

Rockefeller Treasury Services, Inc. (www.rts-forex.com)  
Daily Currency Trading Recommendations©--CME/Globex FUTURES  
Published Thursday, 01/13/11 for Globex Open Tonight and Friday, 01/14/11--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	15836	15790	15885	15845	1/13/11	-9	15767	15707	15831
Points				-46	49					-60	64
EURO	BUY	SQUARE	13343	--	--		1/13/11	--	13343	13277	13398
Points										-66	55
A\$	BUY	SQUARE	9905	--	--	--	1/13/11	--	9905	9847	9966
Points										-58	61
YEN	BUY	SQUARE	12096	--	--	--	1/13/11	--	12096	12044	12146
Points										-52	50
SF	BUY	SQUARE	10385	--	--	--	1/13/11	--	10385	10335	10435
Points										-50	50
C\$	SELL	SQUARE	10096	--	--	--	1/13/11	--	10096	10133	10055
Points										-37	41

WE HIT THE TARGET IN THE POUND AT 15795 FOR A GAIN OF 91 POINTS. WE WENT LONG AT 15845 ON FOOTNOTE RULE 2.  
WE WENT LONG THE EURO AT THE GLOBEX OPEN 13122 AND HIT THE TARGET AT 13192 FOR A GAIN OF 70 POINTS. WE WENT LONG AT 13242 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 13342 FOR A GAIN OF 100 POINTS.  
WE WENT LONG THE AUD AT THE GLOBEX OPEN 9888 AND HIT THE TARGET AT 9923 FOR A GAIN OF 35 POINTS.  
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12051 AND HIT THE TARGET AT 12110 FOR A GAIN OF 59 POINTS.  
WE WENT LONG THE CHF AT THE GLOBEX OPEN 10357 AND HIT THE STOP AT 10307 FOR A LOSS OF 50 POINTS. WE WENT LONG AGAIN AT 10357 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 10386 FOR A GAIN OF 29 POINTS.  
WE HIT THE STOP IN THE CAD AT 10081 FOR A LOSS OF 50 POINTS. WE WENT LONG AT YESTERDAY'S CLOSE 10081 ON FOOTNOTE RULE 3 and hit the target at 10126 for a gain of 45 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](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	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
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	56	560.00	231.25
01/05/11 Pound	<b>15584</b>	15508	01/05/11	76	475.00	243.75
01/05/11 Euro	<b>13306</b>	13252	01/05/11	54	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	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	38	237.50	4076.25
01/06/11 SF	10407	<b>10366</b>	01/06/11	41	512.50	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	49	612.50	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	31	310.00	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	30	300.00	6890.00
01/10/11 C\$	<b>10059</b>	10021	01/10/11	38	380.00	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	18	112.50	7785.00
01/10/11 A\$	<b>9870</b>	9856	01/11/11	14	140.00	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
01/12/11 C\$	<b>10131</b>	<b>10081</b>	01/13/11	<b>50</b>	<b>500.00</b>	5452.50
01/12/11 Pound	<b>15704</b>	15795	01/13/11	91	568.75	6021.25
01/13/11 Euro	<b>13122</b>	13192	01/13/11	70	875.00	6896.25
01/13/11 Euro	<b>13242</b>	13342	01/13/11	100	1250.00	8146.25
01/13/11 A\$	<b>9888</b>	9923	01/13/11	35	350.00	8496.25
01/13/11 Yen	<b>12051</b>	12110	01/13/11	59	737.50	9233.75
01/13/11 SF	<b>10357</b>	10307	01/13/11	<b>50</b>	<b>625.00</b>	8608.75
01/13/11 SF	<b>10357</b>	10386	01/13/11	29	362.50	8971.25
					8971.25	

#### Open Positions

01/13/11 Pound	<b>15845</b>
01/13/11 C\$	<b>10081</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.

