



US Futures Daily Report

Monday, March 7th, 2016

PIVOT POINTS

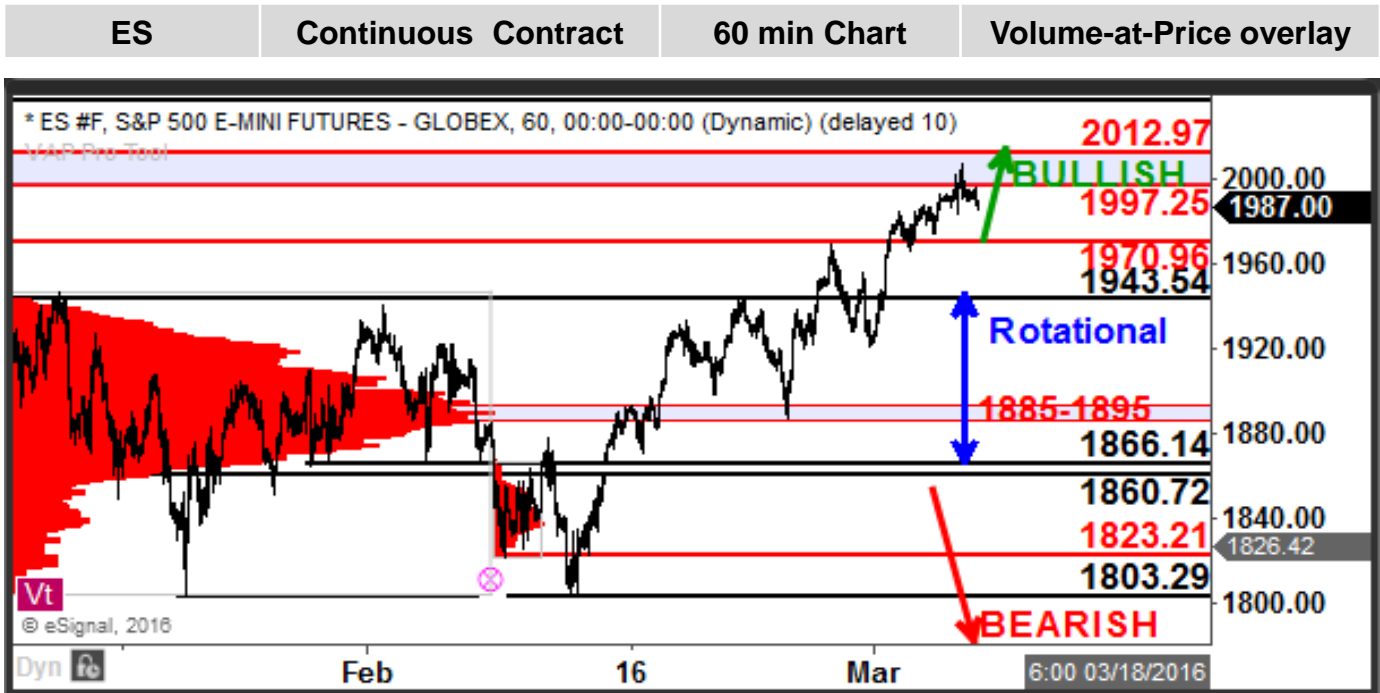
Contract	2 nd Support	1 st Support	Neutral Pivot Zone	1 st Resistance	2 nd Resistance
ES H6	1968.25	1979.75	1986.50-1991.25	1997.75	2004.50
NQ H6	4269.75	4296.75	4320.75-4324.00	4347.75	4371.50
TF H6	1058.7	1066.3	1071.0-1074.0	1078.7	1083.5
CL J6	33.65	34.24	34.78-83	35.37	35.91
GC J6	1226.8	1244.9	1257.0-1263	1275.2	1287.4
6E H6	1.0829	1.0888	1.0932-48	1.0991	1.1034
ZB M6	163'07	164'02	164'21-'30	165'15	166'01
ZN M6	129'140	129'220	129'275-'295	130'035	130'090

