

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Wednesday, 01/05/11 for Globex Open Tonight and Thursday, 01/06/11--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	15485	--	--	--	1/05/11	--	15485	15537	15435
Points										-52	50
EURO	SELL	SHORT	13146	13222	13080	13155	1/05/11	+9	NPR		
Points				-76	66					N/A	N/A
A\$	SELL	SHORT	9913	9964	9864	9876	1/05/11	-37	NPR		
Points				-51	49					N/A	N/A
YEN	SELL	SQUARE	12010	--	--	--	1/05/11	--	12010	12085	11957
Points										-75	53
SF	SELL	SQUARE	10347	--	--	--	1/05/11	--	10347	10407	10296
Points										-60	51
C\$	BUY	SQUARE	10024	--	--	--	1/05/11	--	10024	9982	10061
Points										-42	37

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15584 AND HIT THE STOP AT 15508 FOR A LOSS OF 76 POINTS.
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13306 AND HIT THE STOP AT 13252 FOR A LOSS OF 54 POINTS. WE REVERSED TO SHORT AT 13252 AND HIT THE TARGET AT 13205 FOR A GAIN OF 47 POINTS. WE WENT SHORT AT 13155 ON FOOTNOTE RULE 2.
WE HIT THE TARGET IN THE AUD AT 9926 FOR A GAIN OF 67 POINTS. WE WENT SHORT AT 9876 ON FOOTNOTE RULE 2.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12191 AND HIT THE TARGET AT 12164 FOR A GAIN OF 37 POINTS. WE WENT SHORT AT 12114 ON FOOTNOTE RULE 2 AND TOOK PROFIT AT 12014 FOR A GAIN OF 100 POINTS.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10555 AND TOOK PROFIT AT 10485 FOR A GAIN OF 70 POINTS. WE WENT SHORT AT 10435 ON FOOTNOTE RULE 2 AND TOOK PROFIT AT 10335 FOR A GAIN OF 100 POINTS.
WE HIT THE STOP IN THE CAD AT 10033 FOR A LOSS OF 56 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.