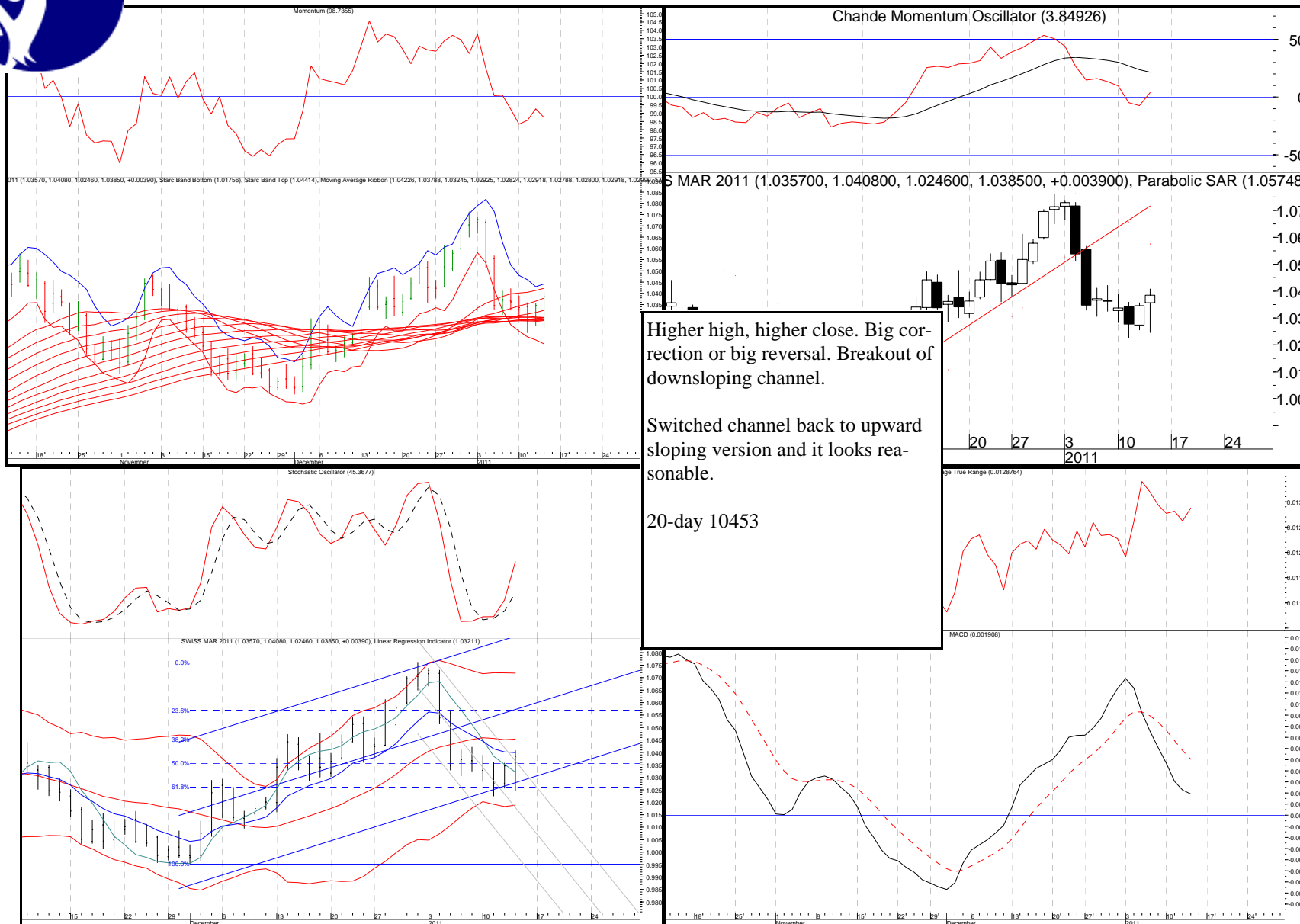


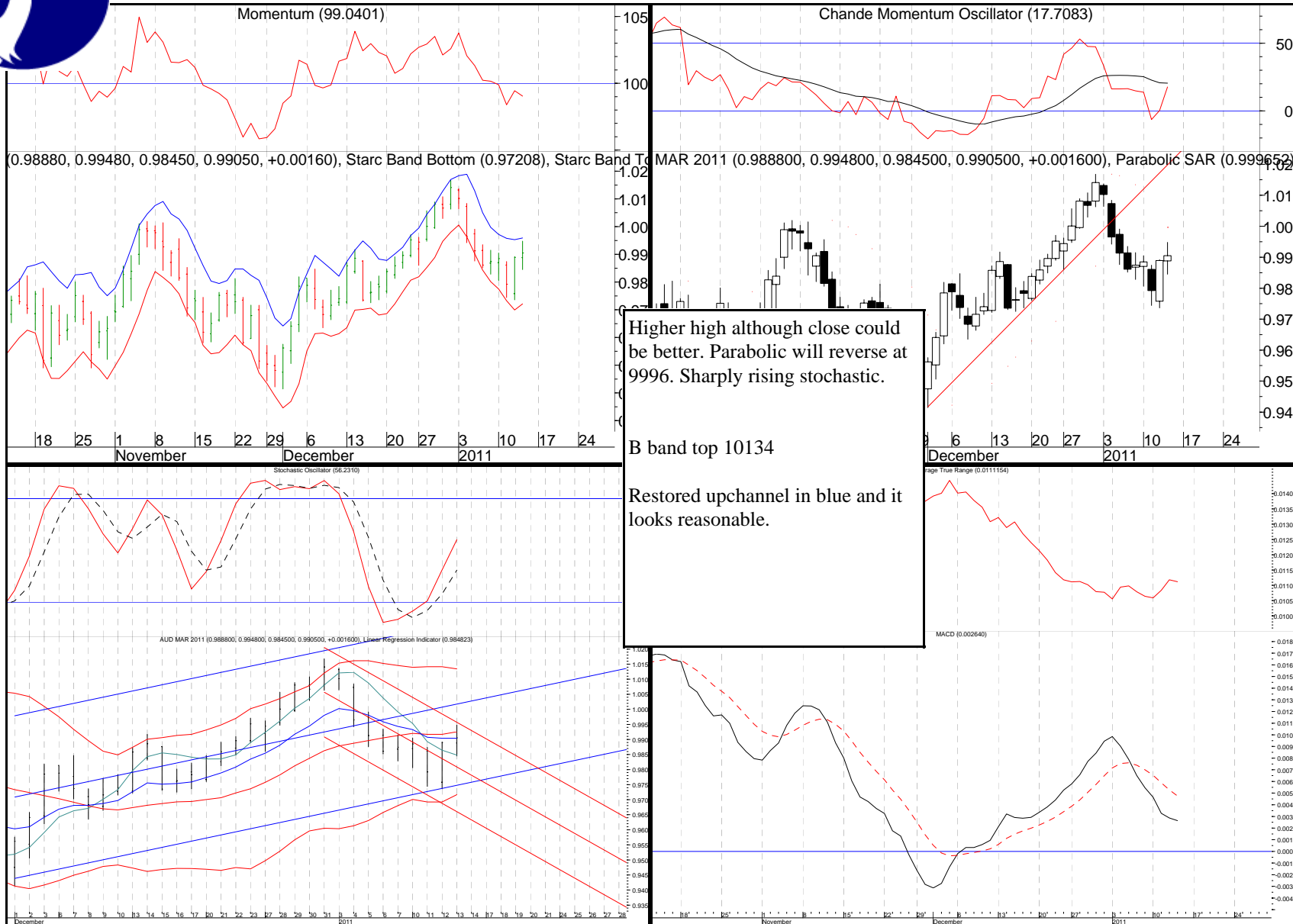


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