

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES
Published Tuesday, 01/11/11 for Globex Open Tonight and Wednesday, 01/12/11--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	15593	--	--	--	1/11/11	--	15593	15545	15654
Points										-48	61
EURO	SELL	LONG	12966	13018	12892	12944	1/11/11	+22	13035	13110	12950
Points				-52	74					-75	85
A\$	SELL	SQUARE	9792	--	--	--	1/11/11	--	9792	9844	9743
Points										-52	49
YEN	SELL	SQUARE	12020	--	--	--	1/11/11	--	12020	12058	11971
Points										-38	49
SF	SELL	SQUARE	10277	--	--	--	1/11/11	--	10277	10316	10224
Points										-39	53
C\$	BUY	SQUARE	10081	--	--	--	1/11/11	--	10070	10030	10115
Points										-40	45

WE HIT THE STOP IN THE POUND AT 15523 FOR A LOSS OF 18 POINTS. WE WENT LONG AGAIN AT 15541 ON FOOTNOTE RULE 3 AND TOOK PROFIT AT 15628 FOR A GAIN OF 87 POINTS.
WE WENT SHORT THE EURO AT THE GLOBEX OPEN 12944.
WE HIT THE STOP IN THE AUD AT 9856 FOR A LOSS OF 14 POINTS. WE WENT SHORT AT 9826 AND TOOK PROFIT AT 9760 FOR A GAIN OF 66 POINTS.
WE WENT LONG THE YEN AT THE GLOBEX OPEN 12098 AND HIT THE STOP AT 12044 FOR A LOFF OF 54 POINTS.
WE WENT SHORT THE CHF AT THE GLOBEX OPEN 10341 AND TOOK PROFIT AT 10282 FOR A GAIN OF 59 POINTS.
WE HIT THE TARGET IN THE CAD AT 10080 FOR A GAIN OF 21 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
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
01/06/11	Pound	15407	15499	01/07/11	92	575.00	4538.75
01/06/11	Yen	11982	12021	01/07/11	39	487.50	5026.25
01/06/11	Euro	12952	13030	01/07/11	78	975.00	6001.25
01/06/11	SF	10415	10366	01/07/11	49	612.50	5388.75
01/07/11	A\$	9829	9868	01/07/11	39	390.00	5778.75
01/07/11	C\$	10018	9987	01/07/11	31	310.00	5468.75
01/07/11	C\$	10018	10067	01/07/11	49	490.00	5958.75
01/07/11	Pound	15457	15484	01/10/11	27	168.75	6127.50
01/07/11	SF	10301	10366	01/10/11	65	812.50	6940.00
01/10/11	Euro	12873	12893	01/10/11	20	250.00	7190.00
01/10/11	A\$	9870	9840	01/10/11	30	300.00	6890.00
01/10/11	C\$	10059	10021	01/10/11	38	380.00	6510.00
01/07/11	Yen	12065	12104	01/10/11	39	487.50	7897.50
01/10/11	Pound	15541	15523	01/11/11	18	112.50	7785.00
01/10/11	A\$	9870	9856	01/11/11	14	140.00	7645.00
01/10/11	C\$	10059	10080	01/11/11	21	210.00	7855.00
01/11/11	A\$	9760	9826	01/11/11	66	660.00	8515.00

01/11/11 Yen	12098	12044	01/11/11	54	675.00	7840.00
01/11/11 SF	10282	10341	01/11/11	59	737.50	8577.50
01/11/11 Pound	15541	15628	01/11/11	87	543.75	9121.25
					9121.25	

Open Positions

01/11/11 Euro	12944
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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.