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
						3256.25	

Open Positions

01/05/11 Euro	13155
01/05/11 A\$	9876

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

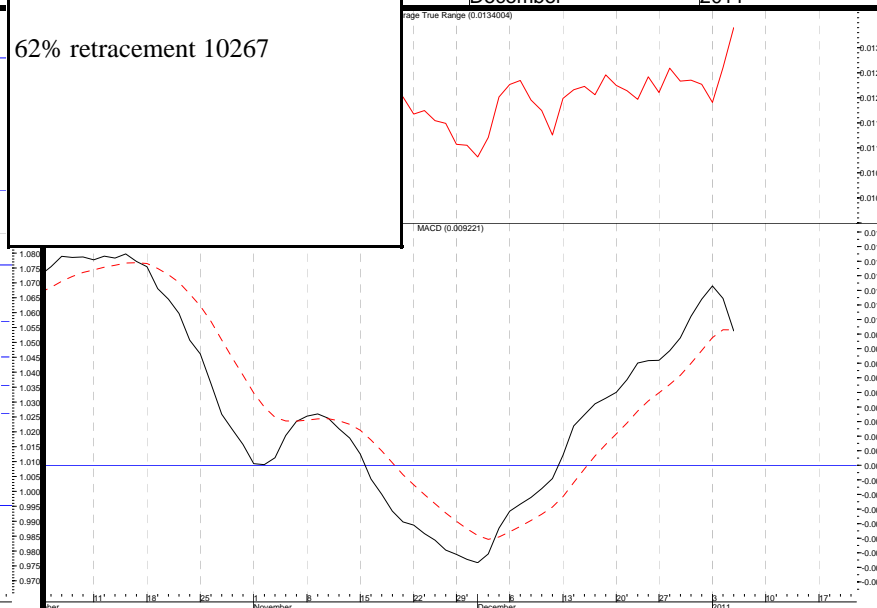
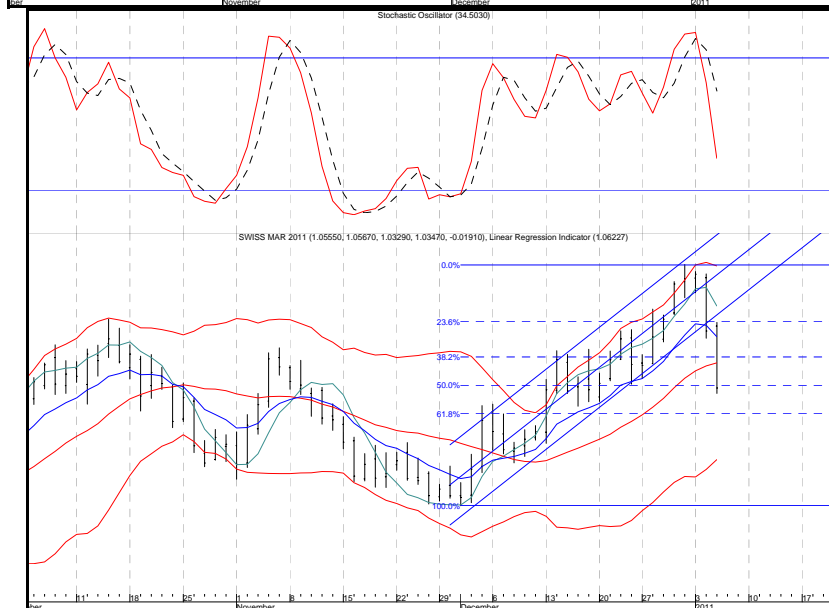
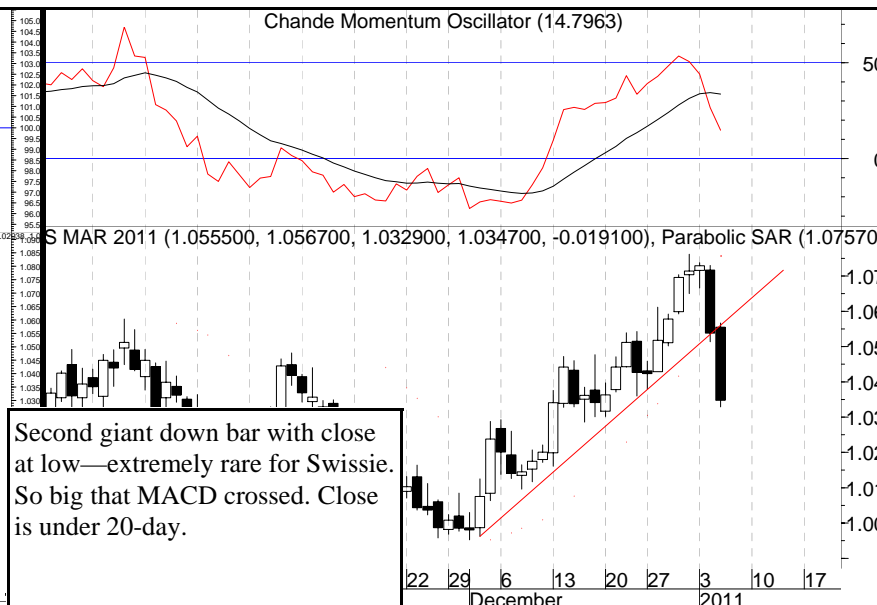
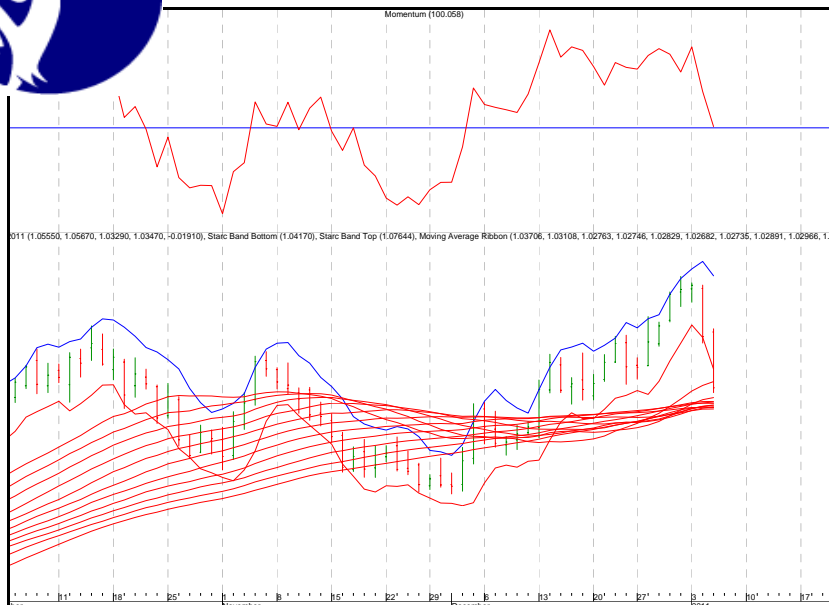
TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. FOR EXAMPLE, THE ABILITY TO WITHSTAND LOSSES OR TO ADHERE TO A PARTICULAR TRADING PROGRAM IN SPITE OF TRADING LOSSES ARE MATERIAL POINTS WHICH CAN ALSO ADVERSELY AFFECT ACTUAL TRADING RESULTS. THERE ARE NUMEROUS 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.

