

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Tuesday, 01/04/11 for Globex Open Tonight and Wednesday, 01/05/11--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	15573	--	--	--	1/04/11	--	15573	15508	15640
Points										-65	67
EURO	BUY	SQUARE	13301	--	--	--	1/04/11	--	13301	13252	13347
Points										-49	46
A\$	SELL	SHORT	9965	10022	9926	9993	1/04/11	+28	NPR		
Points				-57	39					N/A	N/A
YEN	SELL	SQUARE	12206	--	--	--	1/04/11	--	12206	12258	12154
Points										-52	52
SF	SELL	SQUARE	10538	--	--	--	1/04/11	--	10538	10587	10485
Points										-49	53
C\$	SELL	SHORT	9989	10033	9932	9977	1/04/11	-12	NPR		
Points				-44	57					N/A	N/A

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15475 AND HIT THE STOP AT 15538 FOR A LOSS OF 63 POINTS.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13350 AND HIT THE TARGET AT 13422 FOR GAIN OF 72 POINTS.  
WE WENT SHORT THE AUD AT THE GLOBEX OPEN 10073 AND HIT THE TARGET AT 10043 FOR A GAIN OF 30 POINTS. WE WENT SHORT AT 9993 ON FOOTNOTE RULE 2.  
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12246 AND HIT THE TARGET AT 12208 FOR A GAIN OF 38 POINTS.  
WE WENT LONG THE SF AT THE GLOBEX OPEN 10717 AND HIT THE STOP AT 10677 FOR A LOSS OF 40 POINTS.  
WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10051 AND HIT THE TARGET AT 10027 FOR A GAIN OF 24 POINTS. WE WENT SHORT AT 9977 ON FOOTNOTE RULE 2.

If stop is hit in euro, reverse to short at 13252, stop 13398, target 13205.

**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.

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	<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
						121.25	

**Open Positions**

01/04/11 A\$	9993
01/04/11 C\$	9977

**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.

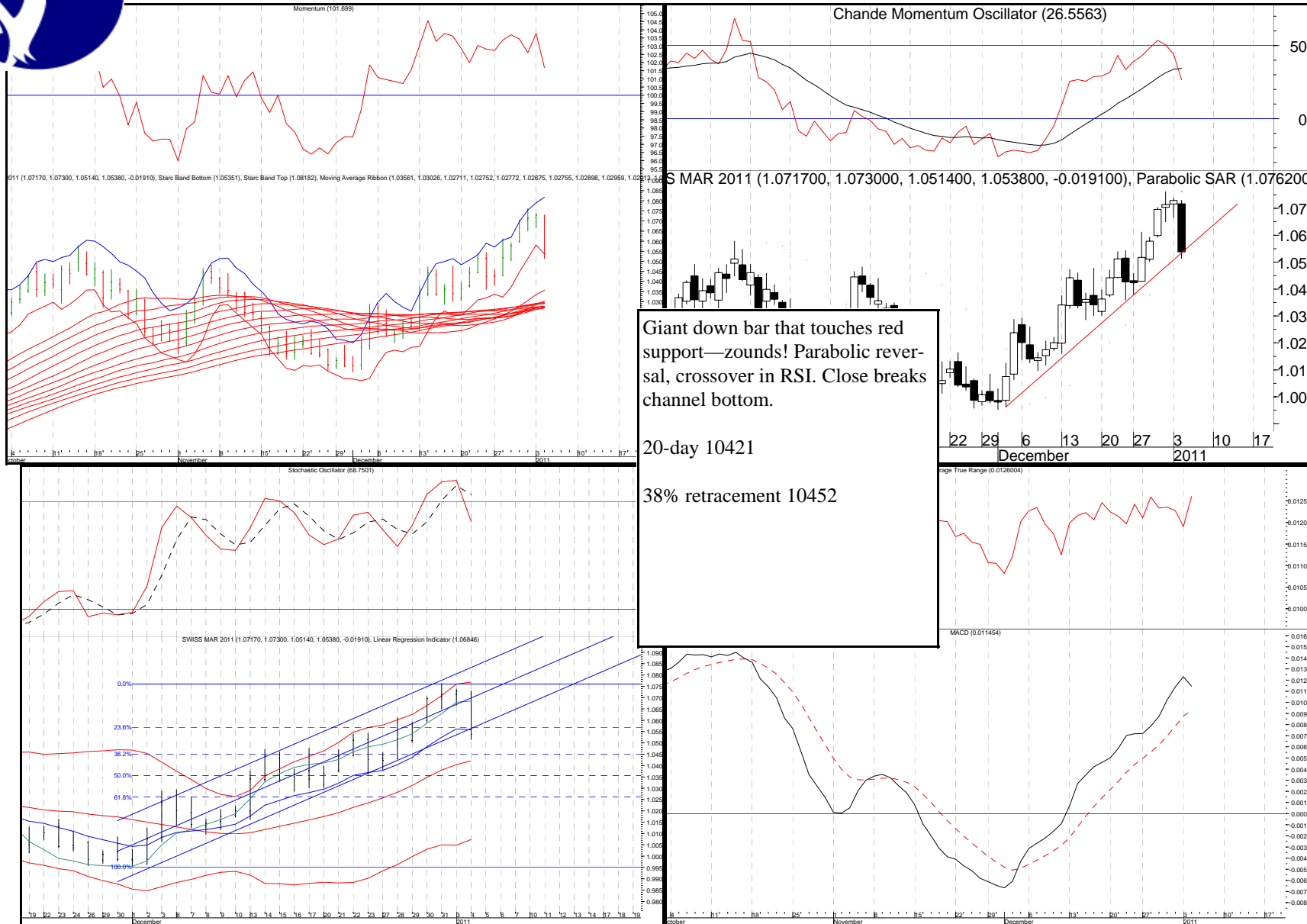
RESULTS AND ALL OF WHICH CAN ADVERSELY AFFECT ACTUAL TRADING RESULTS.