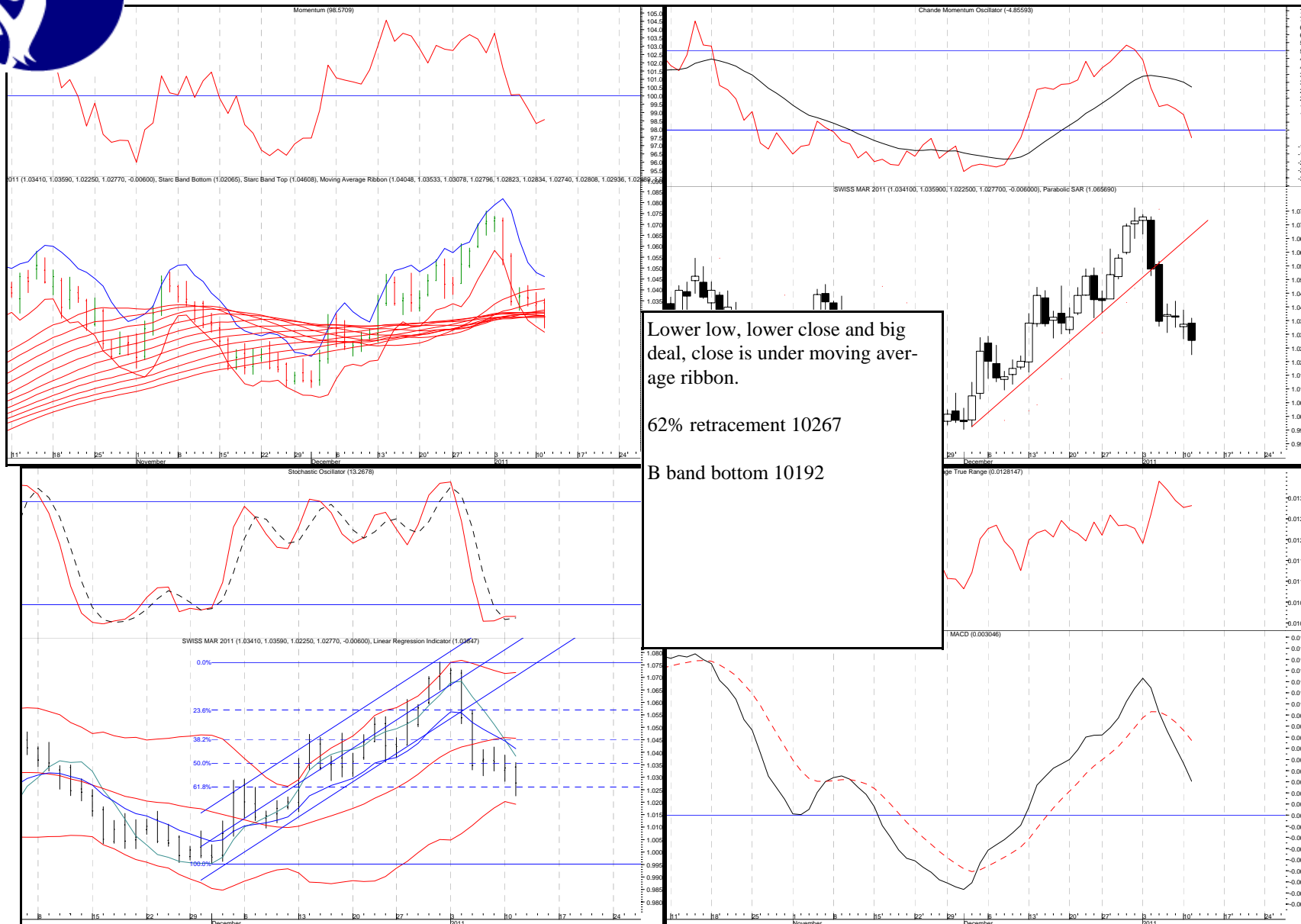
ONE OF THE LIMITATIONS OF HYPOTHETICAL PERFORMANCE RESULTS IS THAT THEY ARE GENERALLY PREPARED WITH THE BENEFIT OF HINDSIGHT. IN ADDITION, HYPOTHETICAL TRADING DOES NOT INVOLVE FINANCIAL RISK, AND NO HYPOTHETICAL TRADING RECORD CAN COMPLETELY ACCOUNT FOR THE IMPACT OF FINANCIAL RISK IN ACTUAL TRADING. 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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Tuesday, January 11, 2011