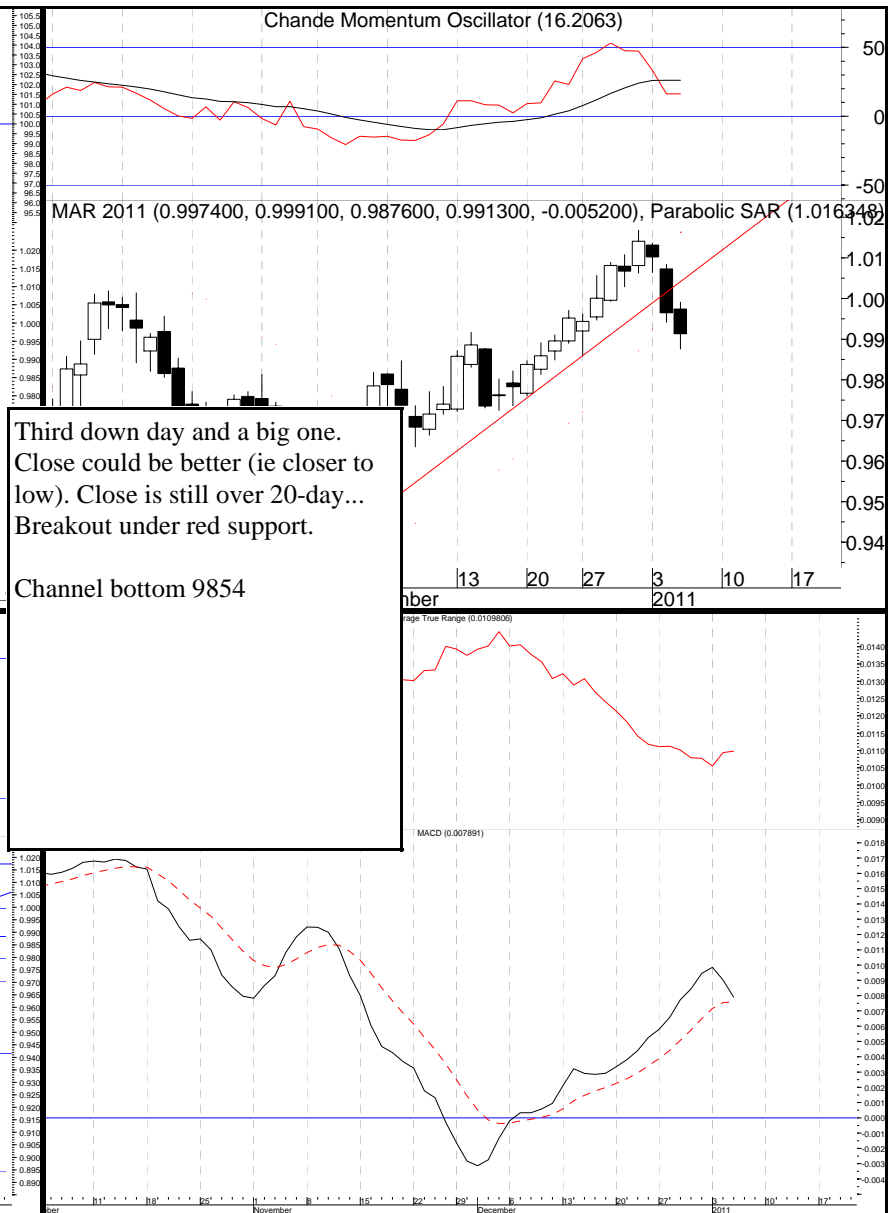
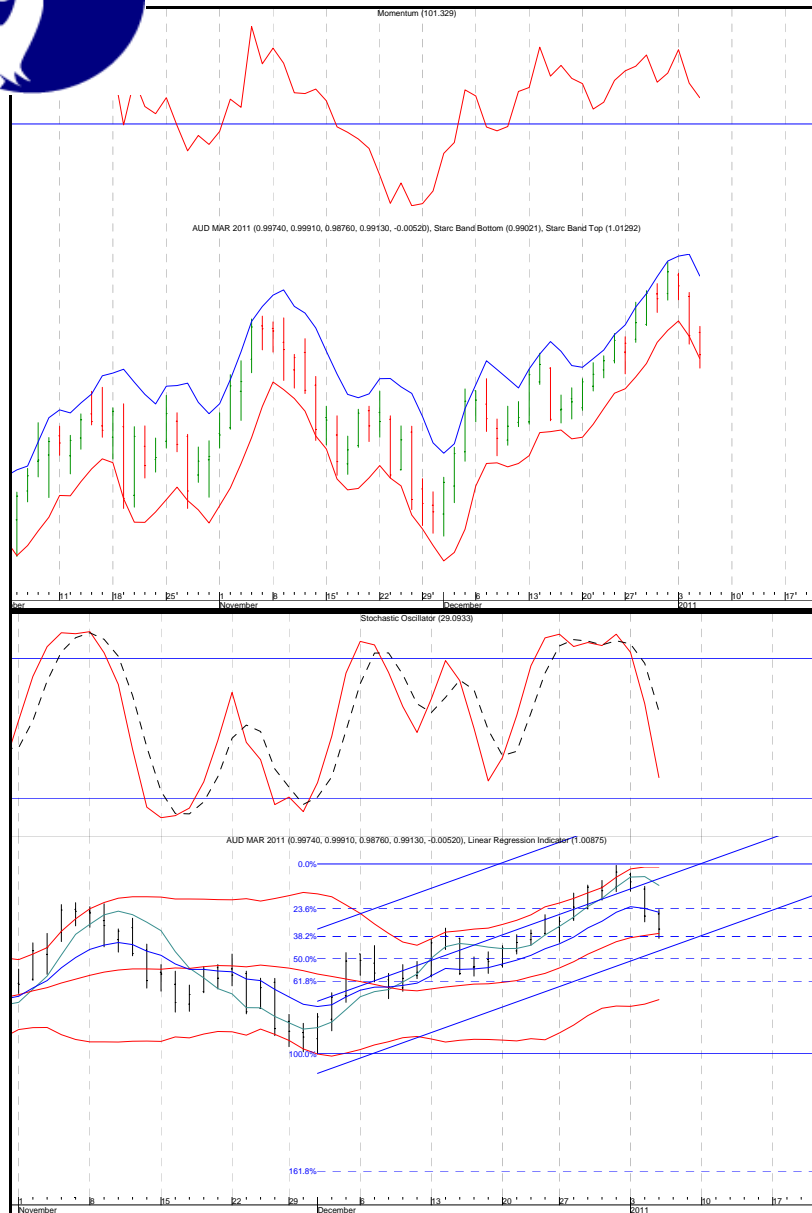


