

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Thursday, 01/06/11 for Globex Open Tonight and Friday, 01/07/11--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	SHORT	15461	15520	15407	15499	1/06/11	+38	NPR		
Points				-59	54					N/A	N/A
EURO	SELL	SHORT	13010	13081	12952	13030	1/06/11	+20	13106	13163	13063
Points				-71	58					-57	43
A\$	SELL	SQUARE	9861	--	--	--	1/06/11	--	9861	9915	9829
Points										-54	32
YEN	BUY	SHORT	12016	12065	11982	12021	1/06/11	+5	12065	12005	12120
Points				-49	34					-60	55
SF	SELL	SHORT	10372	10415	10310	10366	1/06/11	-6	10455	10489	10412
Points				-43	62					-34	43
C\$	BUY	SQUARE	10024	--	--	--	1/06/11	--	10024	9987	10067
Points										-37	43

WE WENT SHORT THE POUND AT THE GLOBEX OPEN 15499 AND HIT THE STOP AT 15537 FOR A LOSS OF 38 POINTS. WE WENT SHORT AGAIN AT 15499 ON FOOTNOTE RULE 2.
WE HIT THE TARGET IN THE EURO AT 13080 FOR A GAIN OF 75 POINTS. WE WENT SHORT AT 13030 ON FOOTNOTE RULE 2.
WE HIT THE TARGET IN THE AUD AT 9864 FOR A GAIN OF 12 POINTS.
WE WENT SHORT THE YEN AT THE OPEN 12021.
WE WENT SHORT THE SF AT THE GLOBEX OPEN 10366 AND HIT THE STOP AT 10407 FOR A LOSS OF 41 POINTS. WE WENT SHORT AT 10366 ON FOOTNOTE RULE 3.
WE WENT LONG THE CAD AT THE GLOBEX OPEN 10021 AND HIT THE TARGET AT THE EXACT HIGH 10061 FOR A GAIN OF 40 POINTS.

If stop is hit in yen, reverse to long.

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
01/05/11 Euro	13080	13155	01/06/11	75	937.50	4193.75
01/05/11 A\$	9864	9876	01/06/11	12	120.00	4313.75
01/06/11 Pound	15537	15499	01/06/11	38	237.50	4076.25
01/06/11 SF	10407	10366	01/06/11	41	512.50	3563.75
01/06/11 C\$	10021	10061	01/06/11	40	400.00	3963.75
					3963.75	

Open Positions

01/06/11 Pound	15499
01/06/11 Yen	12021
01/06/11 Euro	13030
01/06/11 SF	10366

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

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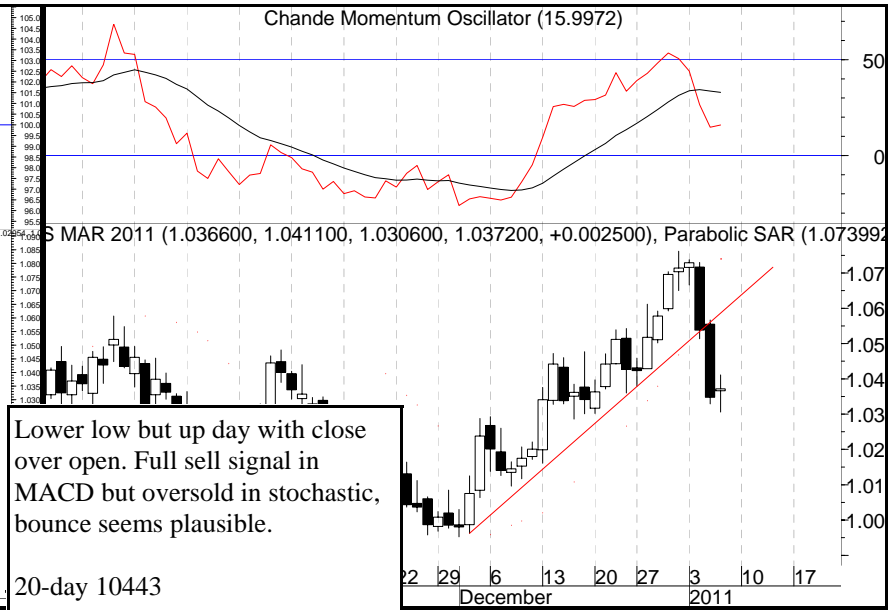
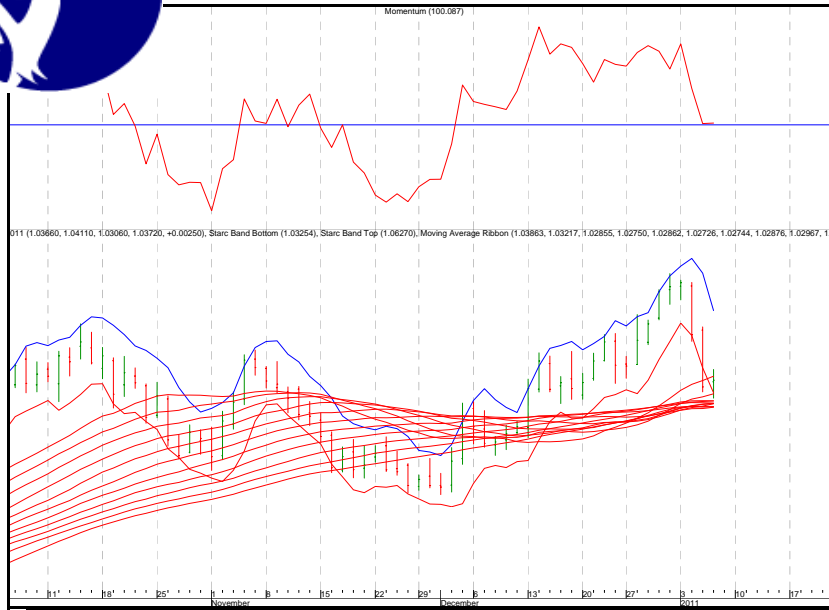
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING.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