Thursday, January 13, 2011

## Swiss Franc MAR 2011 Contract



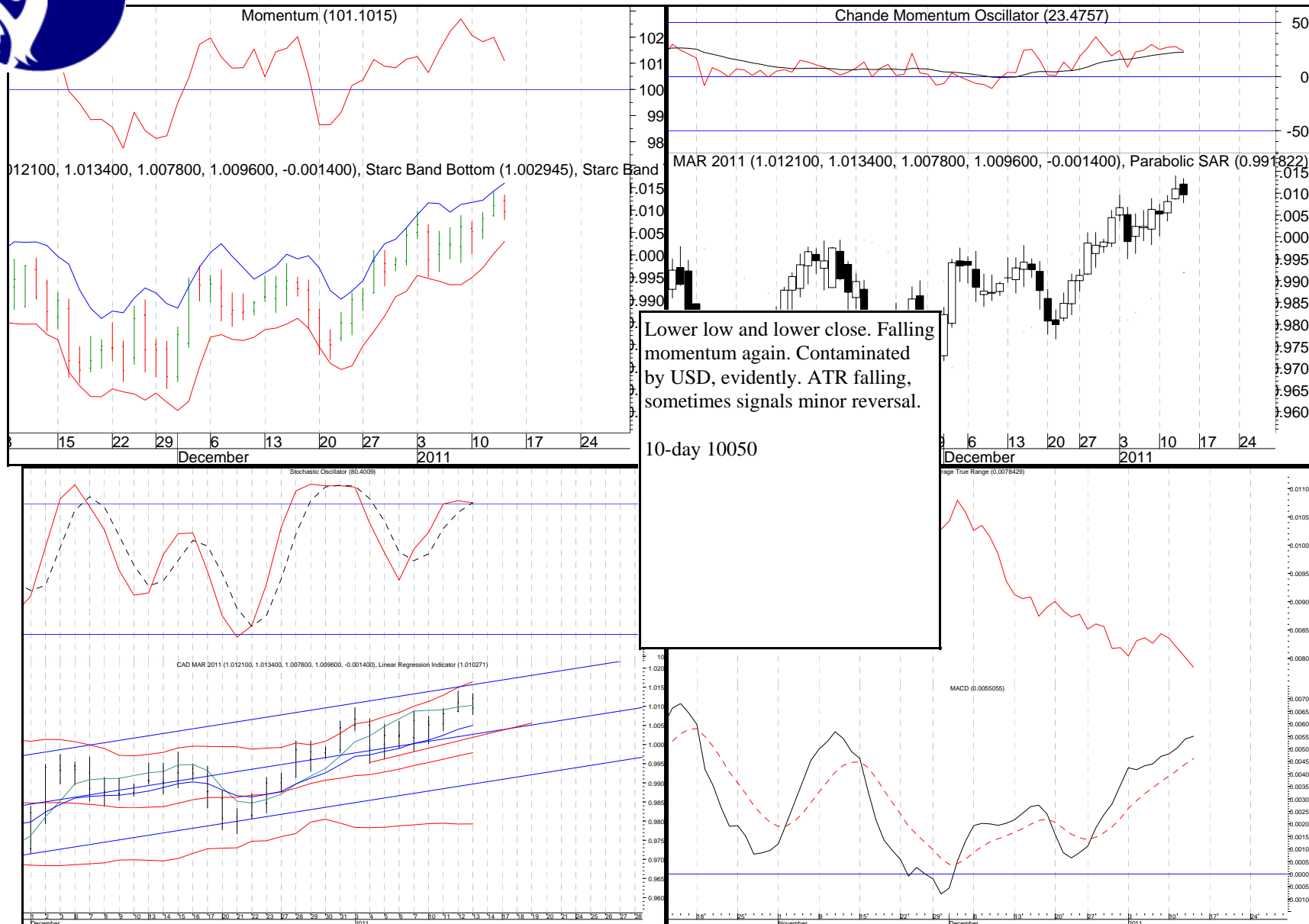




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## Canadian Dollar MAR 2011 Contract