Swiss Franc MAR 2011 Contract

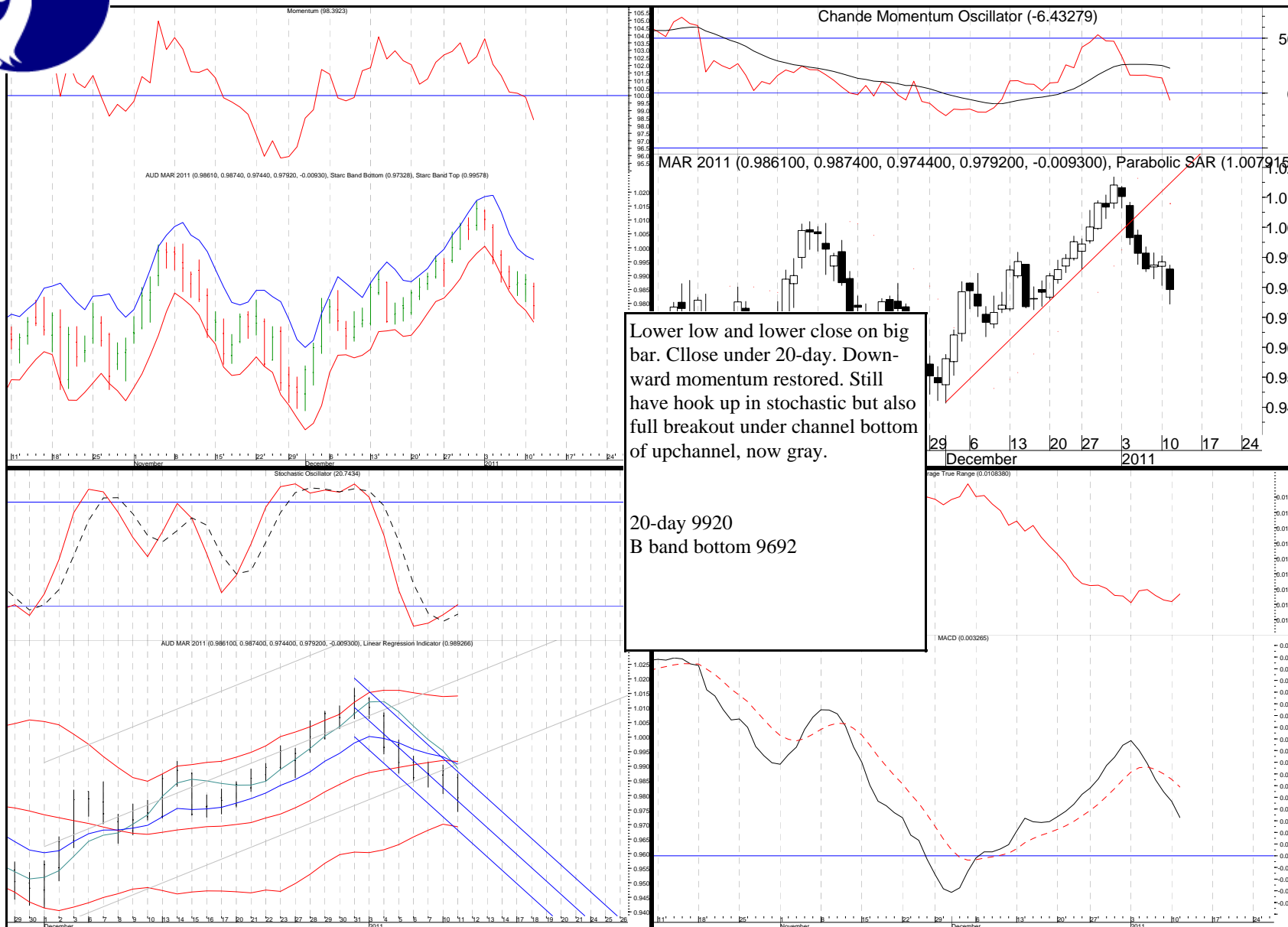


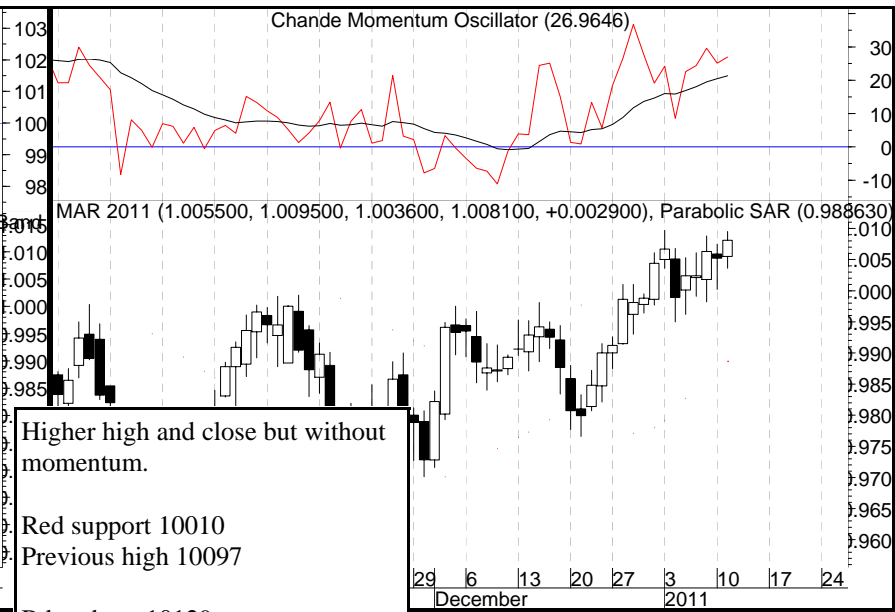
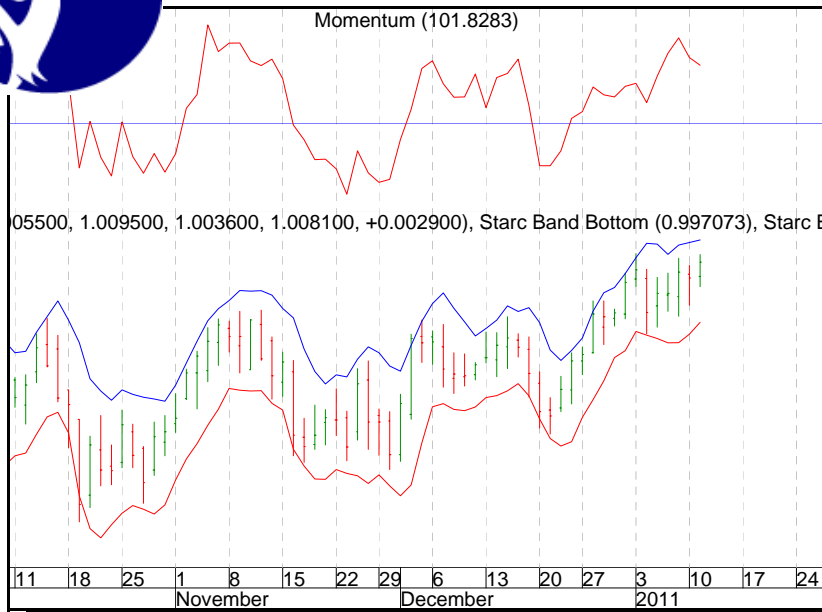


