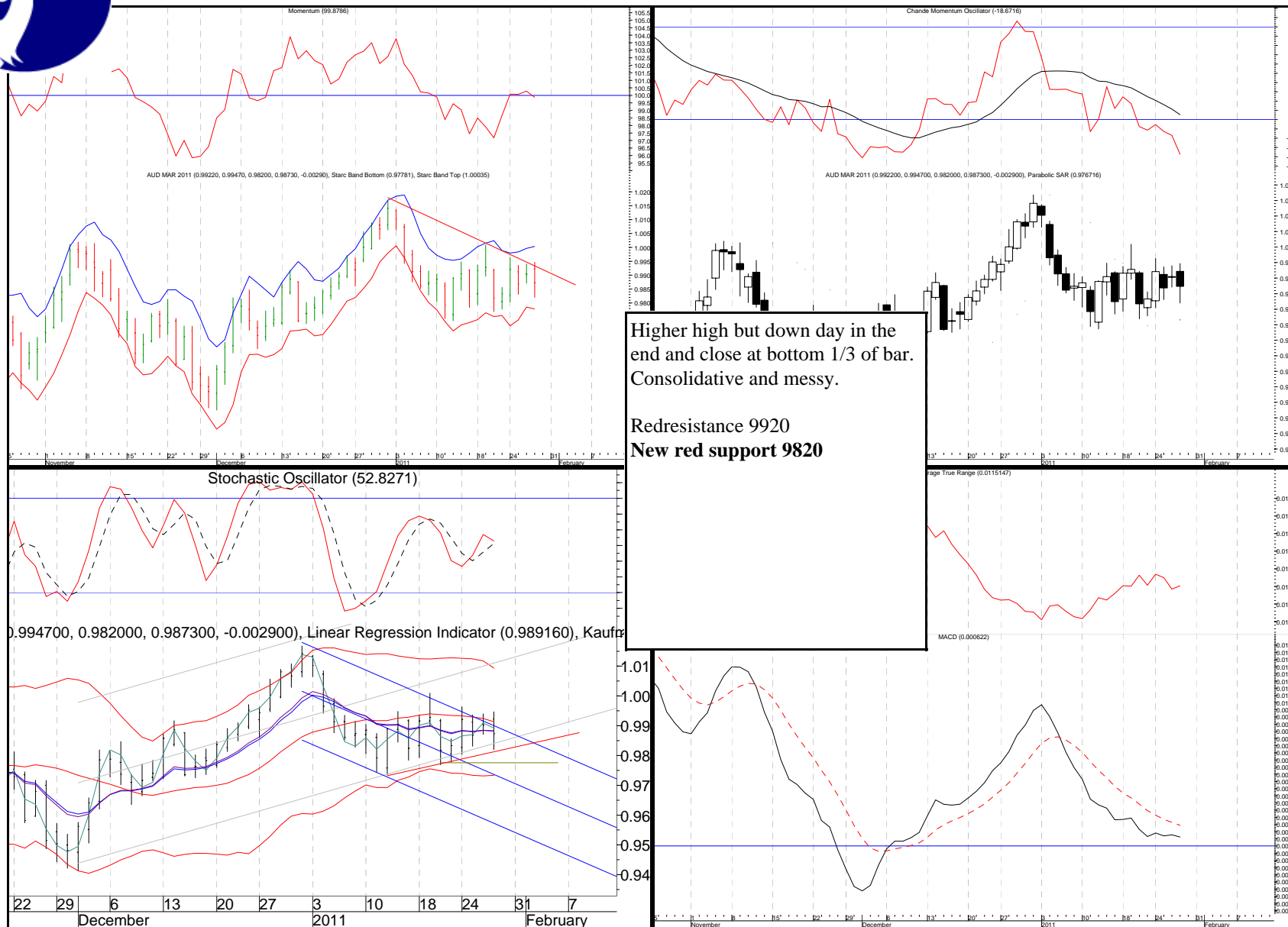




# Rockefeller Treasury Services, Inc.

Thursday, January 27, 2011

## Australian Dollar MAR 2011 Contract

