

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Monday, 01/24/11 for Globex Open Tonight and Tuesday, 01/25/11--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	15988	15938	16052	15992	1/24/11	-4	NPR		
Points				-50	64					N/A	N/A
EURO	BUY	SQUARE	13629	--	--	--	1/24/11	--	13629	13586	13679
Points										-43	50
A\$	SELL	SQUARE	9921	--	--	--	1/24/11	--	9953	9993	9888
Points										-40	65
YEN	BUY	SQUARE	12124	--	--	--	1/24/11	--	12124	12092	12158
Points										-32	34
SF	BUY	LONG	10535	10498	10565	10525	1/24/11	+10	NPR		
Points				-37	30					N/A	N/A
C\$	SELL	SHORT	10040	10072	10010	10058	1/24/11	+18	NPR		
Points				-32	30					N/A	N/A

WE WENT LONG THE POUND AT THE GLOBEX OPEN 15992 AND HIT THE STOP AT 15942 FOR A LOSS OF 50 POINTS. WE WENT LONG AGAIN AT 15992 ON FOOTNOTE RULE 3.

WE WENT LONG THE EURO AT THE GLOBEX OPEN 13602 AND HIT THE STOP AT 13552 FOR A LOSS OF 50 POINTS. WE WENT LONG AGAIN AT 13602 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 13638 FOR A GAIN OF 36 POINTS.

WE HIT THE STOP IN THE AUD AT 9858 FOR A LOSS OF 53 POINTS.

WE WENT LONG THE YEN AT THE GLOBEX OPEN 12103 AND HIT THE STOP AT 12078 FOR A LOSS OF 25 POINTS. WE WENT LONG AGAIN AT 12103 AND HIT THE TARGET AT 12145 FOR A GAIN OF 42 POINTS.

WE WENT LONG THE SF AT THE GLOBEX OPEN 10437 AND HIT THE STOP AT 10396 FOR A LOSS OF 41 POINTS. WE WENT LONG AGAIN AT 10437 ON FOOTNOTE RULE 3 AND HIT THE TARGET AT 10475 FOR A GAIN OF 38 POINTS. WE WENT LONG AT 10525 ON FOOTNOTE RULE 2.

WE WENT SHORT THE CAD AT THE GLOBEX OPEN 10058.

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.

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	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	\$1,281.25
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	\$1,250.00	\$1,256.25
01/05/11 SF	10485	10555	01/05/11	70	\$875.00	\$2,131.25
01/05/11 SF	10345	10435	01/05/11	90	\$1,125.00	\$3,256.25
01/05/11 Euro	13080	13155	01/06/11	75	\$937.50	\$4,193.75
01/05/11 A\$	9864	9876	01/06/11	12	\$120.00	\$4,313.75
01/06/11 Pound	15537	15499	01/06/11	38	-\$237.50	\$4,076.25
01/06/11 SF	10407	10366	01/06/11	41	-\$512.50	\$3,563.75
01/06/11 C\$	10021	10061	01/06/11	40	\$400.00	\$3,963.75
01/06/11 Pound	15407	15499	01/07/11	92	\$575.00	\$4,538.75
01/06/11 Yen	11982	12021	01/07/11	39	\$487.50	\$5,026.25
01/06/11 Euro	12952	13030	01/07/11	78	\$975.00	\$6,001.25
01/06/11 SF	10415	10366	01/07/11	49	-\$612.50	\$5,388.75
01/07/11 A\$	9829	9868	01/07/11	39	\$390.00	\$5,778.75
01/07/11 C\$	10018	9987	01/07/11	31	-\$310.00	\$5,468.75
01/07/11 C\$	10018	10067	01/07/11	49	\$490.00	\$5,958.75
01/07/11 Pound	15457	15484	01/10/11	27	\$168.75	\$6,127.50
01/07/11 SF	10301	10366	01/10/11	65	\$812.50	\$6,940.00
01/10/11 Euro	12873	12893	01/10/11	20	\$250.00	\$7,190.00
01/10/11 A\$	9870	9840	01/10/11	30	-\$300.00	\$6,890.00
01/10/11 C\$	10059	10021	01/10/11	38	-\$380.00	\$6,510.00
01/07/11 Yen	12065	12104	01/10/11	39	\$487.50	\$7,897.50
01/10/11 Pound	15541	15523	01/11/11	18	-\$112.50	\$7,785.00
01/10/11 A\$	9870	9856	01/11/11	14	-\$140.00	\$7,645.00
01/10/11 C\$	10059	10080	01/11/11	21	\$210.00	\$7,855.00
01/11/11 A\$	9760	9826	01/11/11	66	\$660.00	\$8,515.00

