

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Wednesday, 01/12/11 for Globex Open Tonight and Thursday, 01/13/11--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	15758	15704	15795	15704	1/12/11	+54	15655	15601	15735
Points				-54	37					-54	80
EURO	BUY	SQUARE	13128	--	--		1/12/11	--	13128	13082	13192
Points										-46	64
A\$	BUY	SQUARE	9889	--	--	--	1/12/11	--	9889	9843	9923
Points										-46	34
YEN	BUY	SQUARE	12070	--	--	--	1/12/11	--	12070	12020	12110
Points										-50	40
SF	BUY	SQUARE	10346	--	--	--	1/12/11	--	10346	10307	10386
Points										-39	40
C\$	BUY	LONG	10110	10081	10155	10131	1/12/11	-21	NPR		
Points				-29	45					N/A	N/A

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15591 AND TOOK PROFIT AT 15654 FOR A GAIN OF 63 POINTS. WE WENT LONG AT 15704 ON FOOTNOTE RULE 2.  
WE HIT THE STOP IN THE EURO AT 13018 FOR A LOSS OF 74 POINTS FOR SOME REASON THE POSITION WAS WRONGLY LABELLED LONG. WE WENT SHORT AT 13035 AND HIT THE STOP AT 13110 FOR A LOSS OF 75 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 9758 AND HIT THE TARGET AT 9743 FOR A GAIN OF 15 POINTS.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12005 AND HIT THE STOP AT 12058 (EXACT HIGH) FOR A LOSS OF 53 POINTS. WE WENT SHORT AT 12005 ON FOOTNOTE RULE 3 AND HIT THE STOP AGAIN AT 12058 FOR ANOTHER LOSS OF 53 POINTS..  
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10274 AND HIT THE STOP AT 10316 FOR A LOSS OF 42 POINTS.  
WE MISSED THE RE-ENTRY IN THE CAD BUT WENT LONG AT 10131 ON 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>	<b>393.75</b>	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	<b>40</b>	<b>500.00</b>	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>	<b>560.00</b>	231.25
01/05/11 Pound	<b>15584</b>	15508	01/05/11	<b>76</b>	<b>475.00</b>	<b>243.75</b>
01/05/11 Euro	<b>13306</b>	13252	01/05/11	<b>54</b>	<b>675.00</b>	<b>918.75</b>
01/05/11 Euro	13205	<b>13252</b>	01/05/11	47	587.50	<b>331.25</b>
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	<b>38</b>	<b>237.50</b>	4076.25
01/06/11 SF	10407	<b>10366</b>	01/06/11	<b>41</b>	<b>512.50</b>	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	<b>49</b>	<b>612.50</b>	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	<b>31</b>	<b>310.00</b>	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	<b>30</b>	<b>300.00</b>	6890.00
01/10/11 C\$	<b>10059</b>	10021	01/10/11	<b>38</b>	<b>380.00</b>	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	<b>18</b>	<b>112.50</b>	7785.00
01/10/11 A\$	<b>9870</b>	9856	01/11/11	<b>14</b>	<b>140.00</b>	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
					5952.50	

#### Open Positions

01/12/11 C\$	<b>10131</b>
01/12/11 Pound	<b>15704</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.