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Tuesday, January 4, 2011

## Swiss Franc MAR 2011 Contract

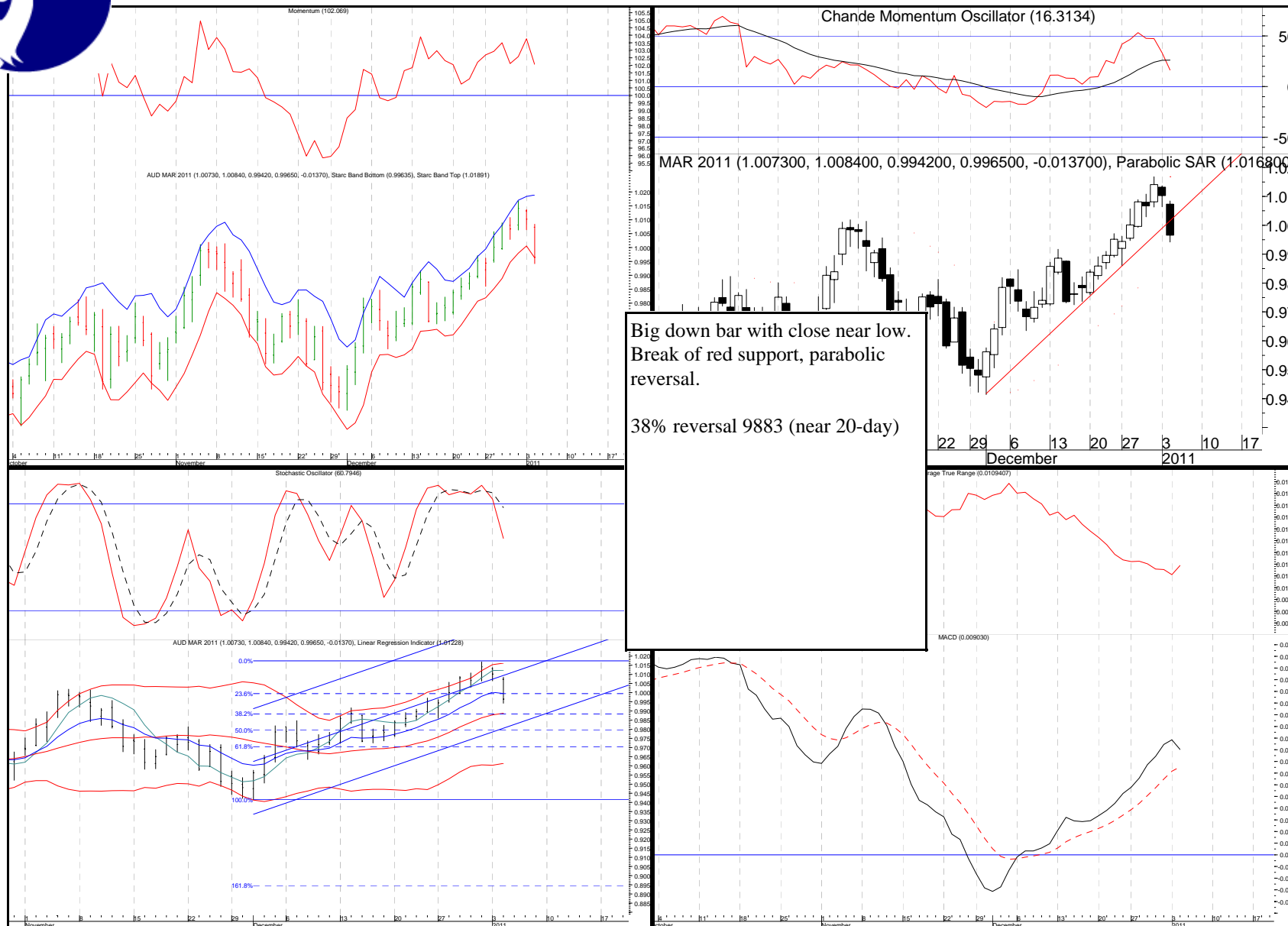