01/11/11 Yen	12098	12044	01/11/11	54	-\$675.00	\$7,840.00
01/11/11 SF	10282	10341	01/11/11	59	\$737.50	\$8,577.50
01/11/11 Pound	15541	15628	01/11/11	87	\$543.75	\$9,121.25
01/11/11 Euro	13018	12944	01/12/11	74	-\$925.00	\$8,196.25
01/12/11 Pound	15591	15654	01/12/11	63	\$393.75	\$8,590.00
01/12/11 A\$	9743	9758	01/12/11	15	\$150.00	\$8,740.00
01/12/11 Yen	12058	12005	01/12/11	53	-\$662.50	\$8,077.50
01/12/11 SF	10316	10274	01/12/11	42	-\$525.00	\$7,552.50
01/12/11 Euro	13110	13035	01/12/11	75	-\$937.50	\$6,615.00
01/12/11 Yen	12058	12005	01/12/11	53	-\$662.50	\$5,952.50
01/12/11 C\$	10131	10081	01/13/11	50	-\$500.00	\$5,452.50
01/12/11 Pound	15704	15795	01/13/11	91	\$568.75	\$6,021.25
01/13/11 Euro	13122	13192	01/13/11	70	\$875.00	\$6,896.25
01/13/11 Euro	13242	13342	01/13/11	100	\$1,250.00	\$8,146.25
01/13/11 A\$	9888	9923	01/13/11	35	\$350.00	\$8,496.25
01/13/11 Yen	12051	12110	01/13/11	59	\$737.50	\$9,233.75
01/13/11 SF	10357	10307	01/13/11	50	-\$625.00	\$8,608.75
01/13/11 SF	10357	10386	01/13/11	29	\$362.50	\$8,971.25
01/13/11 C\$	10081	10126	01/13/11	45	\$450.00	\$9,421.25
01/14/11 Euro	13345	13398	01/14/11	53	\$662.50	\$10,083.75
01/14/11 Euro	13448	13398	01/14/11	50	-\$625.00	\$9,458.75
01/14/11 A\$	9917	9847	01/14/11	70	-\$700.00	\$8,758.75
01/14/11 SF	10374	10435	01/14/11	61	\$762.50	\$9,521.25
01/14/11 C\$	10055	10097	01/14/11	42	\$420.00	\$9,941.25
01/14/11 Yen	12086	12044	01/14/11	42	-\$525.00	\$9,416.25
01/13/11 Pound	15845	15917	01/18/11	72	\$450.00	\$9,866.25
01/14/11 Yen	12086	12123	01/18/11	37	\$462.50	\$10,328.75
01/18/11 Pound	15967	16067	01/18/11	100	\$625.00	\$10,953.75
01/18/11 Euro	13369	13305	01/18/11	64	-\$800.00	\$10,153.75
01/18/11 Euro	13369	13397	01/18/11	28	\$350.00	\$10,503.75
01/18/11 A\$	9833	9898	01/18/11	65	\$650.00	\$11,153.75
01/18/11 SF	10387	10422	01/18/11	35	\$437.50	\$11,591.25
01/18/11 C\$	10130	10109	01/18/11	21	-\$210.00	\$11,381.25
01/18/11 Euro	13447	13397	01/18/11	50	-\$625.00	\$10,756.25
01/18/11 SF	10472	10422	01/18/11	50	-\$625.00	\$10,131.25
01/18/11 C\$	10090	10109	01/19/11	19	\$190.00	\$10,321.25
01/19/11 Pound	16020	15959	01/19/11	61	-\$381.25	\$9,940.00
01/19/11 Pound	16020	15960	01/19/11	60	-\$375.00	\$9,565.00
01/19/11 Euro	13382	13446	01/19/11	64	\$800.00	\$10,365.00
01/19/11 A\$	9916	9962	01/19/11	46	\$460.00	\$10,825.00
01/19/11 Yen	12112	12168	01/19/11	56	\$700.00	\$11,525.00
01/19/11 SF	10386	10439	01/19/11	53	\$662.50	\$12,187.50
01/19/11 Yen	12218	12145	01/20/11	73	-\$912.50	\$11,275.00
01/19/11 SF	10489	10412	01/20/11	77	-\$962.50	\$10,312.50
01/20/11 Pound	15985	15933	01/20/11	52	-\$325.00	\$9,987.50
01/20/11 A\$	9917	9891	01/20/11	26	-\$260.00	\$9,727.50
01/20/11 C\$	9993	10033	01/20/11	40	\$400.00	\$10,127.50
01/19/11 Euro	13496	13408	01/20/11	88	-\$1,100.00	\$9,027.50
01/21/11 Pound	15966	15891	01/21/11	75	-\$468.75	\$8,558.75
01/21/11 Euro	13510	13456	01/21/11	54	-\$675.00	\$7,883.75
01/21/11 Yen	12097	12053	01/21/11	44	-\$550.00	\$7,333.75
01/21/11 SF	10404	10338	01/21/11	66	-\$825.00	\$6,508.75