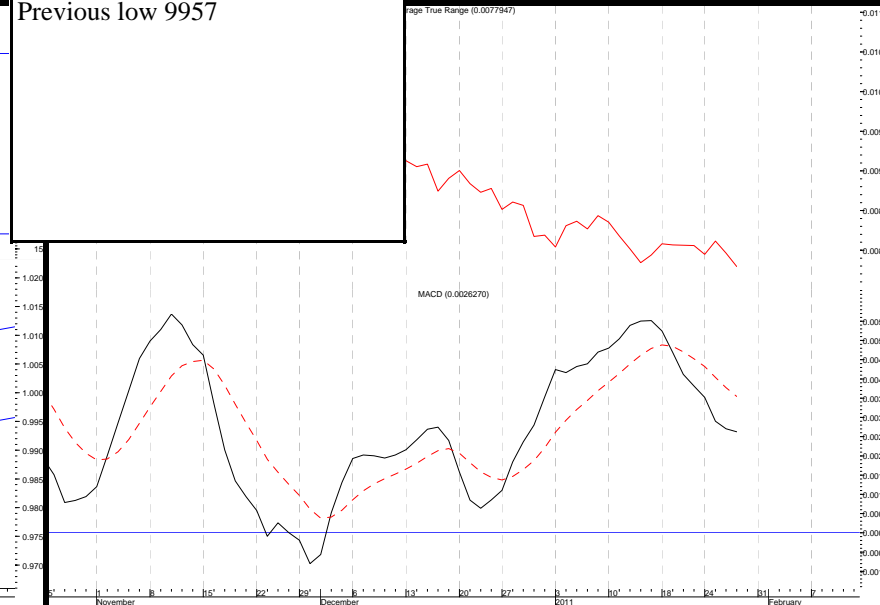
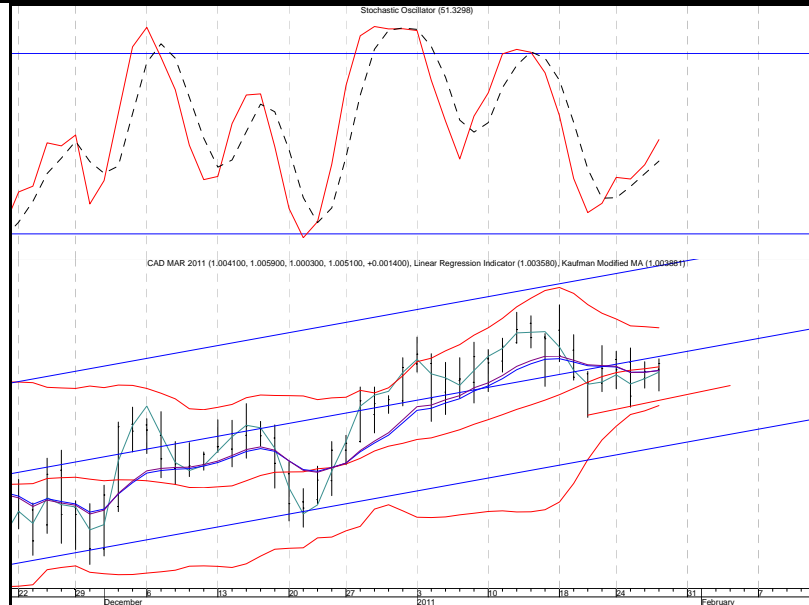
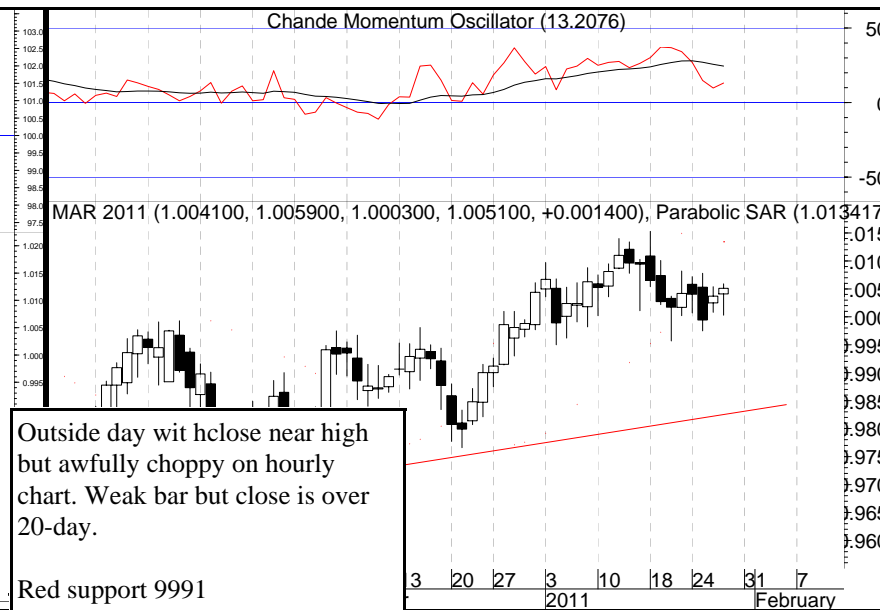
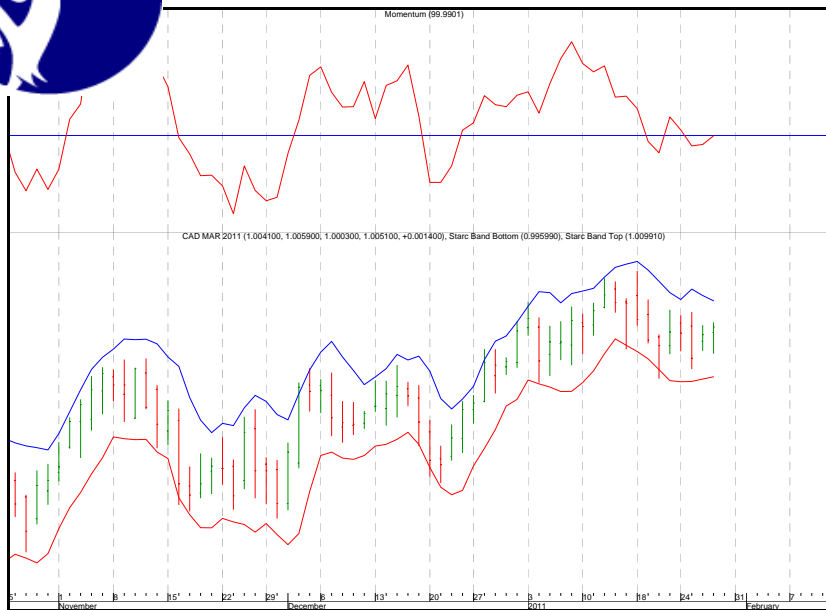