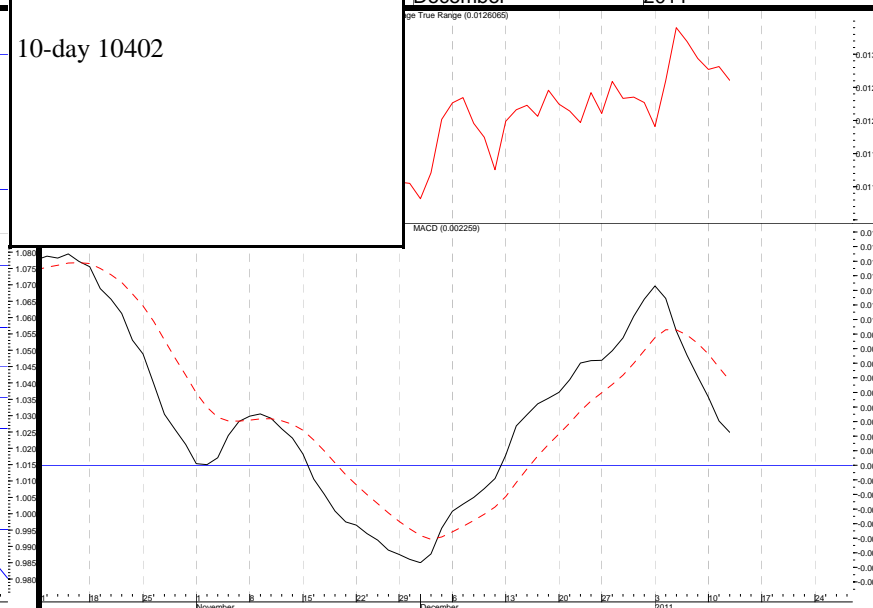
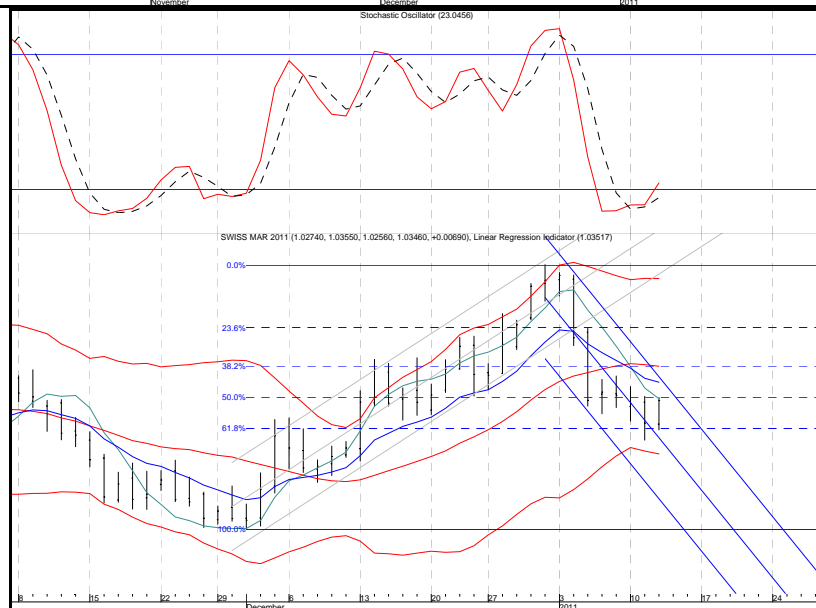
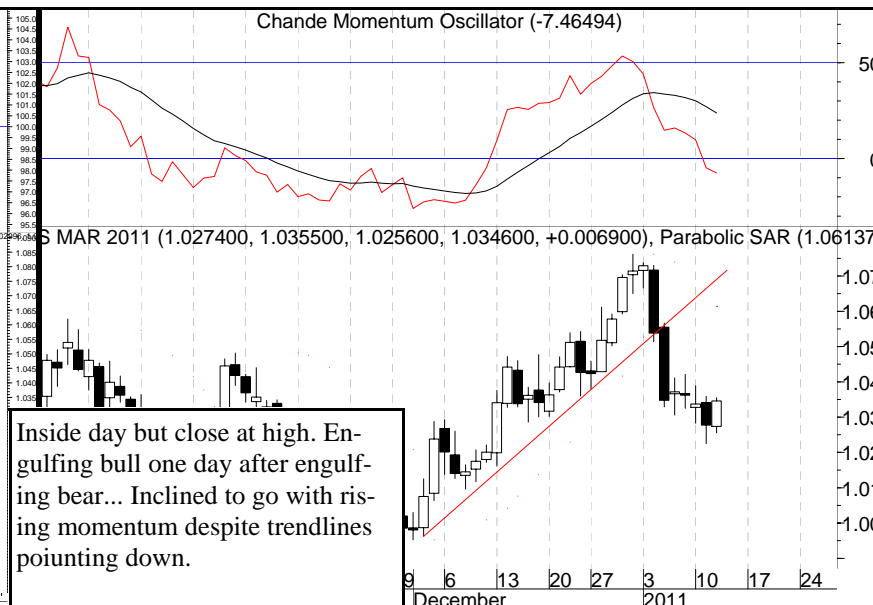