01/21/11 C\$	10057	10017	01/21/11	40	-\$400.00	\$6,108.75
01/21/11 A\$	9658	9805	01/24/11	147	\$1,470.00	\$7,578.75
01/24/11 Pound	15992	15942	01/24/11	50	-\$312.50	\$7,266.25
01/24/11 Euro	13602	13552	01/24/11	50	-\$625.00	\$6,641.25
01/24/11 Euro	13602	13638	01/24/11	36	\$450.00	\$7,091.25
01/24/11 Yen	12103	12078	01/24/11	25	-\$312.50	\$6,778.75
01/24/11 Yen	12103	12145	01/24/11	42	\$525.00	\$7,303.75
01/24/11 SF	10437	10396	01/24/11	41	-\$512.50	\$6,791.25
01/24/11 SF	10437	10475	01/24/11	38	\$475.00	\$7,266.25
					\$7,266.25	

Open Positions

01/24/11 Pound	15992	
01/24/11 SF	10525	
01/24/11 C\$		10058

CFTC REQUIRED RISK DISCLOSURE STATEMENT:

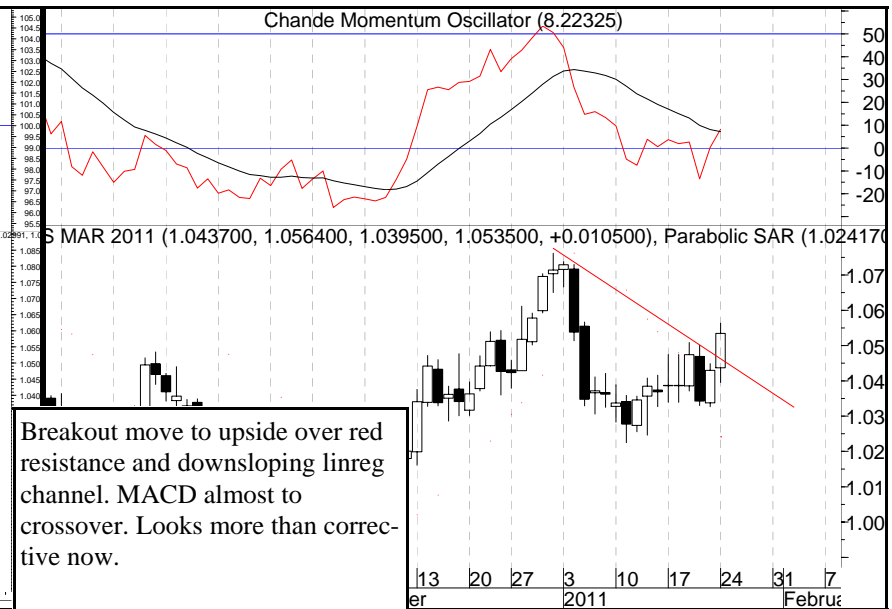
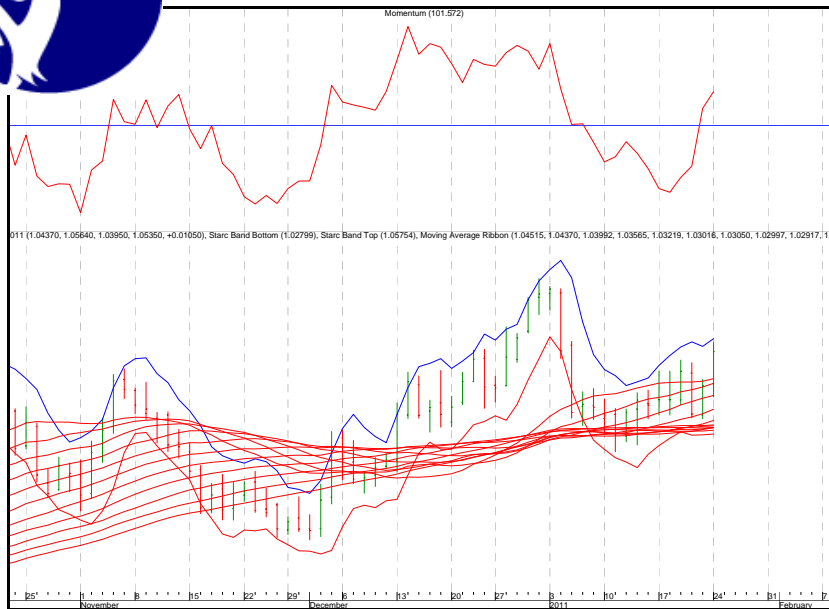
NOTICE: "HYPOTHETICAL PERFORMANCE RESULTS HAVE MANY INHERENT LIMITATIONS, SOME OF WHICH ARE DESCRIBED BELOW. NO REPRESENTATION IS BEING MADE THAT ANY ACCOUNT WILL OR IS LIKELY TO ACHIEVE PROFITS OR LOSSES SIMILAR TO THOSE SHOWN. IN FACT, THERE ARE FREQUENTLY SHARP DIFFERENCES BETWEEN HYPOTHETICAL PERFORMANCE 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.
Monday, January 24, 2011