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Australian Dollar MAR 2011 Contract

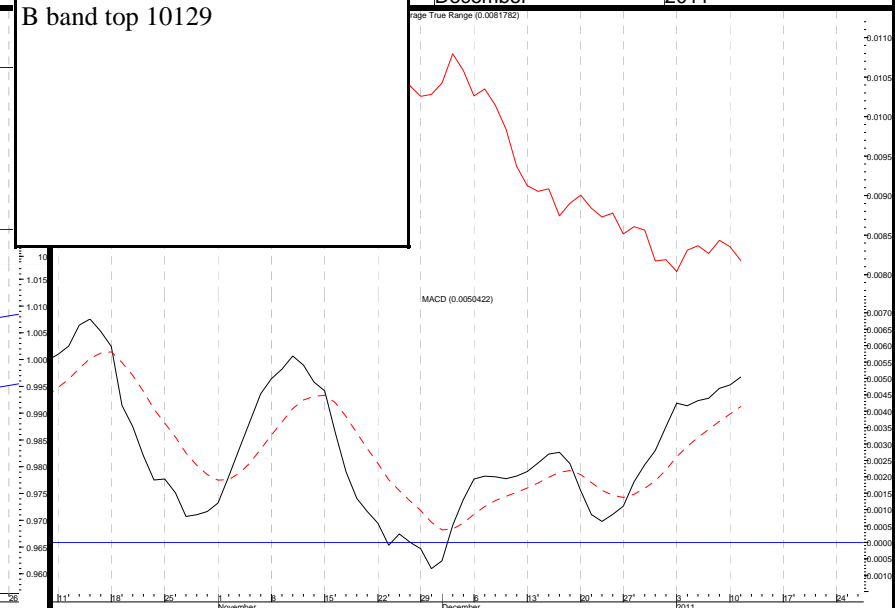
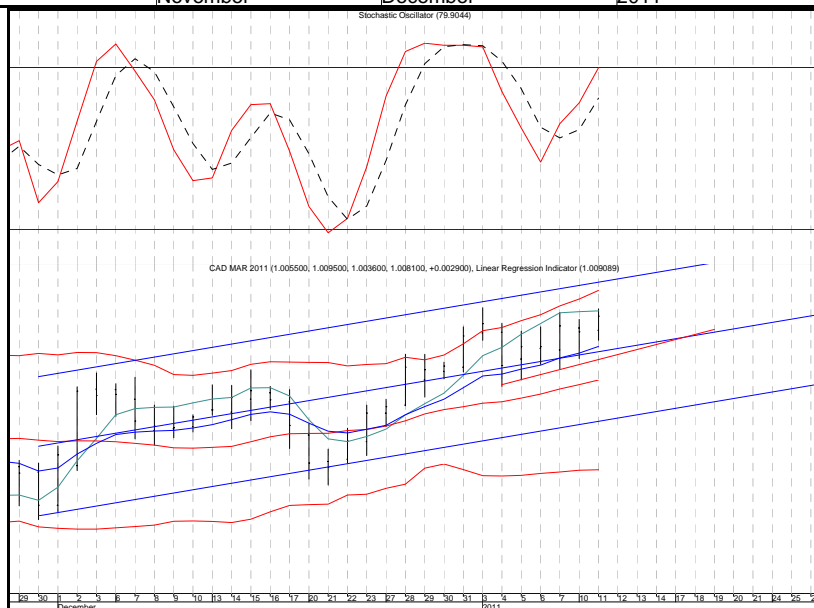