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Thursday, January 6, 2011

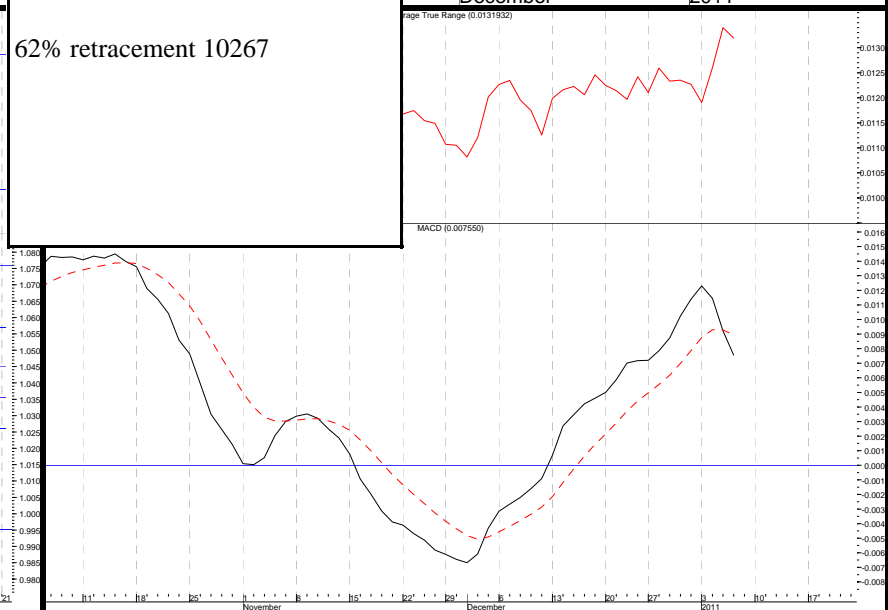
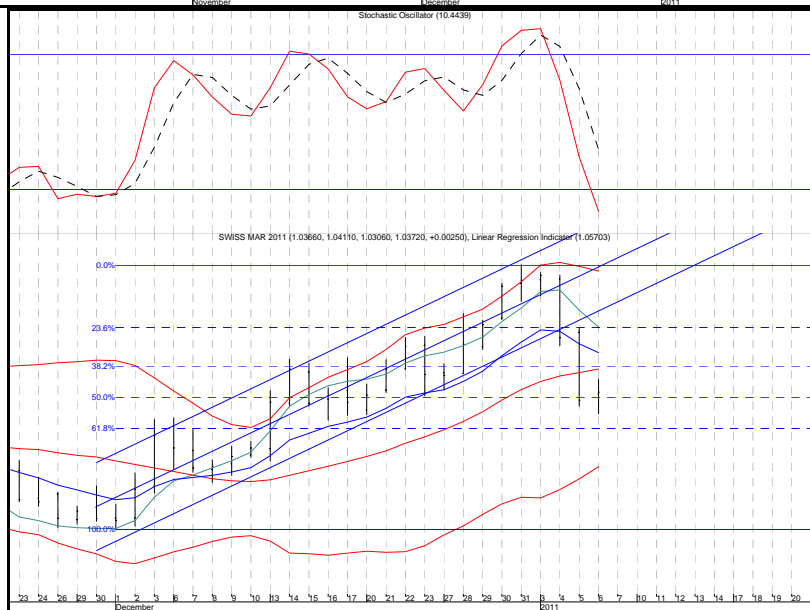
Swiss Franc MAR 2011 Contract