Swiss Franc
MAR 2011 Contract



Breakout move to upside over red resistance and downsloping linreg channel. MACD almost to crossover. Looks more than corrective now.

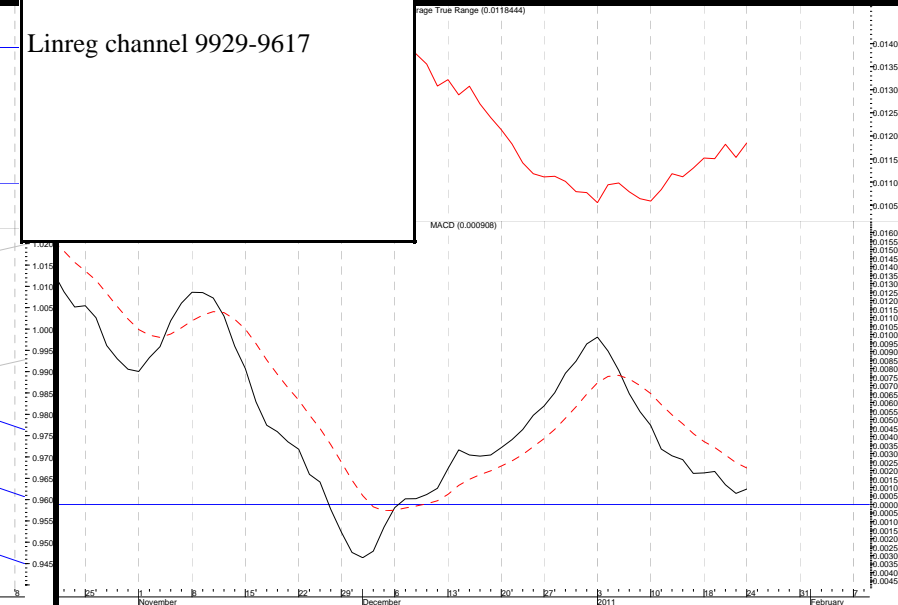
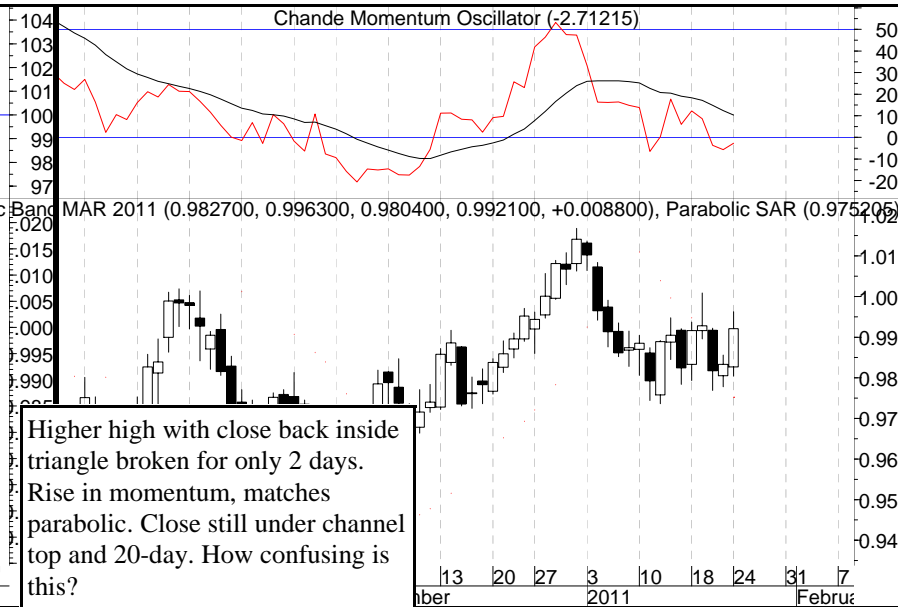
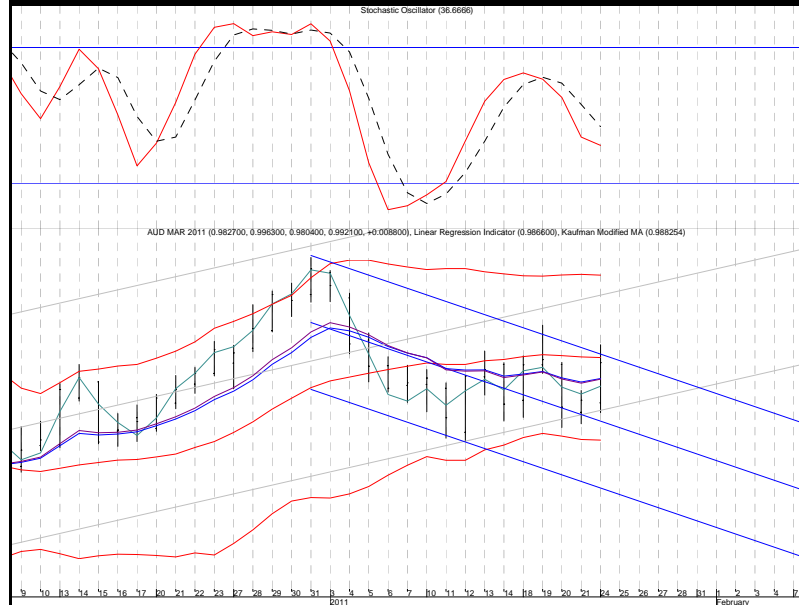
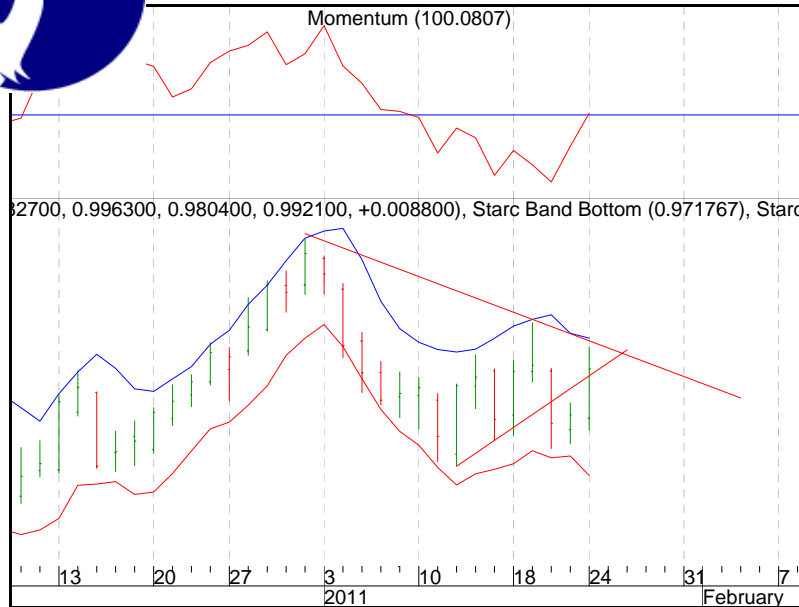
Minor red support 10362



Rockefeller Treasury Services, Inc.

Monday, January 24, 2011

Australian Dollar MAR 2011 Contract



Higher high with close back inside triangle broken for only 2 days.
Rise in momentum, matches parabolic. Close still under channel top and 20-day. How confusing is this?