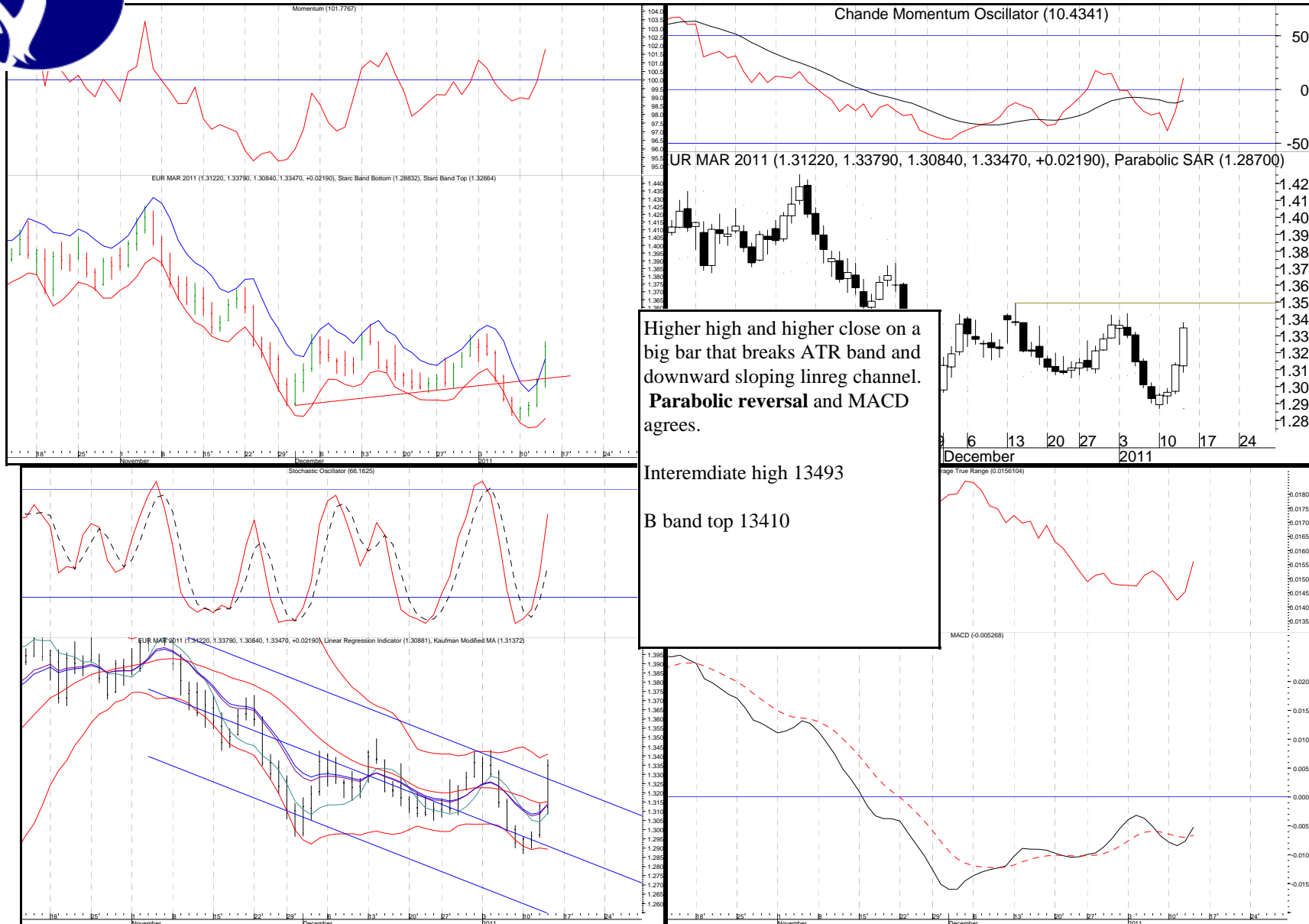




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## Euro Mar 2011 Contract