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## Australian Dollar MAR 2011 Contract

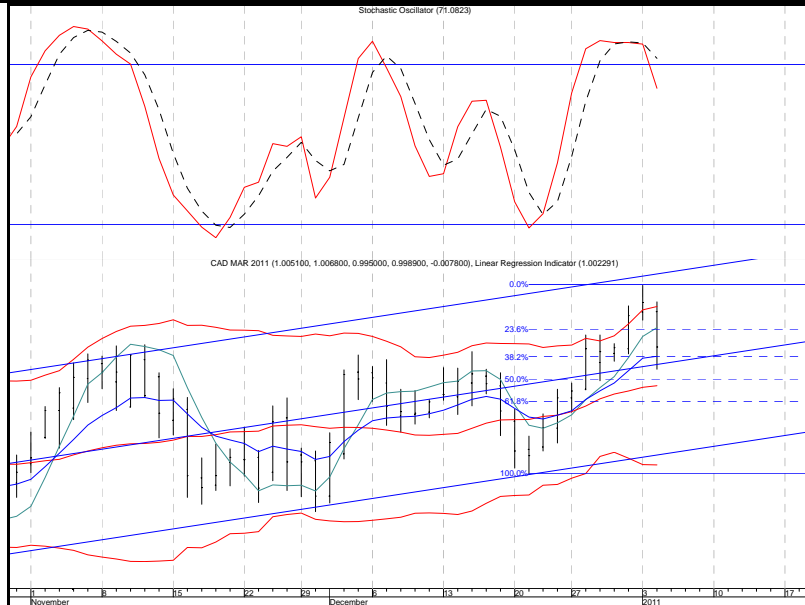
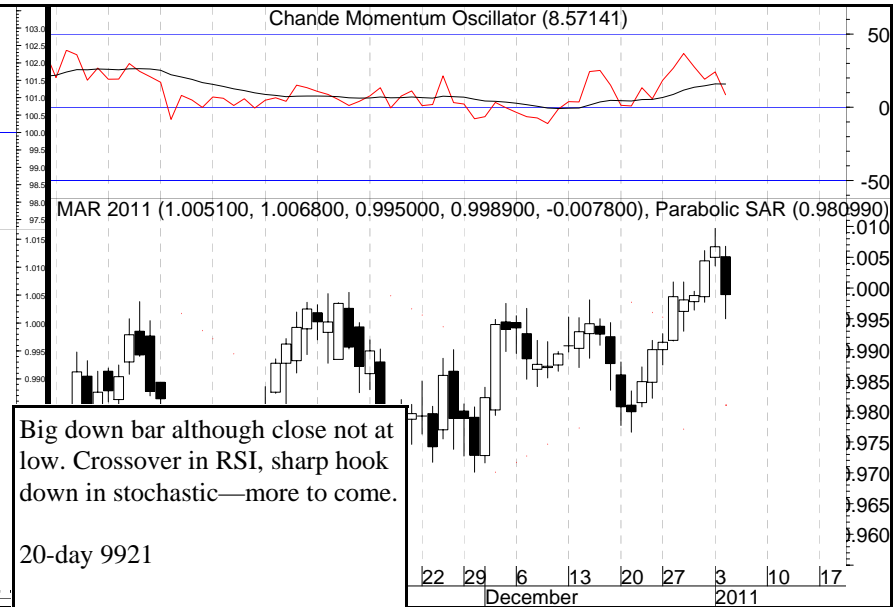