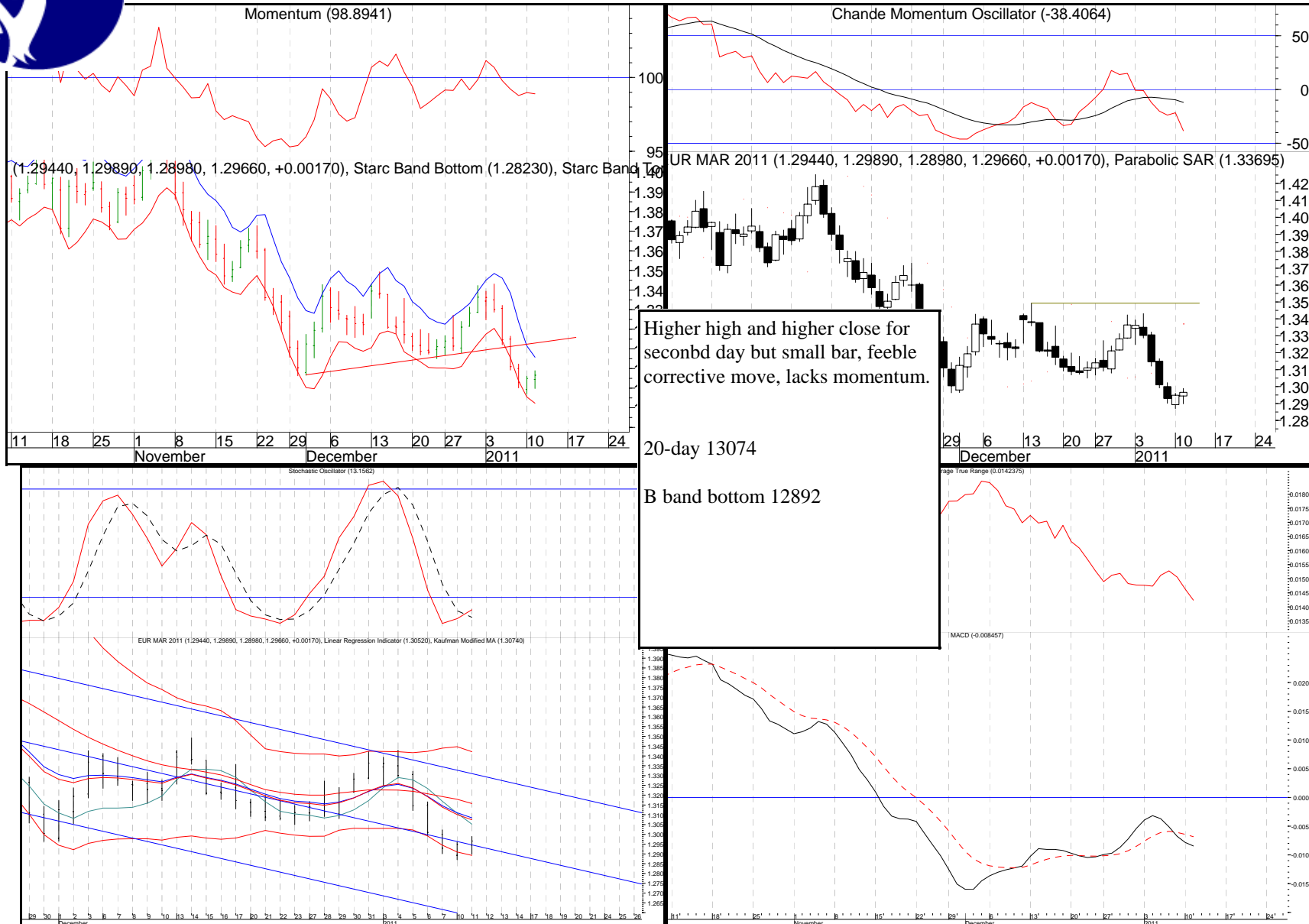


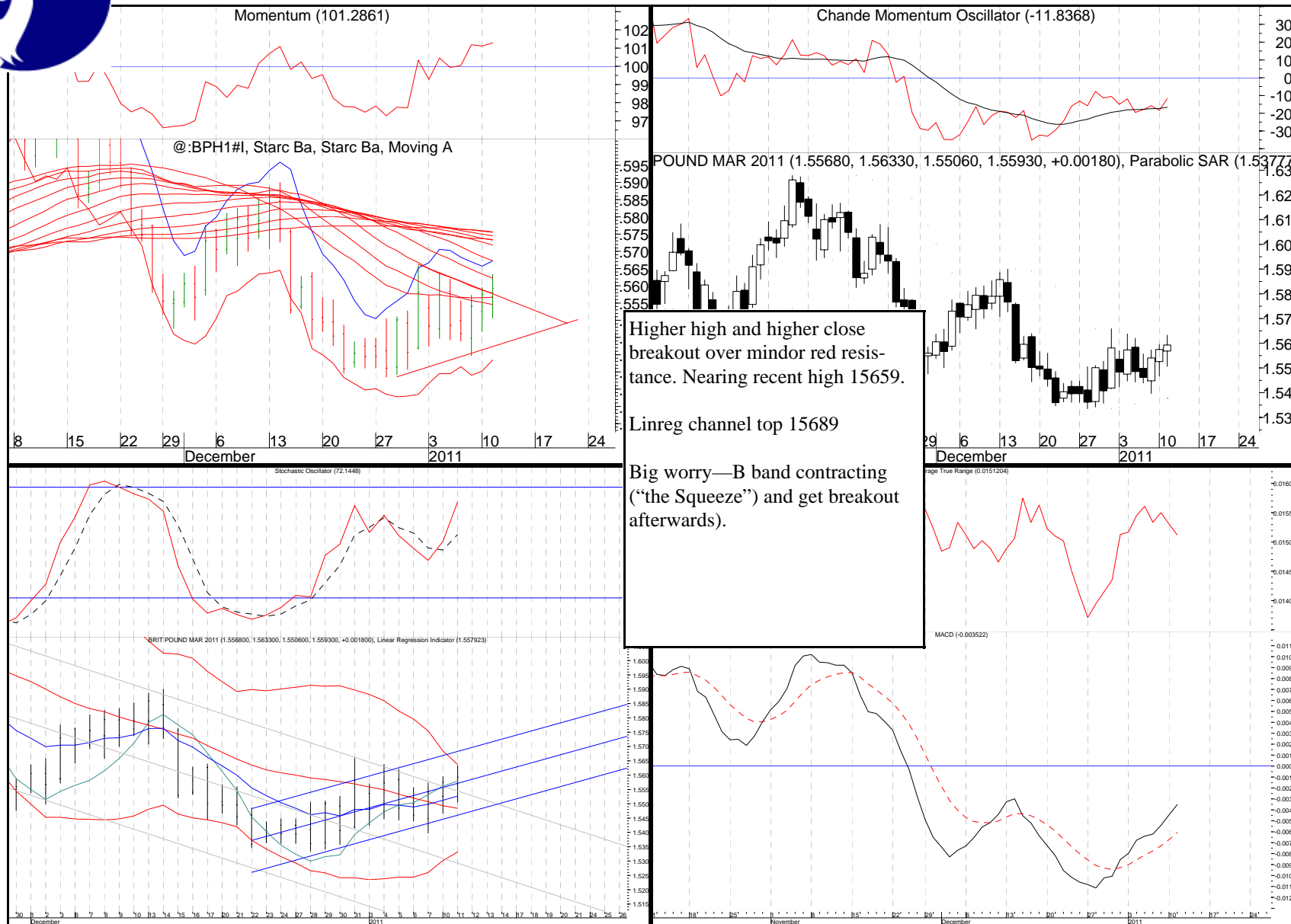
Higher high and close but without momentum.

Red support 10010
Previous high 10097

B band top 10129









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Japanese Yen Mar 2011 Contract