# Rockefeller Treasury Services, Inc.

Thursday, January 27, 2011

## Canadian Dollar MAR 2011 Contract



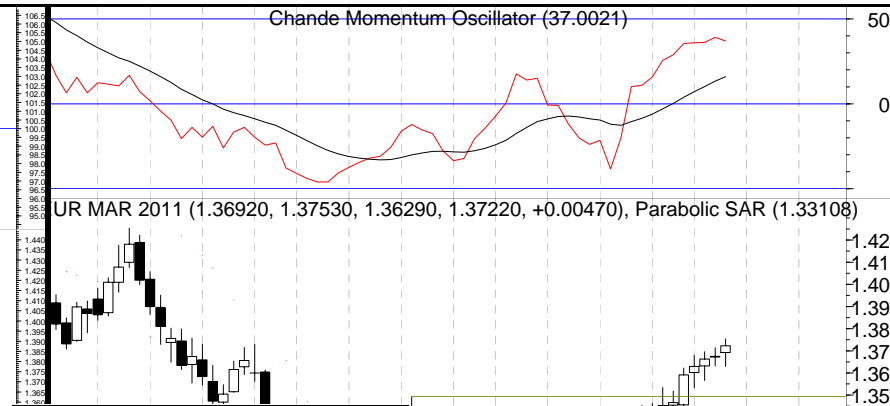
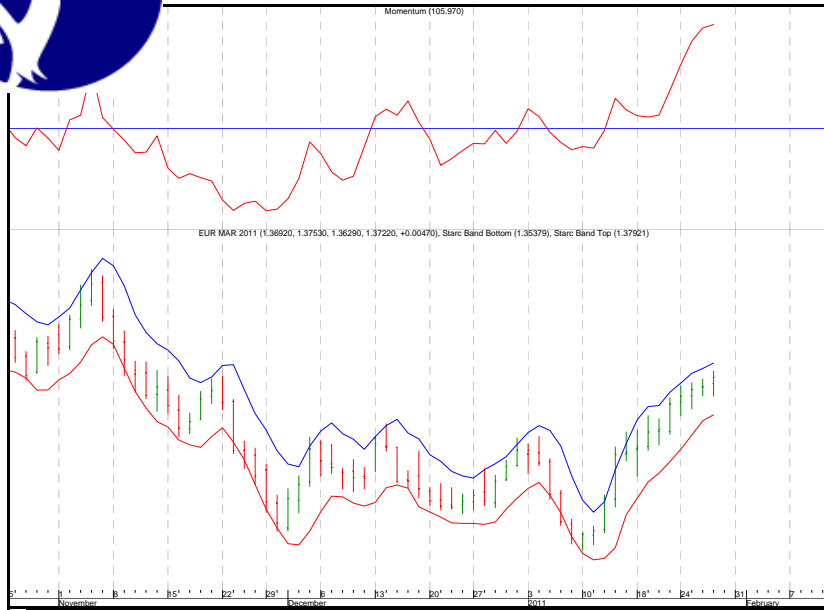