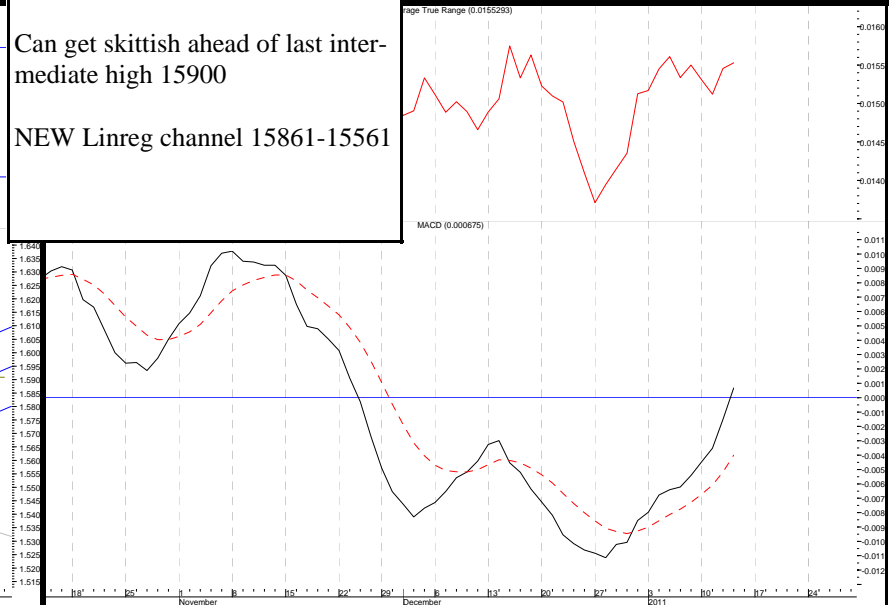
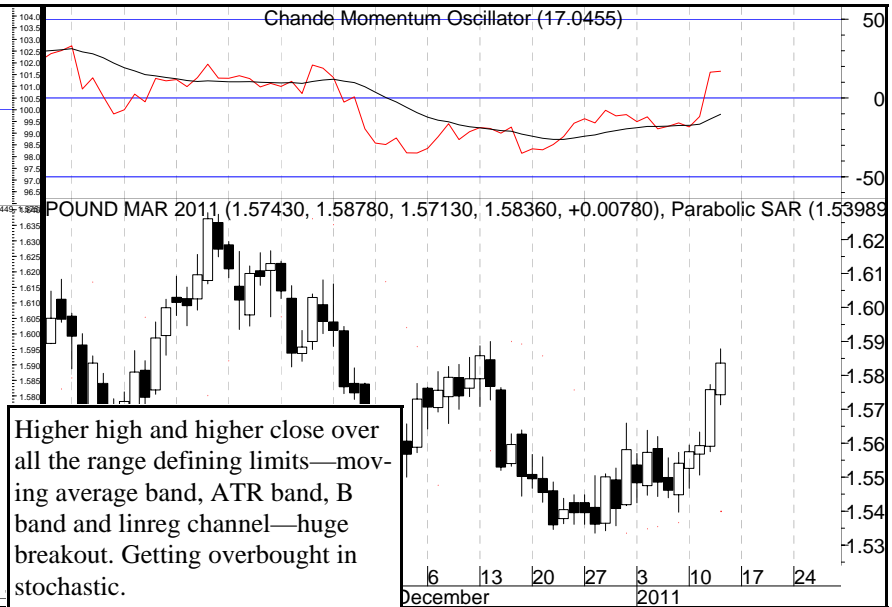
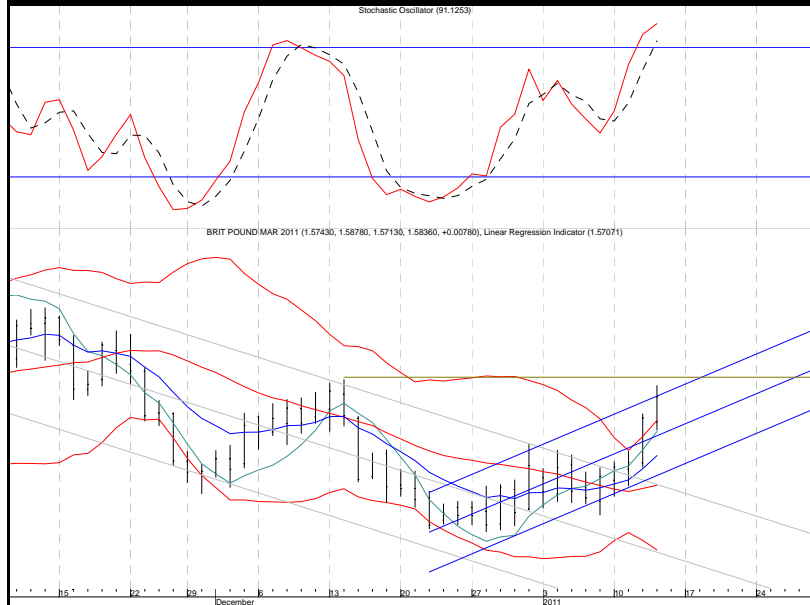
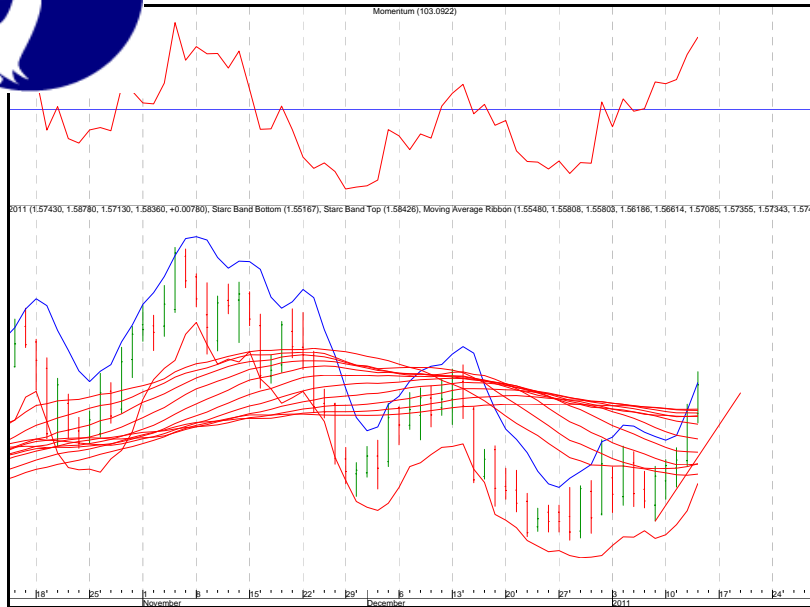