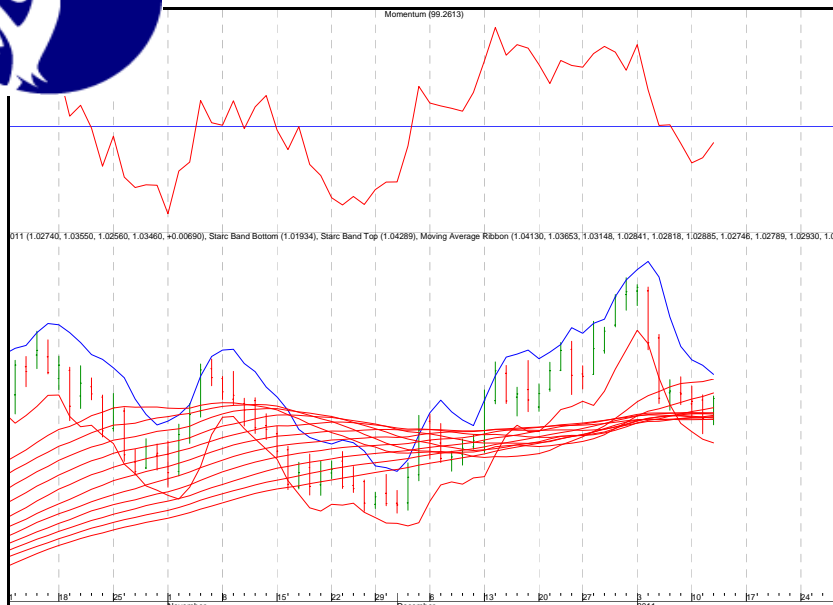
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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