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## Canadian Dollar MAR 2011 Contract





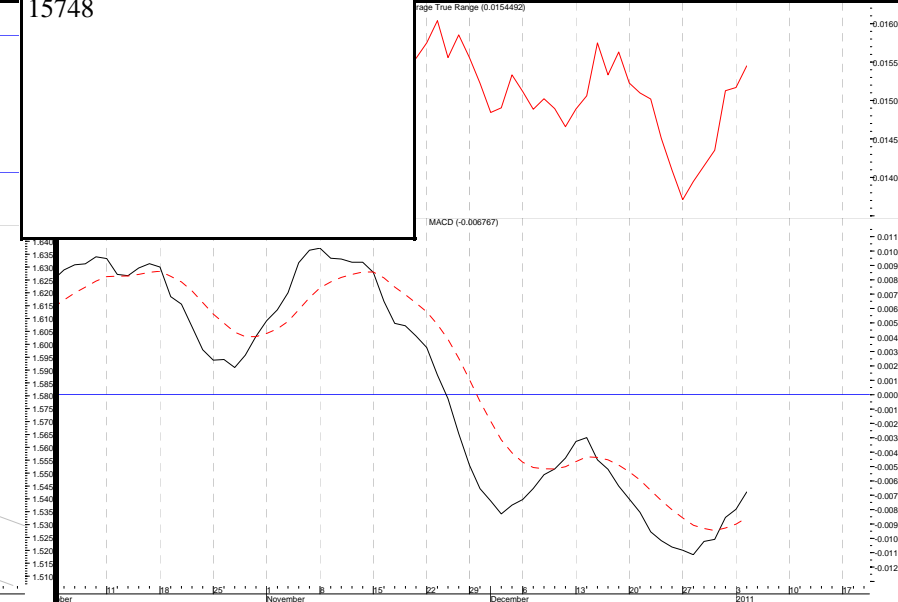
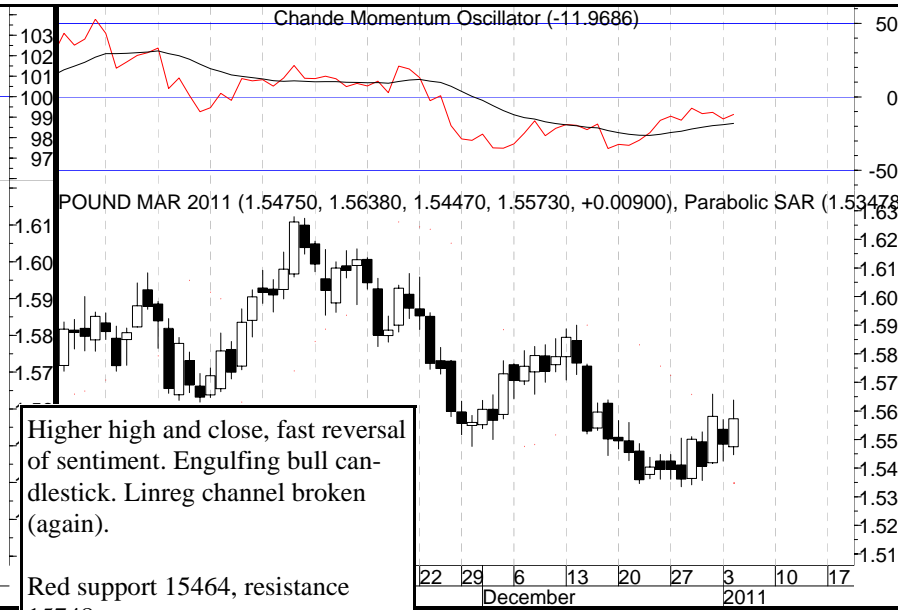