# Rockefeller Treasury Services, Inc.

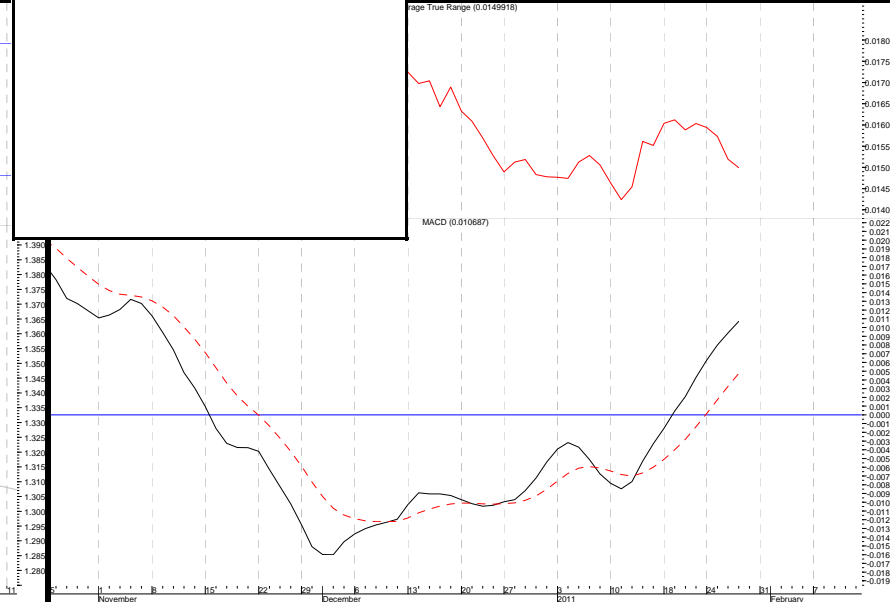
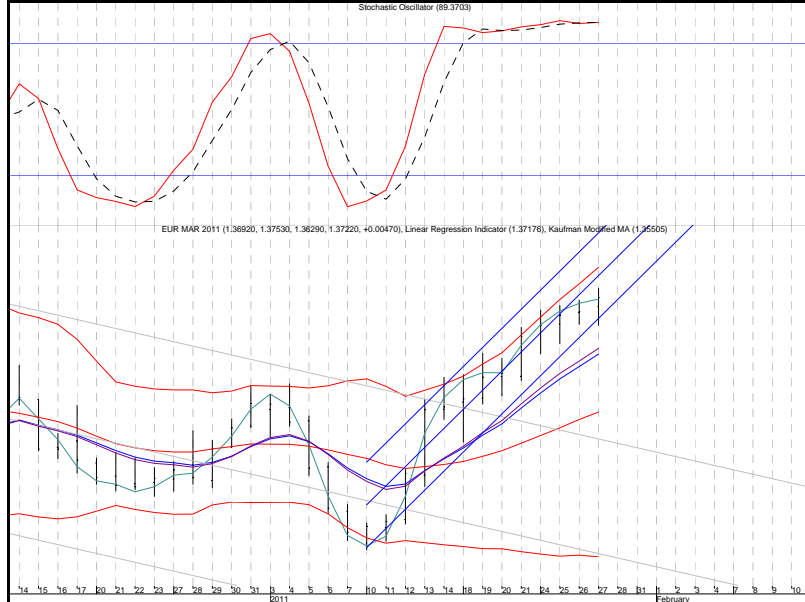
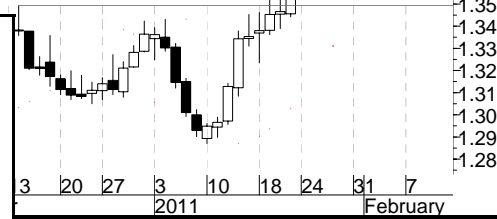
Thursday, January 27, 2011

## Euro Mar 2011 Contract



Higher high and close but maybe forming a rounded top. Over-bought.