Wednesday, January 12, 2011

## Swiss Franc MAR 2011 Contract

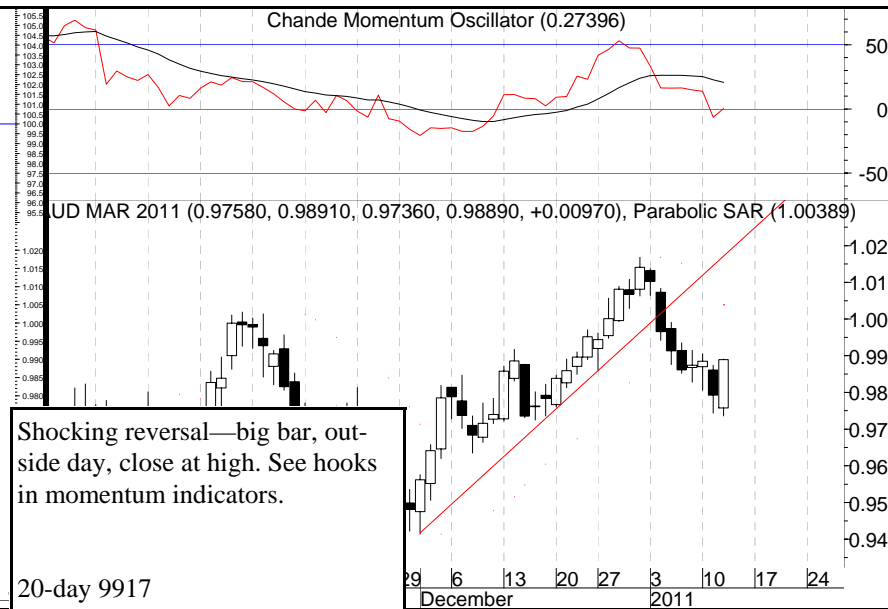
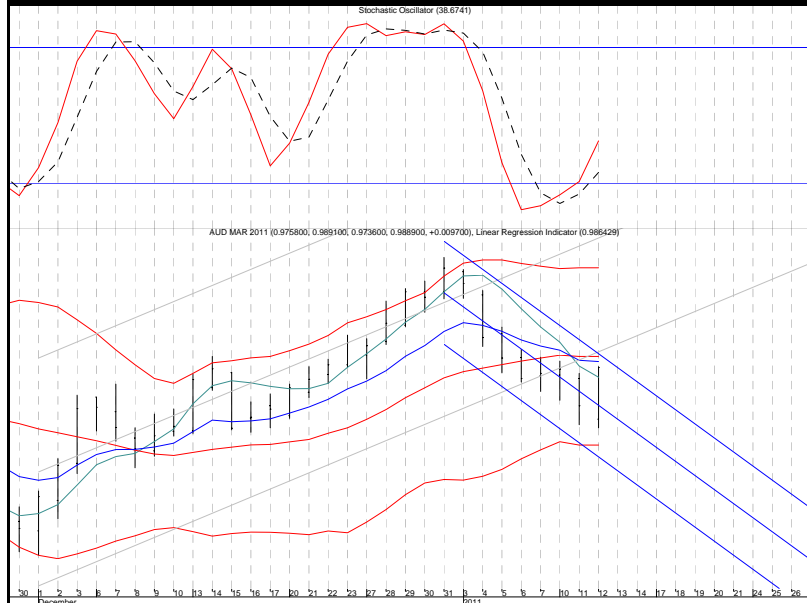
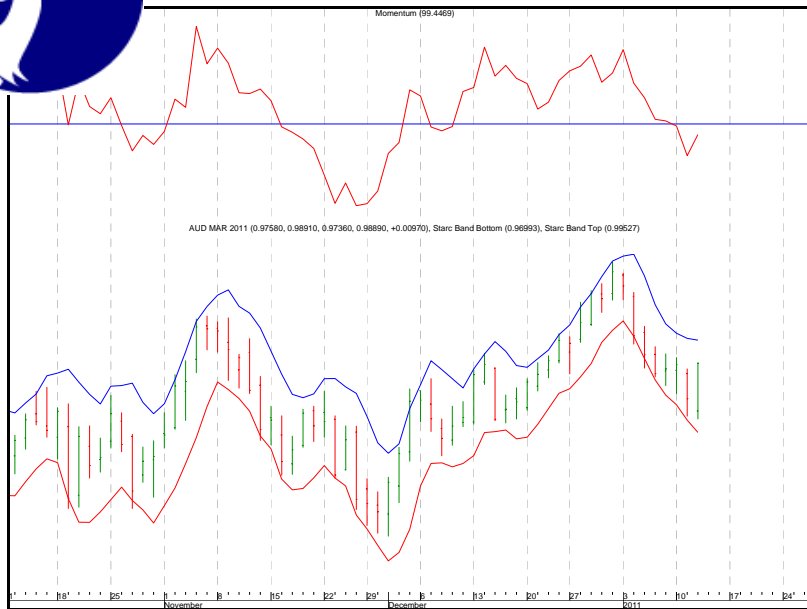