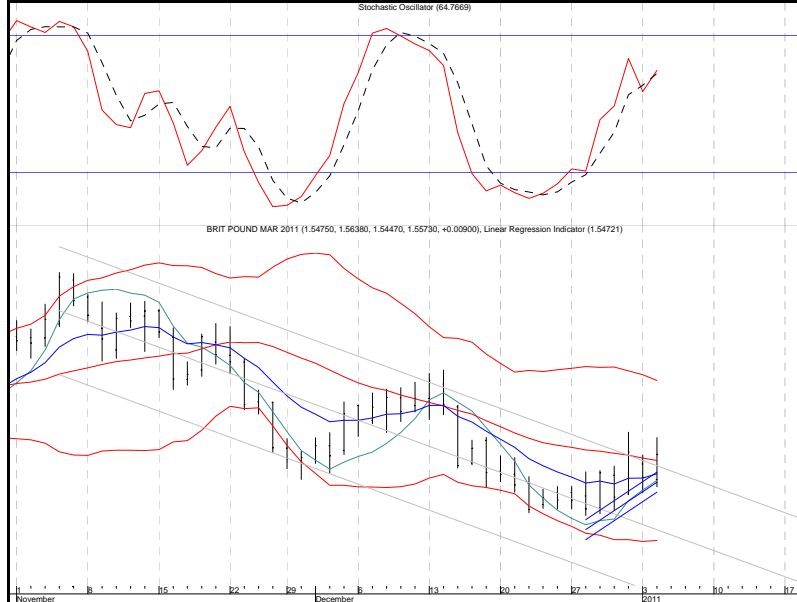
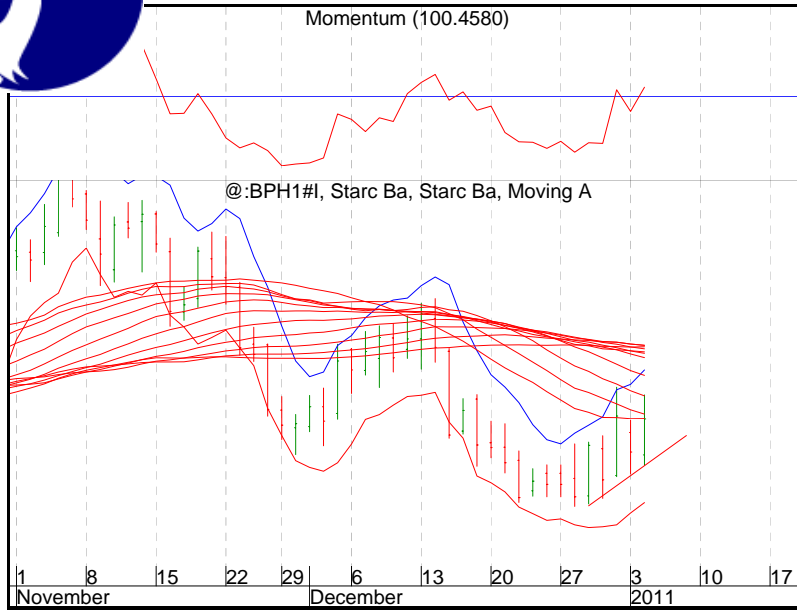
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Euro