Lower low but up day with close over open. Full sell signal in MACD but oversold in stochastic, bounce seems plausible.

20-day 10443

62% retracement 10267

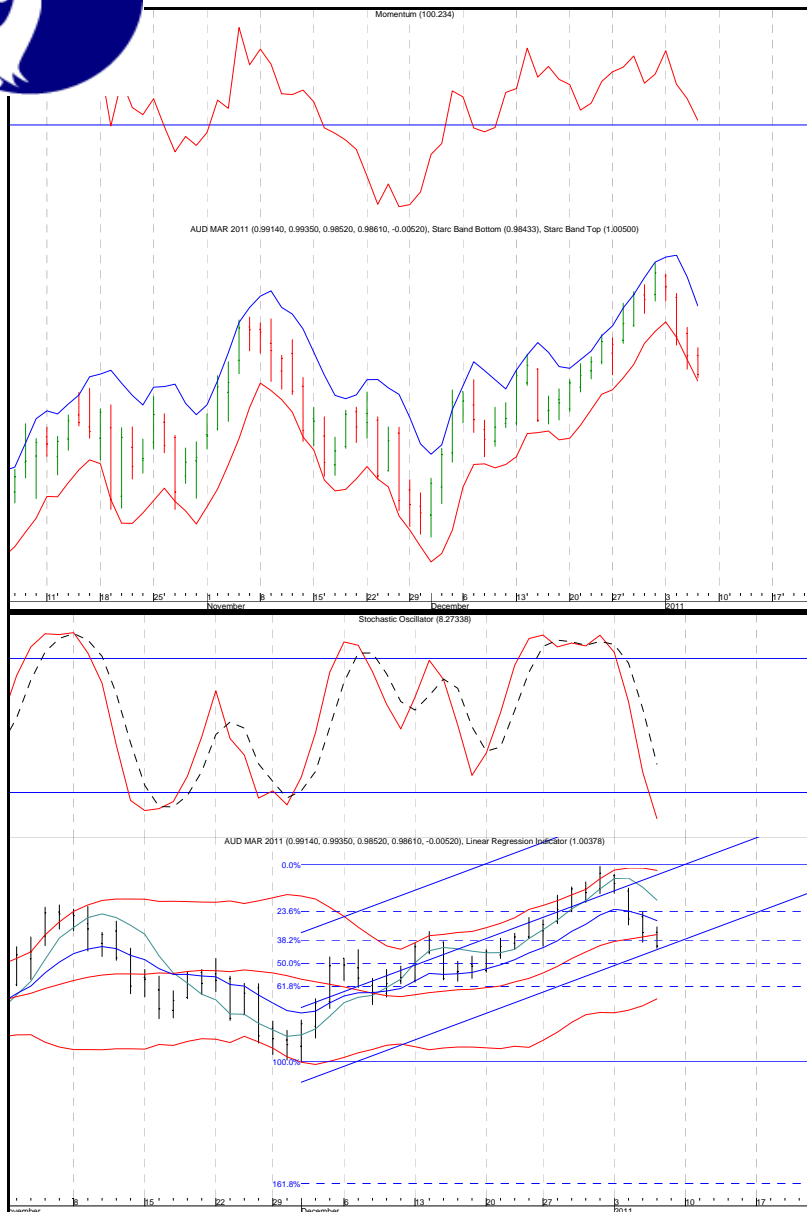




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Australian Dollar MAR 2011 Contract