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## British Pound MAR 2011 Contract

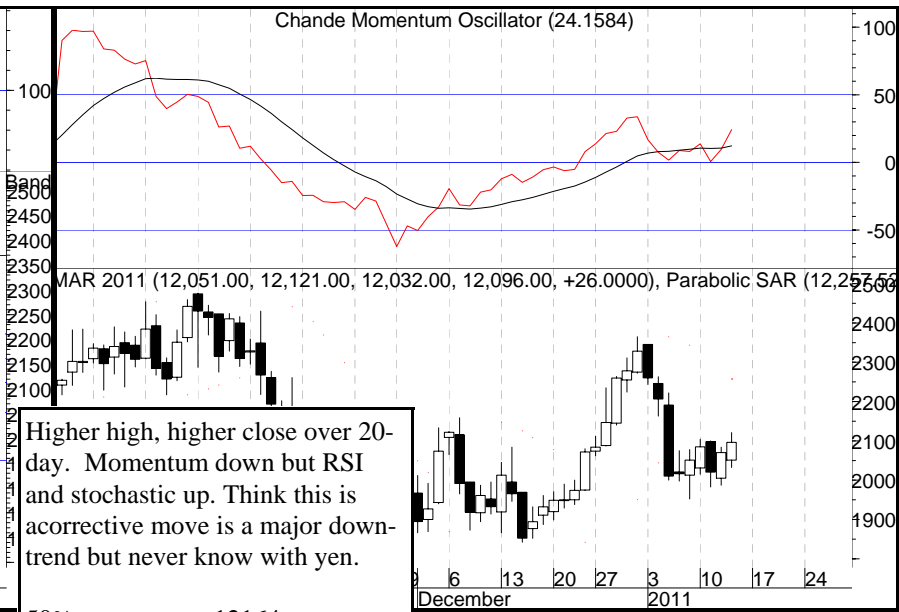
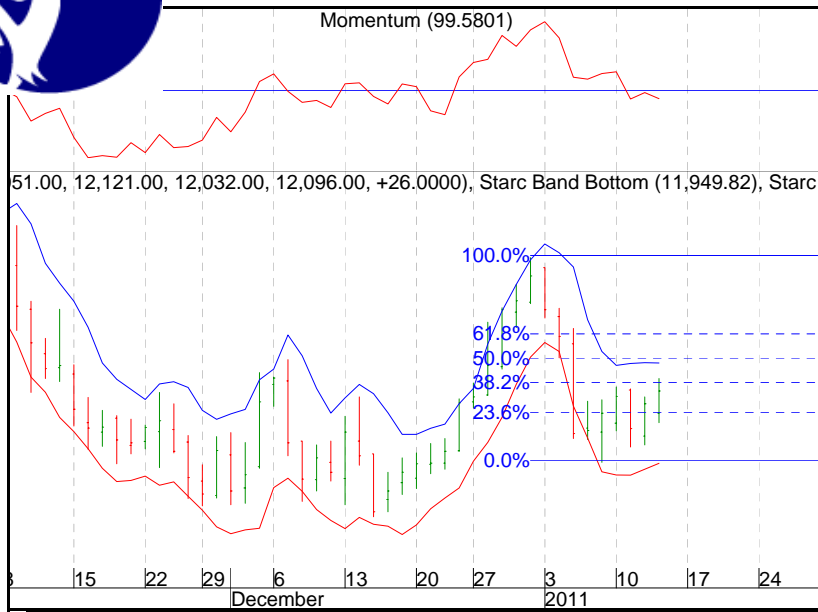




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## Japanese Yen Mar 2011 Contract



Higher high, higher close over 20-day. Momentum down but RSI and stochastic up. Think this is a corrective move is a major downtrend but never know with yen.

50% retracement 12164

Red support 11995