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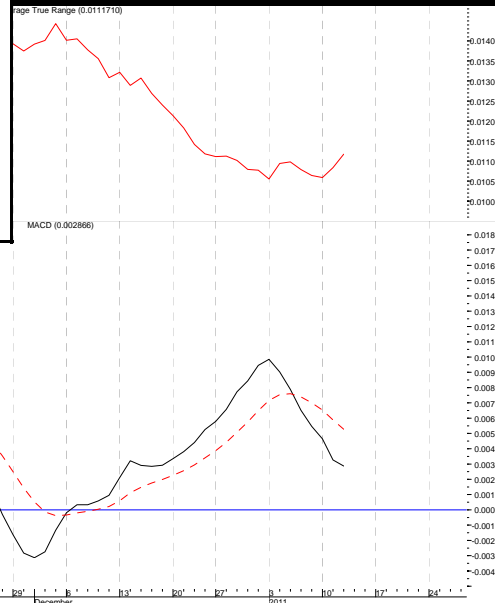
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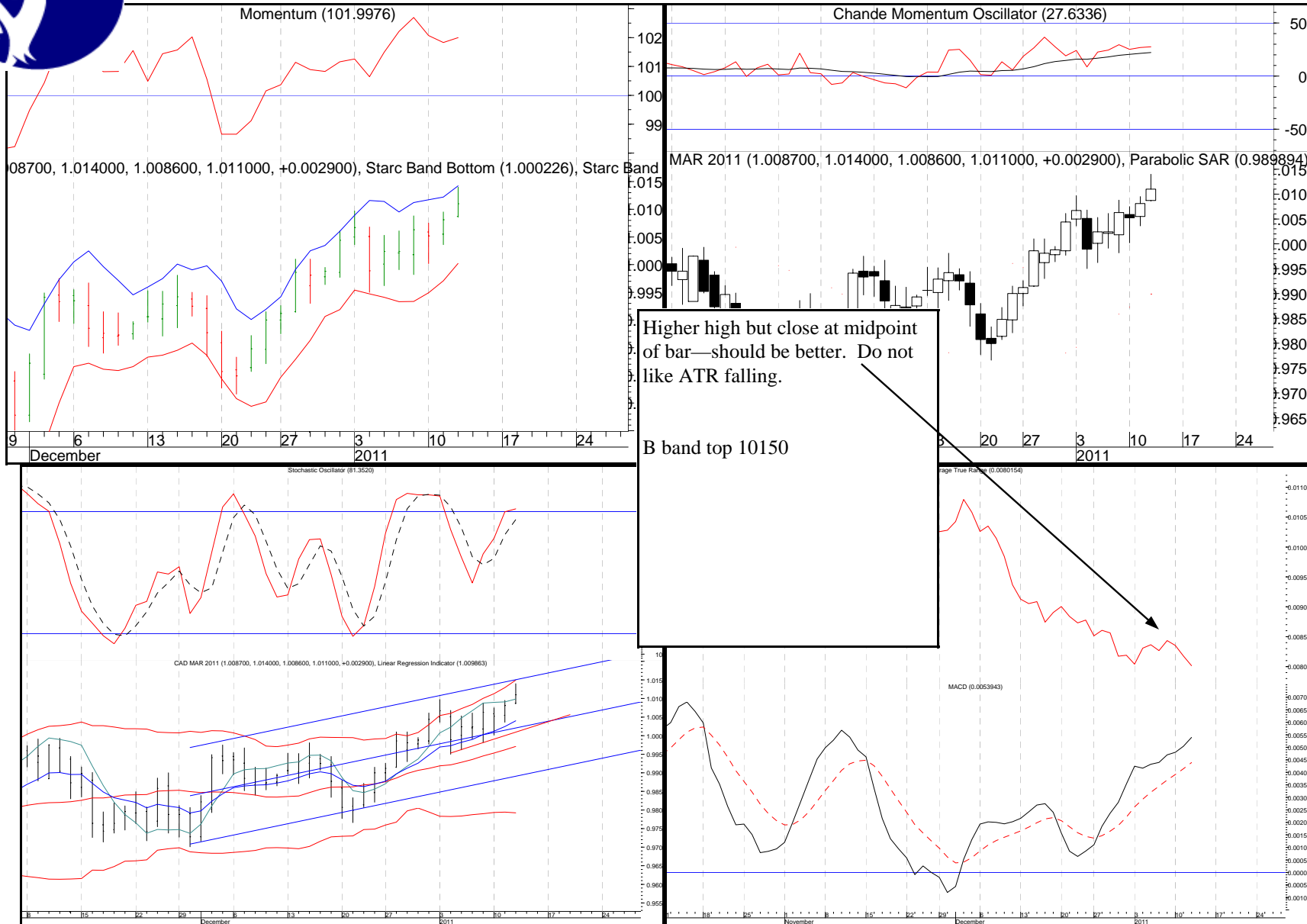
## Australian Dollar MAR 2011 Contract