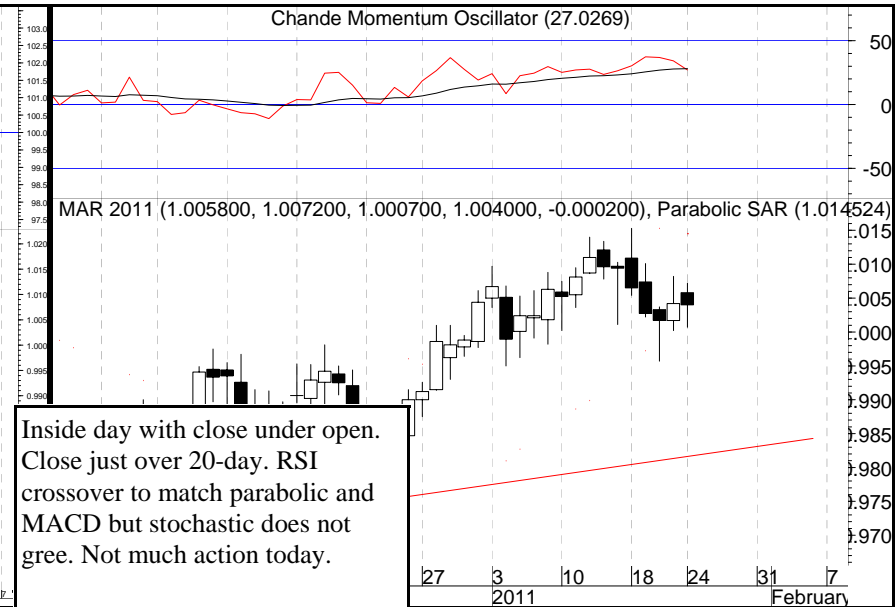
Linreg channel 9929-9617



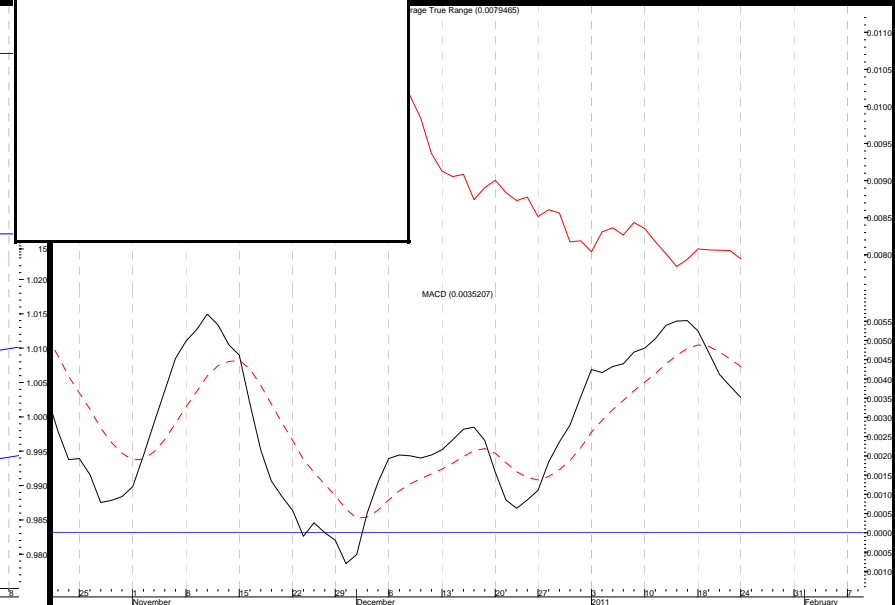
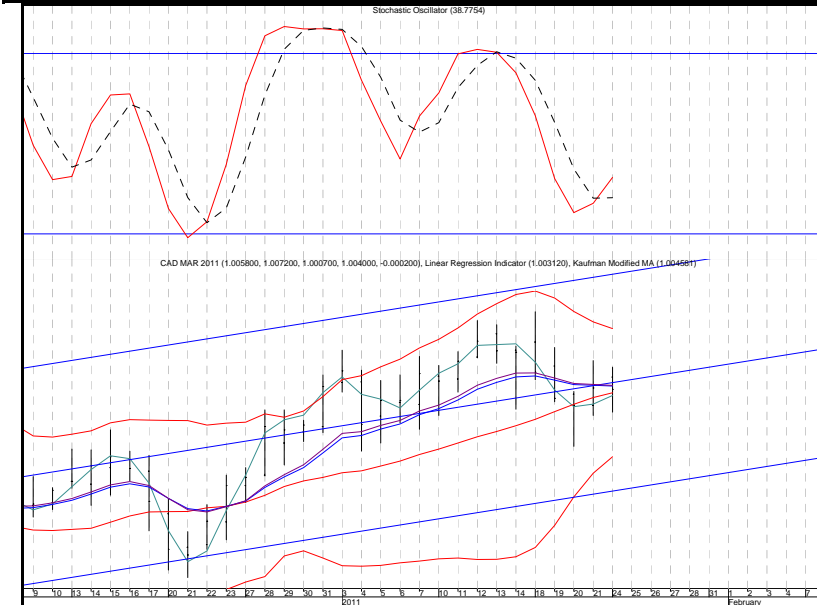
Rockefeller Treasury Services, Inc.

