

Rockefeller Treasury Services, Inc. (www.rts-forex.com)
Daily Currency Trading Recommendations©--CME/Globex FUTURES--JUNE Contract

6/1/2011

CURRENCY	SWING DIRECTION	Confidence Level	CURRENT POSITION	JUN Close	STOP	PROFIT TARGET	ENTRY PRICE	ENTRY DATE	MTM	NEW ENTRY	STOP	TARGET
UK	SELL	<i>Med</i>	SQUARE	16358	--	--	--	6/01/11	--	16358	16410	16306
Points											-52	52
EURO	SELL	<i>High</i>	SQUARE	14369	--	--	--	6/01/11	--	14369	14413	14307
Points											-44	62
A\$	SELL	<i>Low</i>	SQUARE	10638	--	--	--	6/01/11	--	10638	10686	10589
Points											-48	49
YEN	BUY	<i>Med</i>	SQUARE	12363	--	--	--	6/01/11	--	12363	12329	12408
Points											-34	45
SF	BUY	<i>High</i>	SQUARE	11872	--	--	--	6/01/11	--	11845	11813	11913
Points											-32	68
C\$	SELL	<i>Med</i>	SQUARE	10256	--	--	--	6/01/11	--	10256	10287	10224
Points											-31	32

Enter new trades as soon as possible after receiving this report. To understand contingency "footnote rule" trades, go to <http://www.rts-forex.com/trading-philosophy/contingency-rules-2/>
"Confidence level" is a restored feature requested by readers. It is based on the preponderance of 8 indicators plus a dollop of judgment. Judgment is about direction, not about stops and targets. Low = 3 or fewer, medium = 4-6, and high = 6-8.

WE WENT LONG THE POUND AT THE GLOBEX OPEN 16447 AND HIT THE STOP AT 16406 FOR A LOSS OF 41 POINTS.
WE HIT THE TARGET IN THE EURO AT 14441 FOR A GAIN OF 57 POINTS.
WE WENT LONG THE A\$ AT THE GLOBEX OPEN 10641 AND HIT THE TARGET AT 10709 FOR A GAIN OF 68 POINTS.
WE WENT SHORT THE YEN AT THE GLOBEX OPEN 12273 AND HIT THE STOP AT 12323 FOR A LOSS OF 50 POINTS.
WE WENT LONG THE SF AT THE GLOBEX OPEN 11715 AND HIT THE TARGET AT 11766 FOR A GAIN OF 51 POINTS. WE WENT LONG AT 11816 ON FOOTNOTE RULE 2 AND HIT THE TARGET AT 11916 FOR A GAIN OF 100 POINTS.
WE HIT THE STOP IN THE C\$ AT 10289 FOR A LOSS OF 32 POINTS. WE WENT LONG AT 10283 AND HIT THE STOP AT 10251 FOR A LOSS OF 32 POINTS.

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). 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.