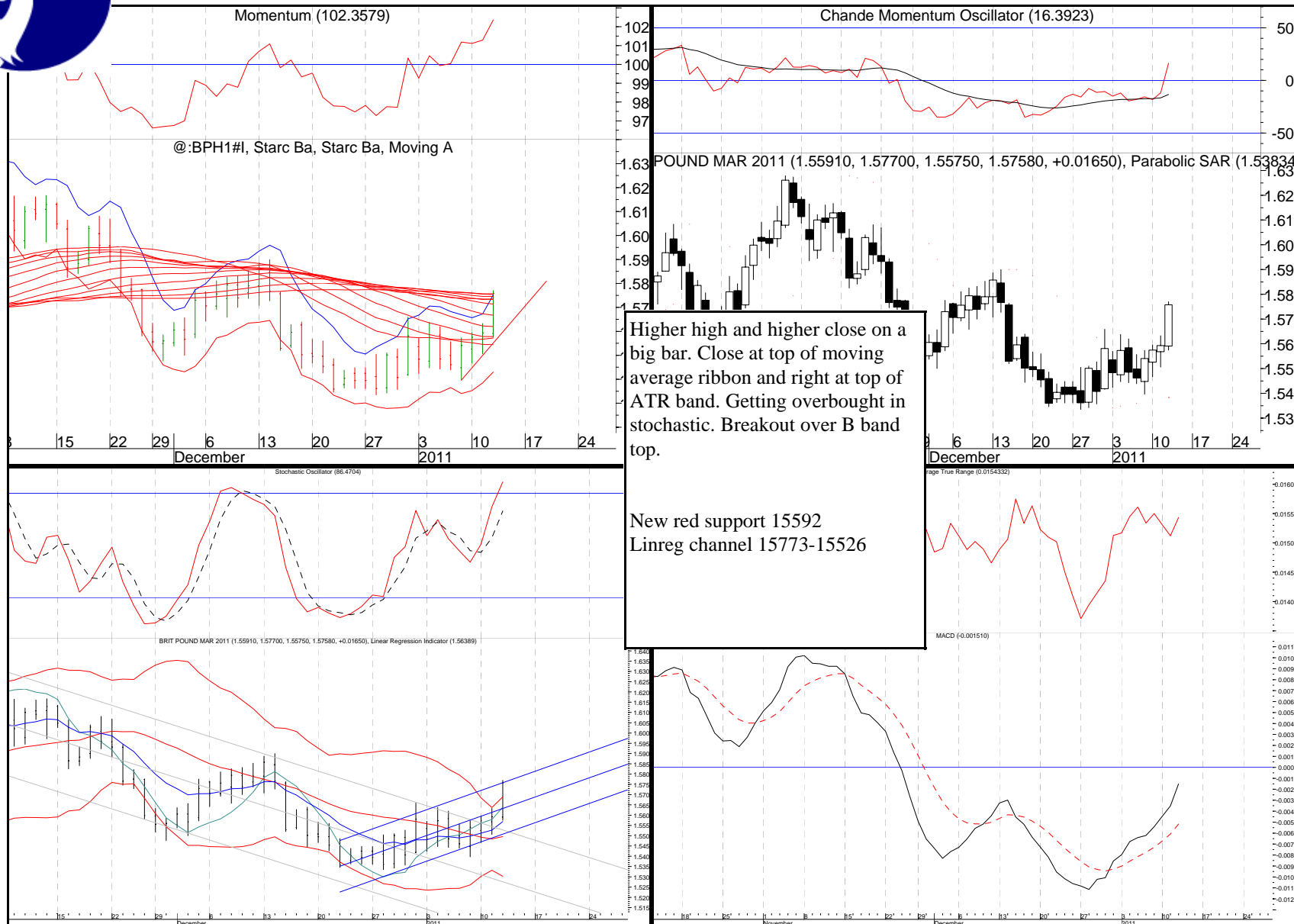
Shocking reversal—big bar, outside day, close at high. See hooks in momentum indicators.

20-day 9917













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## Japanese Yen Mar 2011 Contract