Monday, January 24, 2011

Canadian Dollar MAR 2011 Contract



Inside day with close under open.
Close just over 20-day. RSI
crossover to match parabolic and
MACD but stochastic does not
gree. Not much action today.

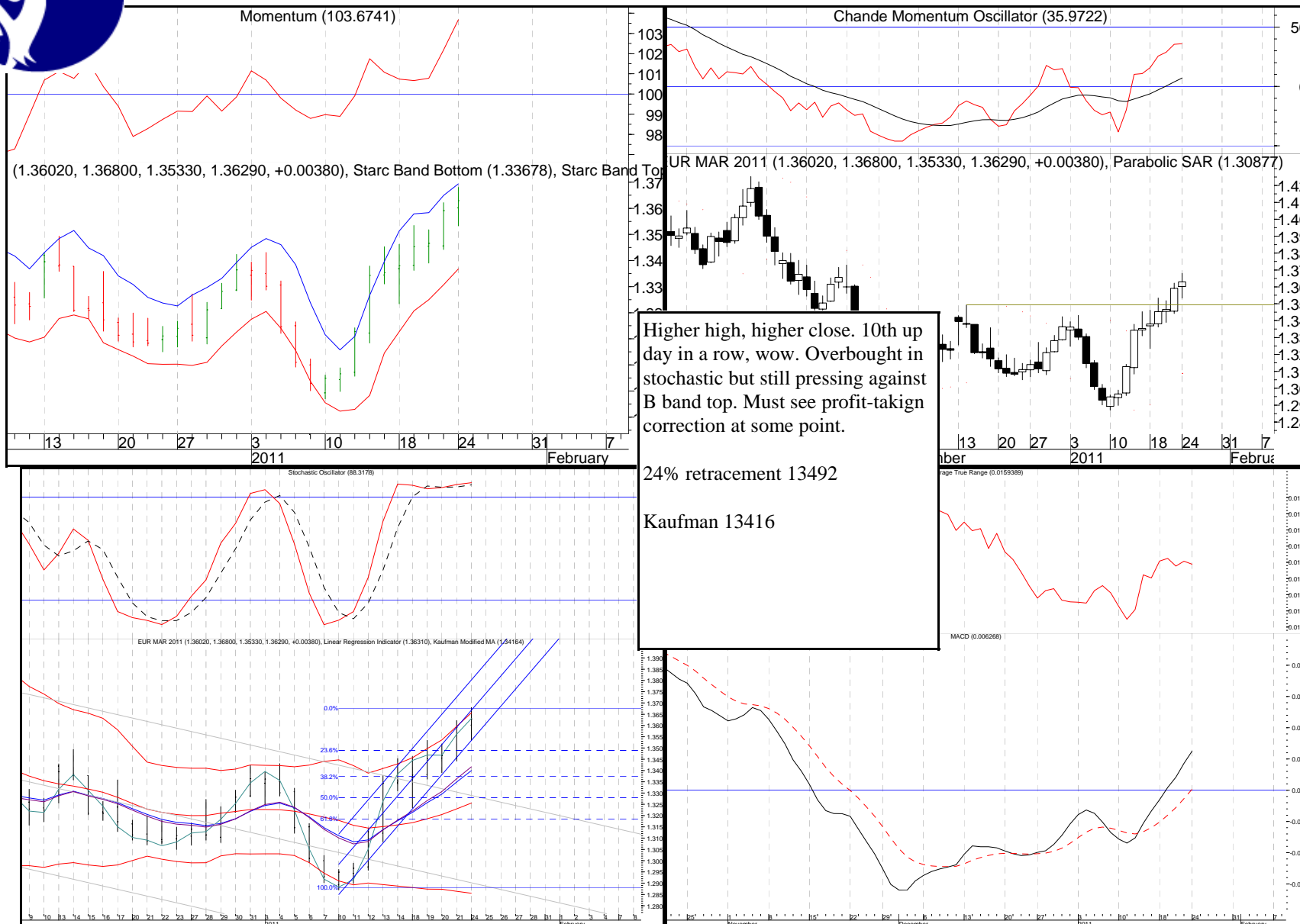




Rockefeller Treasury Services, Inc.