Mar 2011 Contract





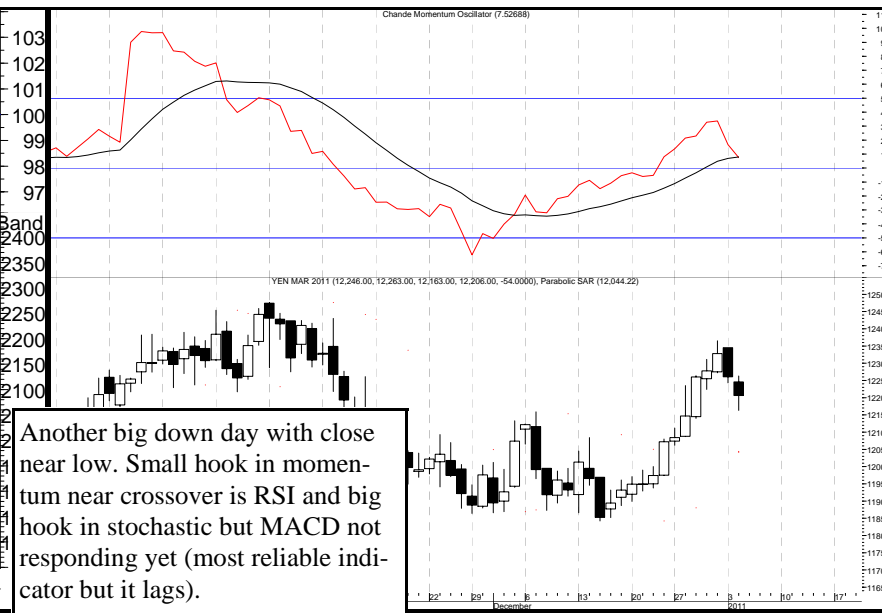
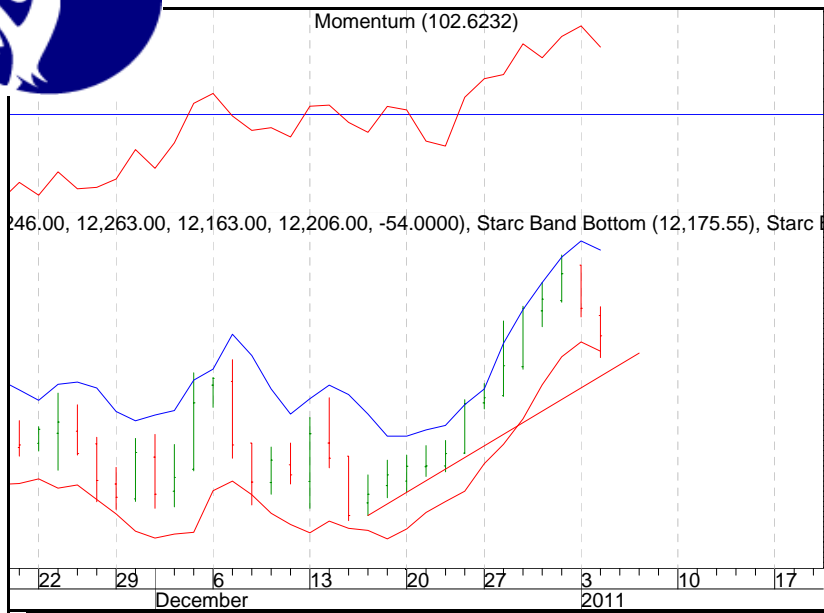




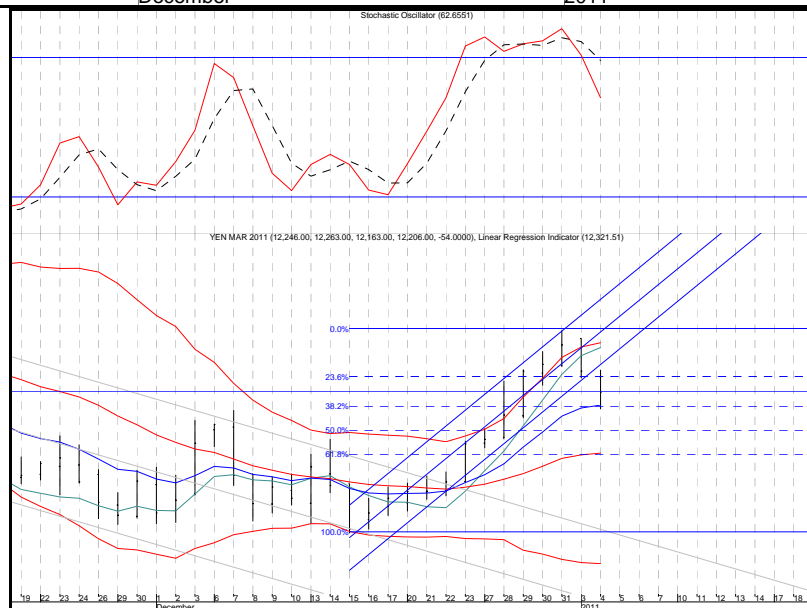
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## Japanese Yen Mar 2011 Contract



Another big down day with close near low. Small hook in momentum near crossover is RSI and big hook in stochastic but MACD not responding yet (most reliable indicator but it lags).



Red support 12138  
50% retracement 12106  
  
20-day 12048 (at 62% retracement, hmm)