Kaufman 13551

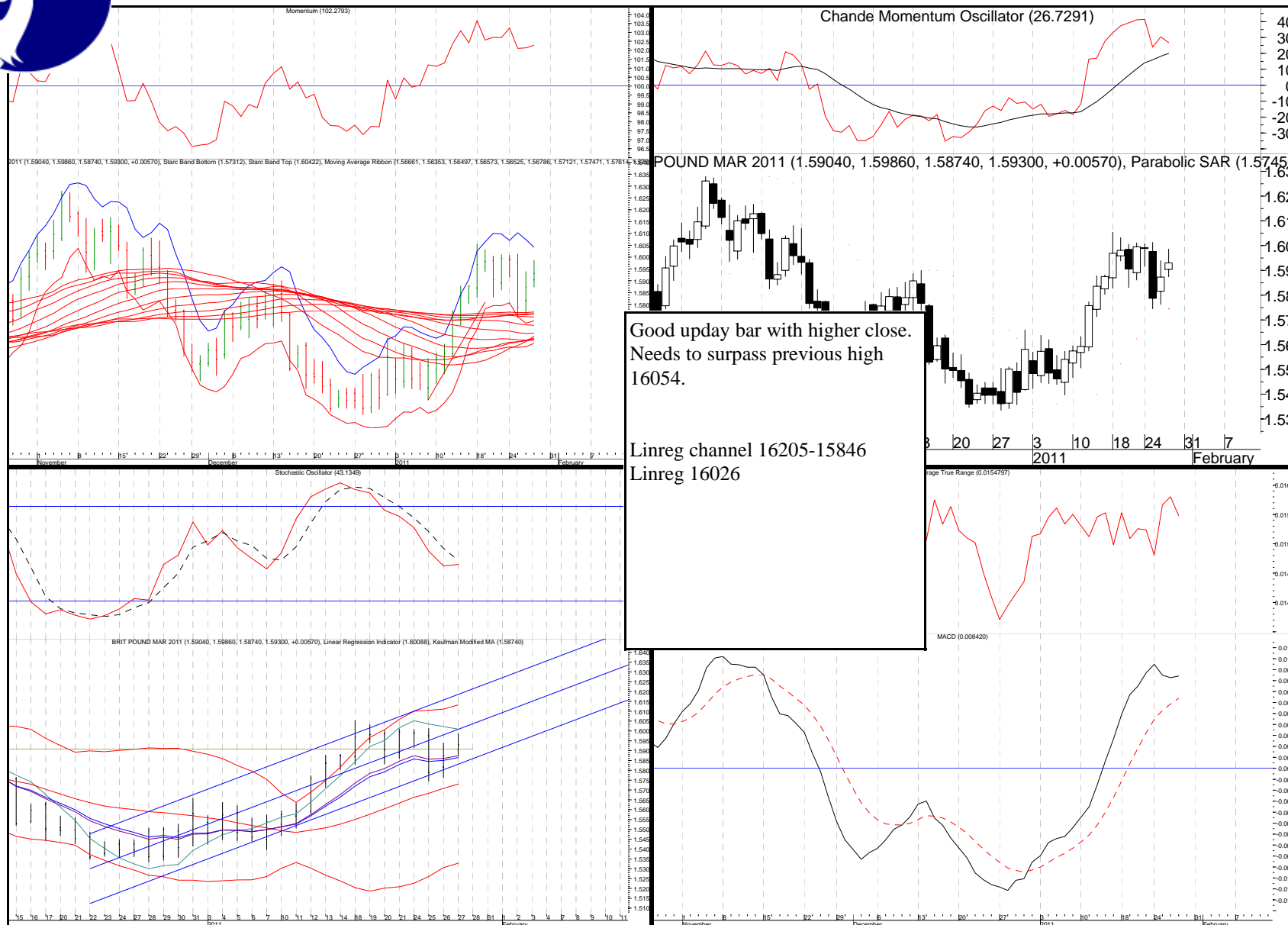




# Rockefeller Treasury Services, Inc.

Thursday, January 27, 2011

## British Pound MAR 2011 Contract





# Rockefeller Treasury Services, Inc.

Thursday, January 27, 2011

## Japanese Yen Mar 2011 Contract