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Wednesday, January 5, 2011

Swiss Franc MAR 2011 Contract





Third down day and a big one.
Close could be better (ie closer to low). Close is still over 20-day...
Breakout under red support.

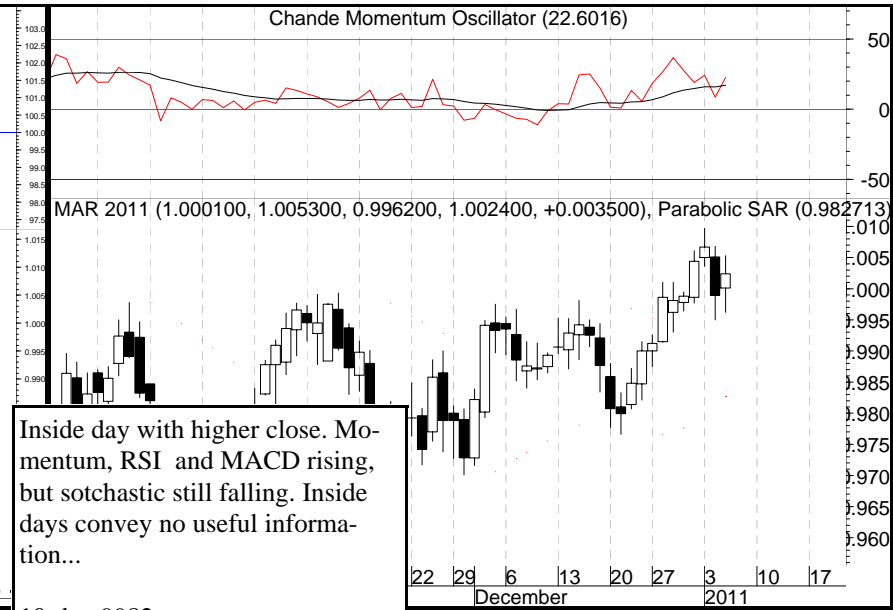
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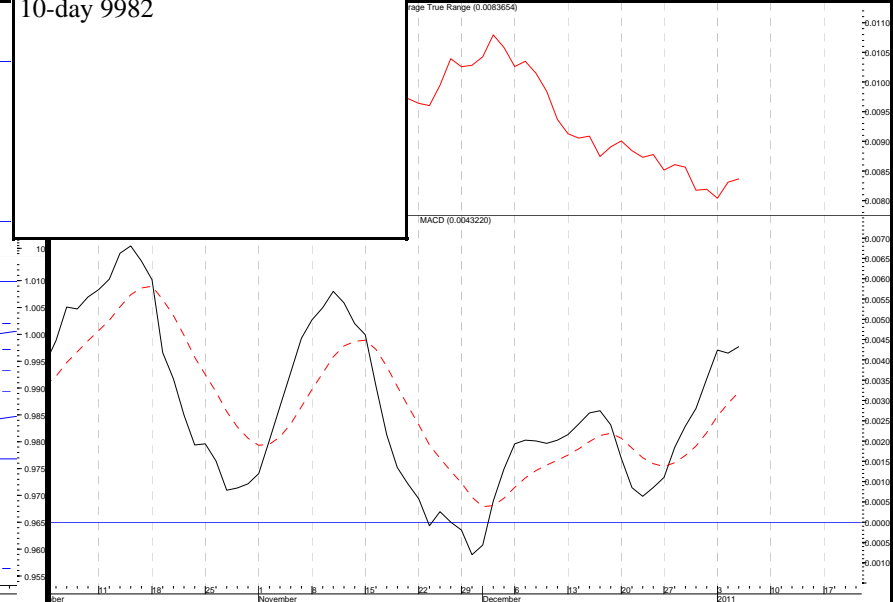
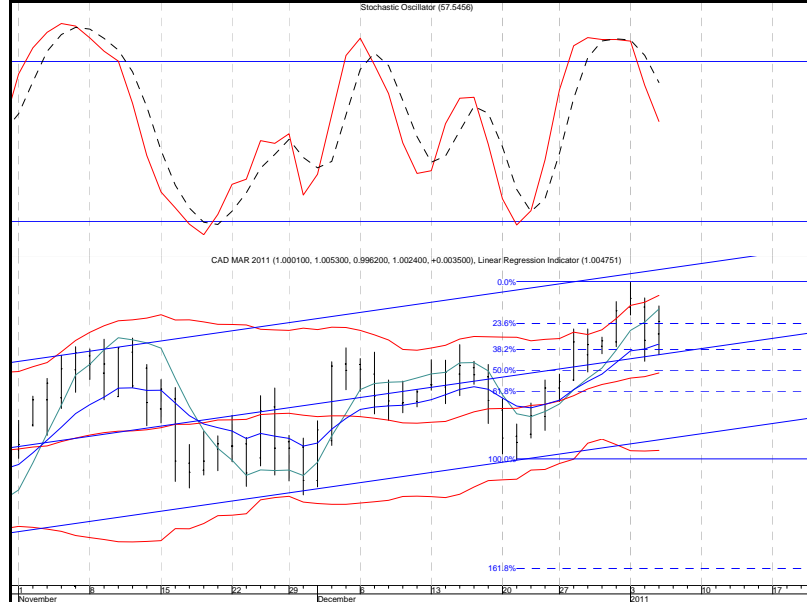
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Canadian Dollar MAR 2011 Contract



Inside day with higher close. Momentum, RSI and MACD rising, but stochastic still falling. Inside days convey no useful information...