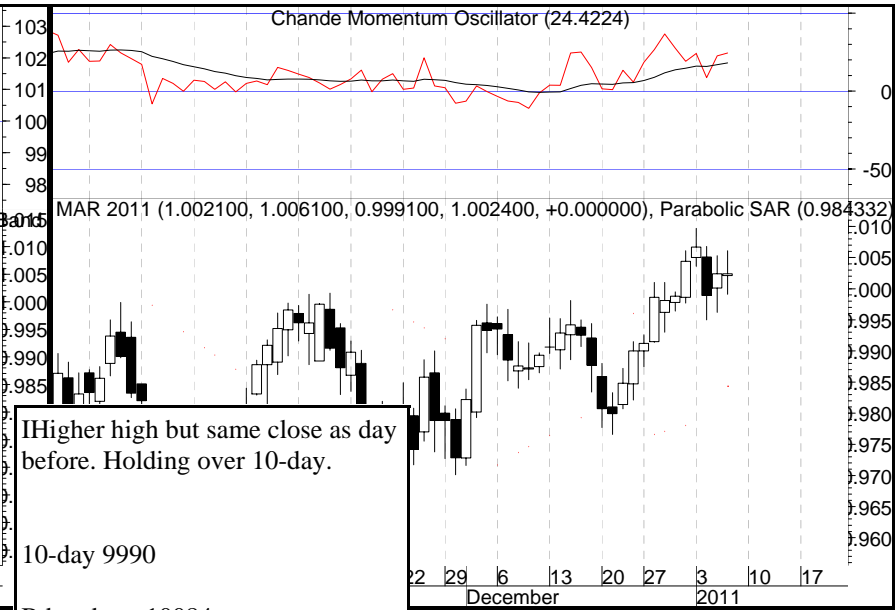
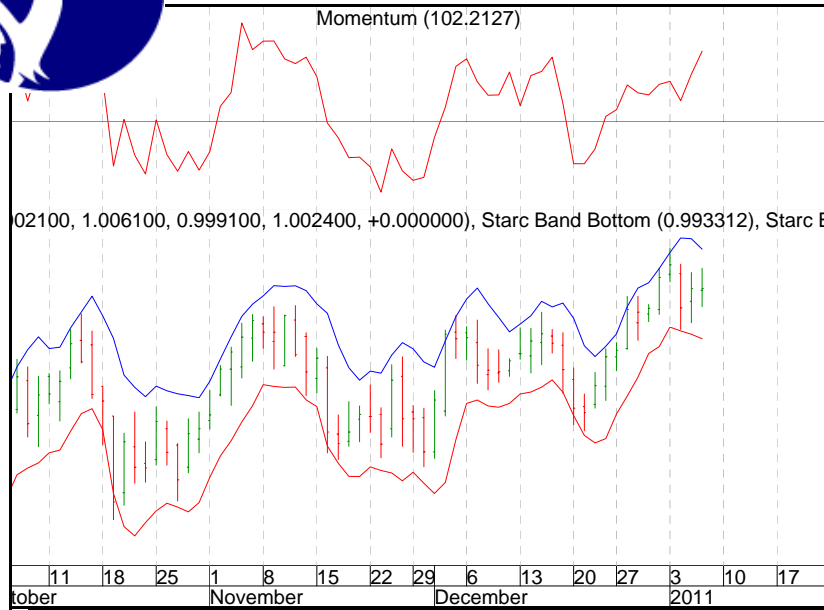