Monday, January 24, 2011

Euro Mar 2011 Contract

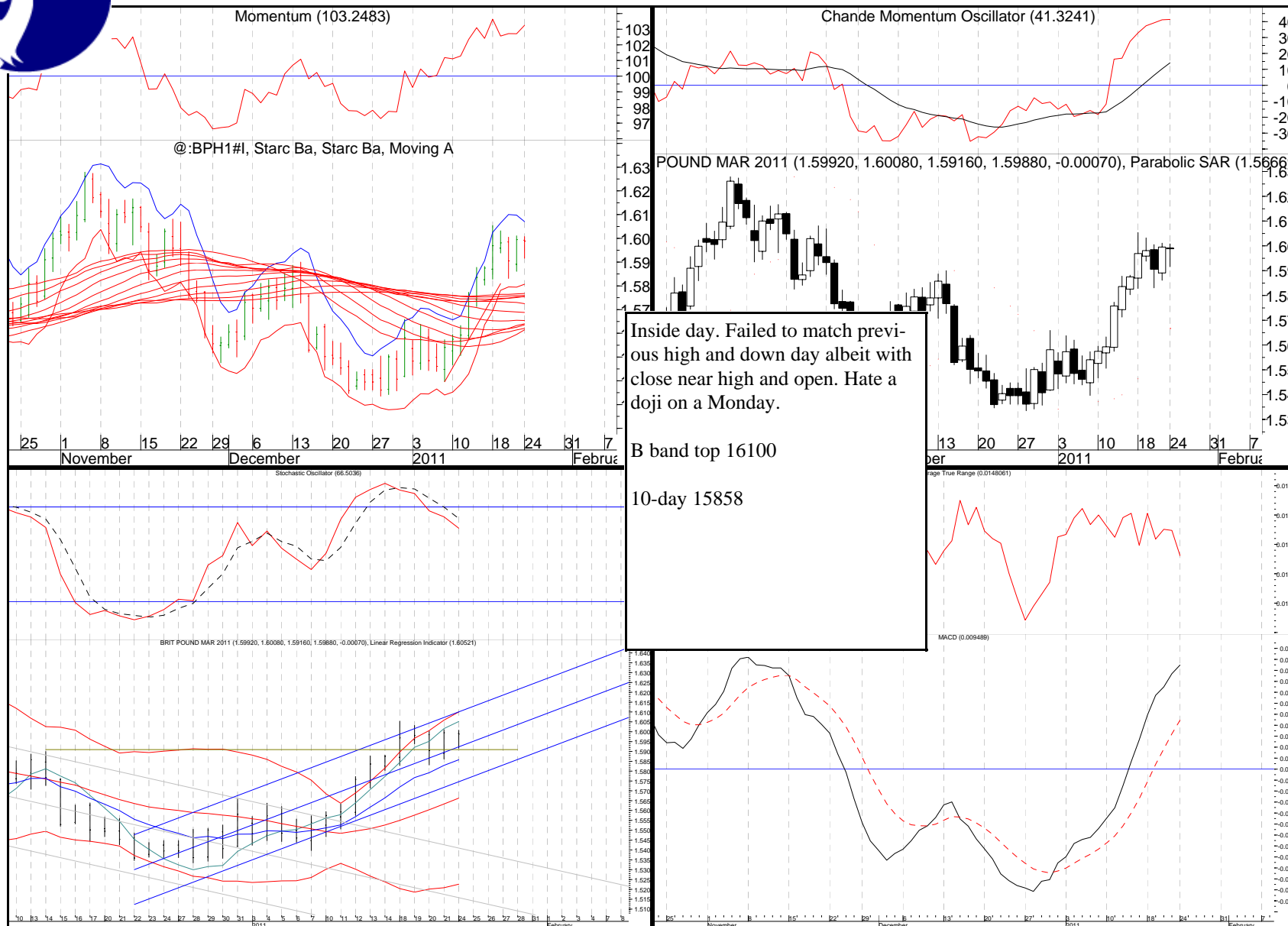




Rockefeller Treasury Services, Inc.

Monday, January 24, 2011

British Pound MAR 2011 Contract





Rockefeller Treasury Services, Inc.

Monday, January 24, 2011

Japanese Yen Mar 2011 Contract