10-day 9982



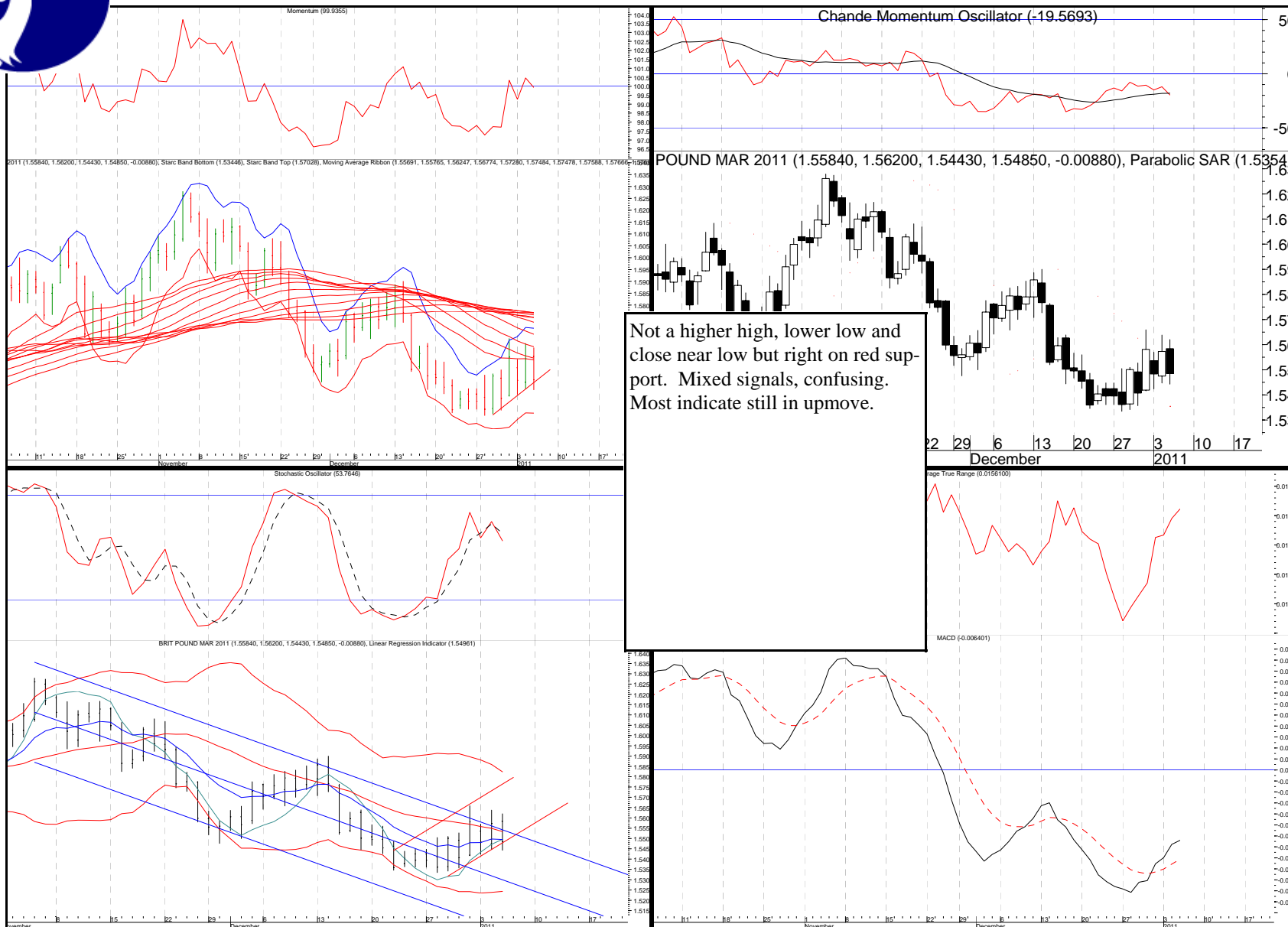




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British Pound MAR 2011 Contract





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Japanese Yen Mar 2011 Contract