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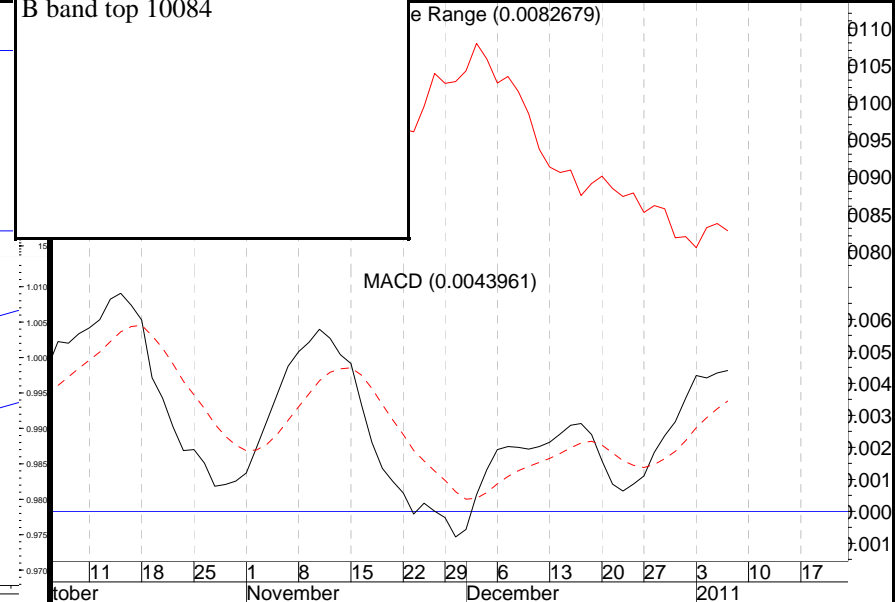
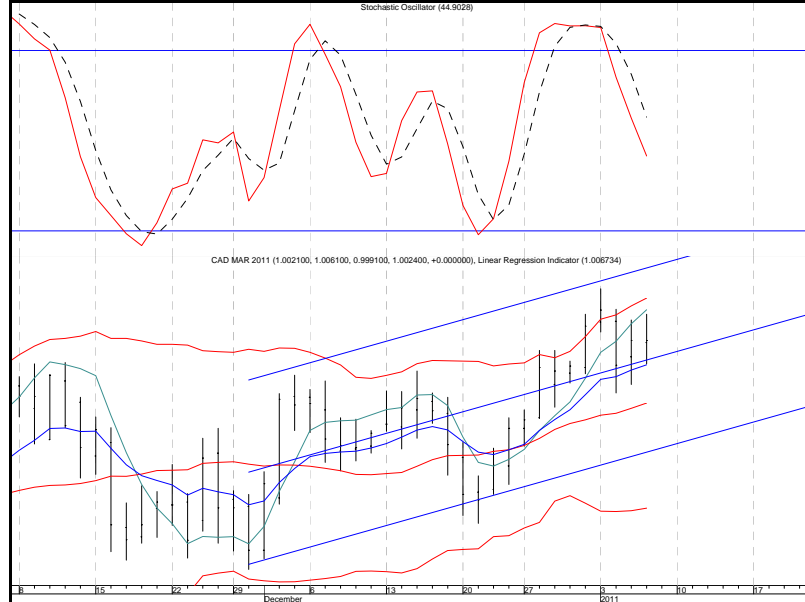
Canadian Dollar MAR 2011 Contract

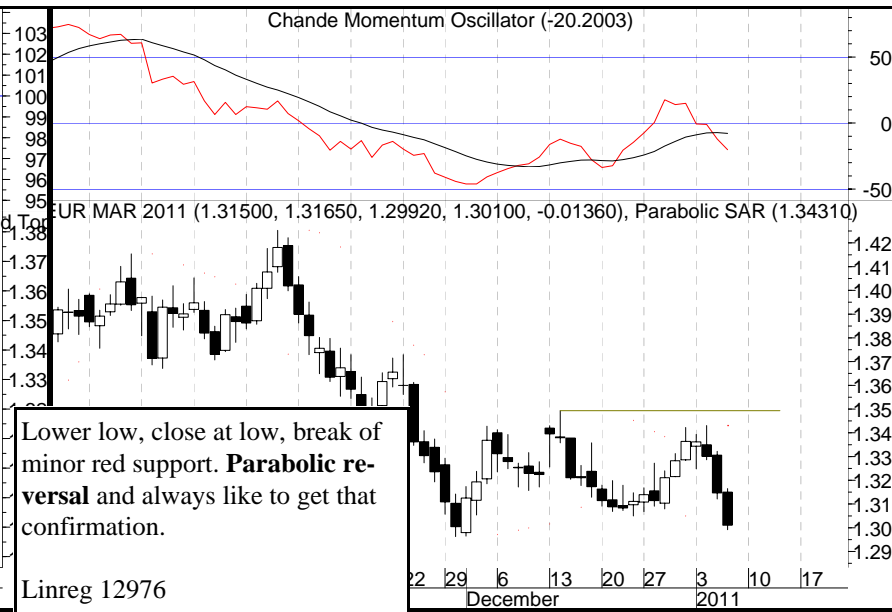
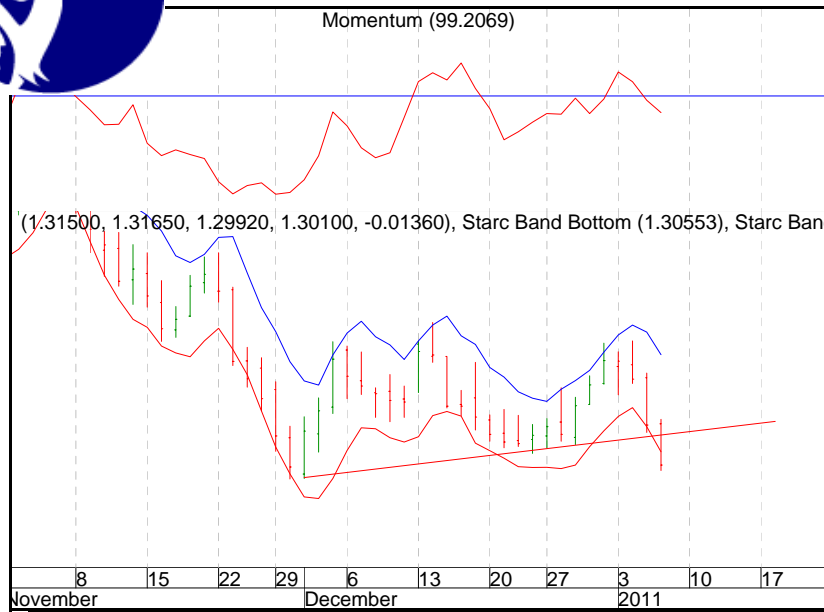


Higher high but same close as day before. Holding over 10-day.

10-day 9990

B band top 10084

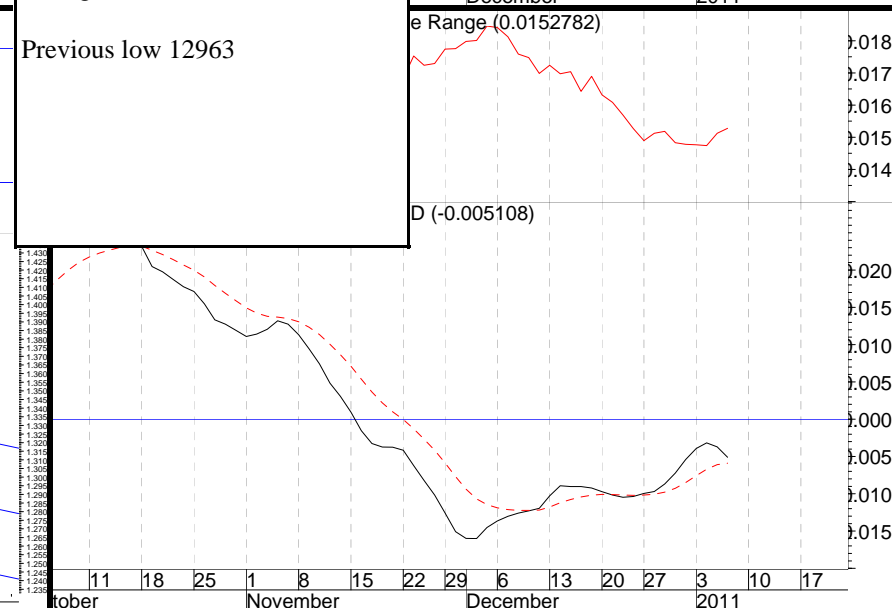
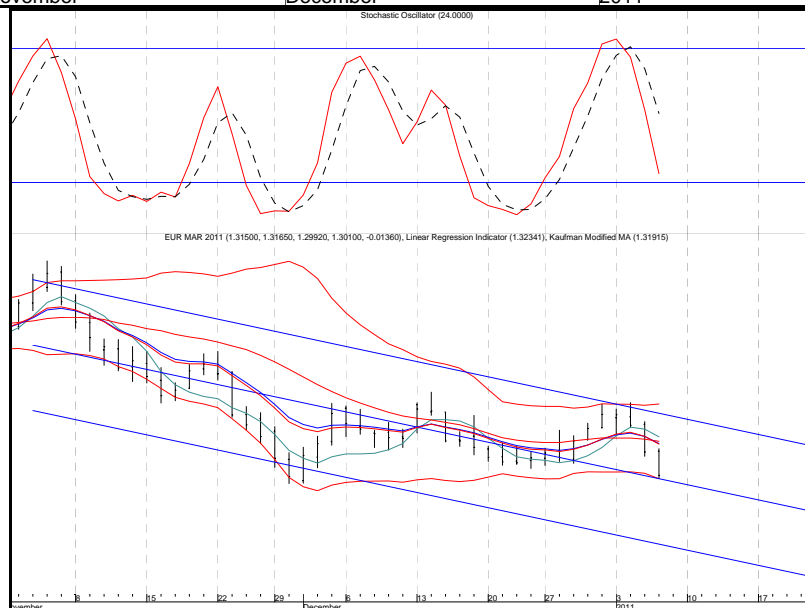


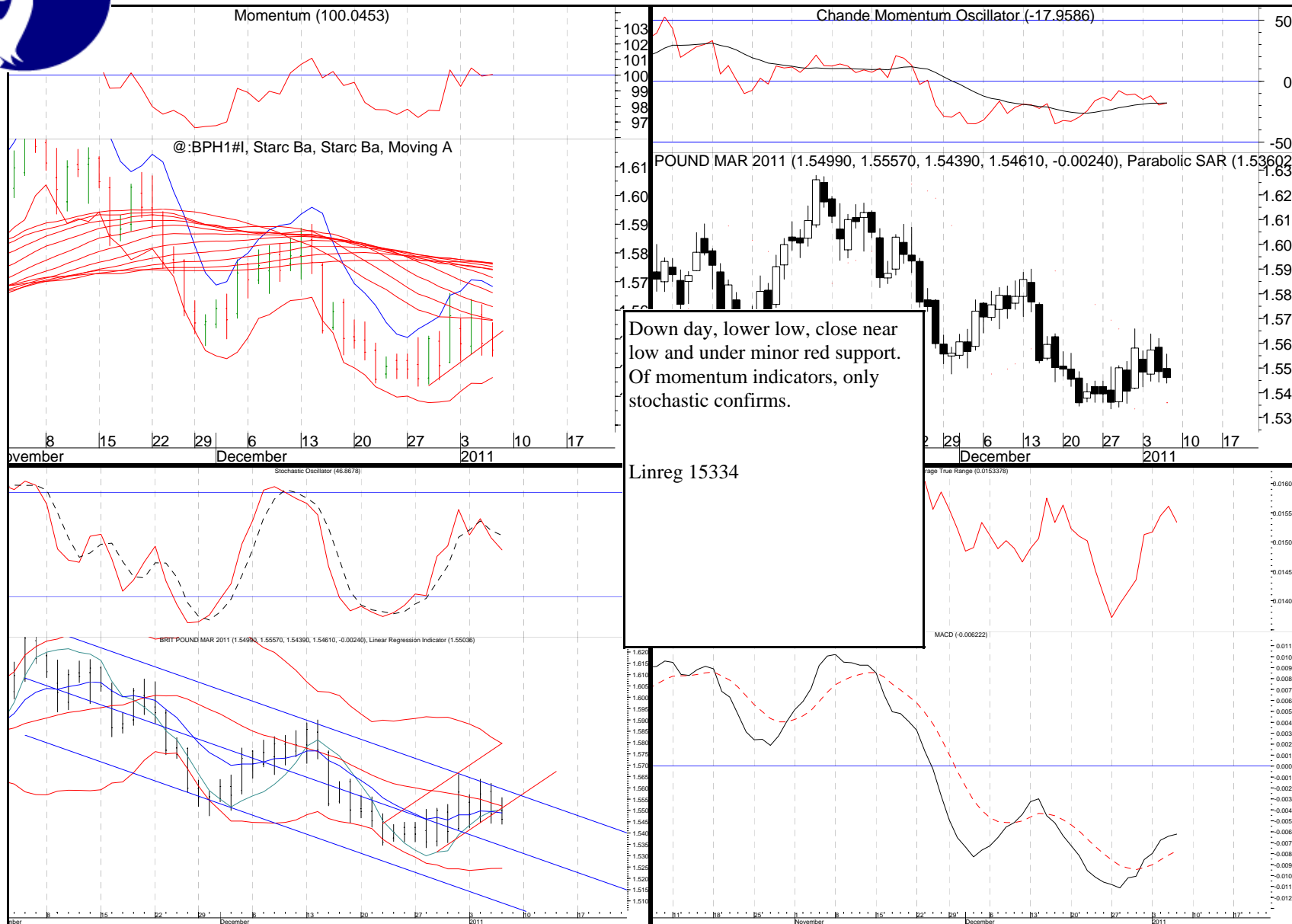


Lower low, close at low, break of minor red support. **Parabolic reversal** and always like to get that confirmation.

Linreg 12976

Previous low 12963







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Japanese Yen Mar 2011 Contract