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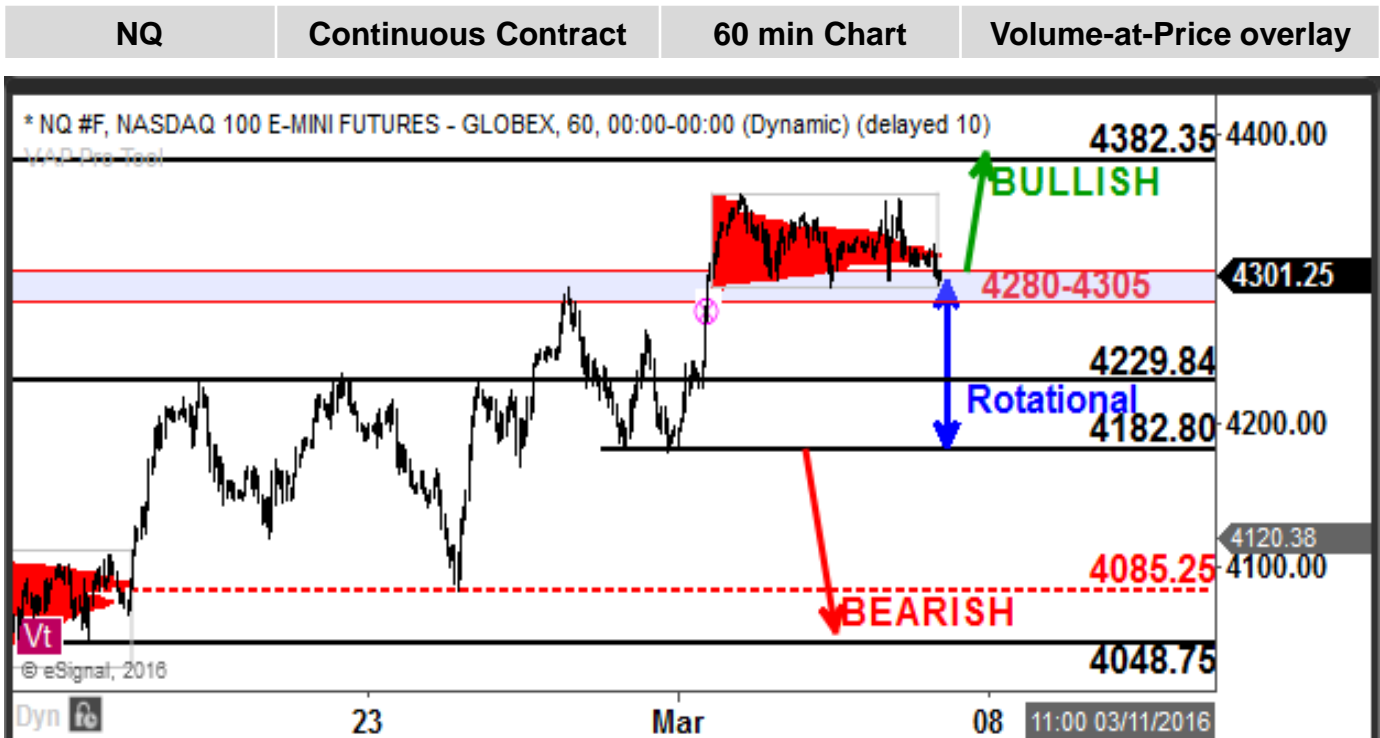
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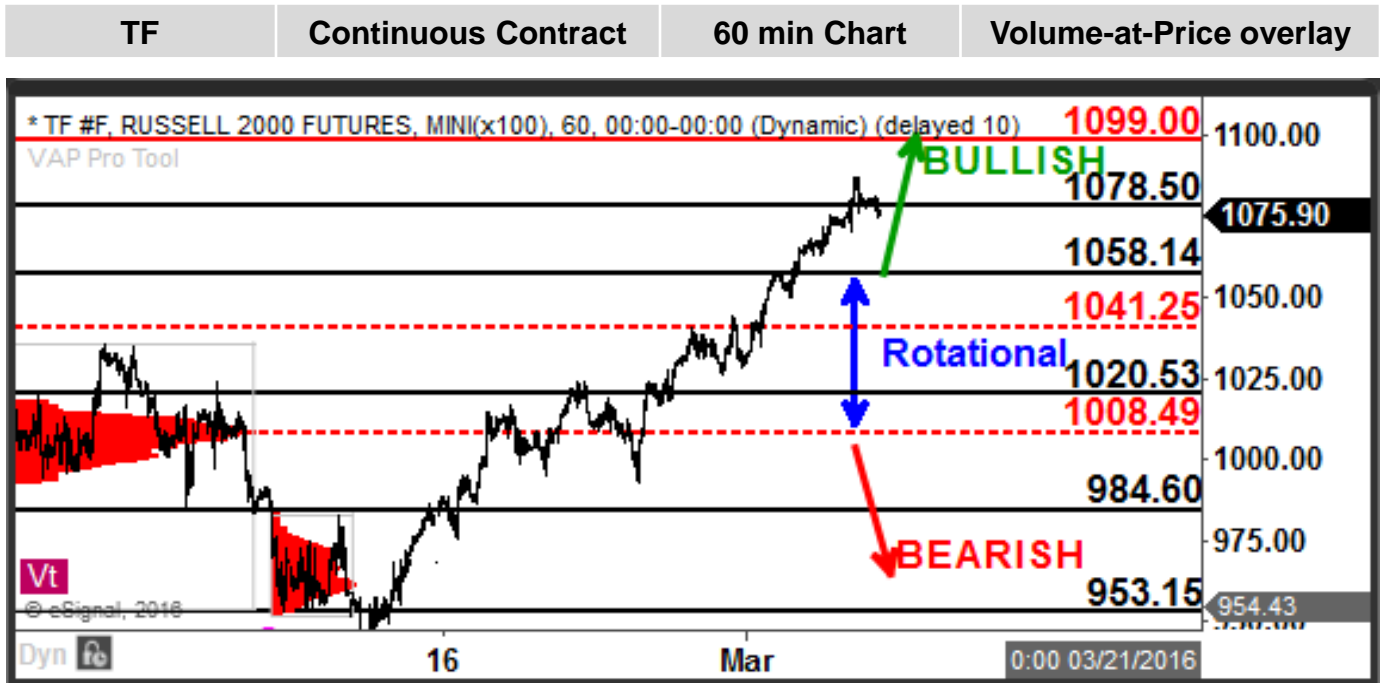
S&P 500 E-mini We favor a pause or pullback from the 1997/2012 area.. Intraday support is 1987-89/1970.



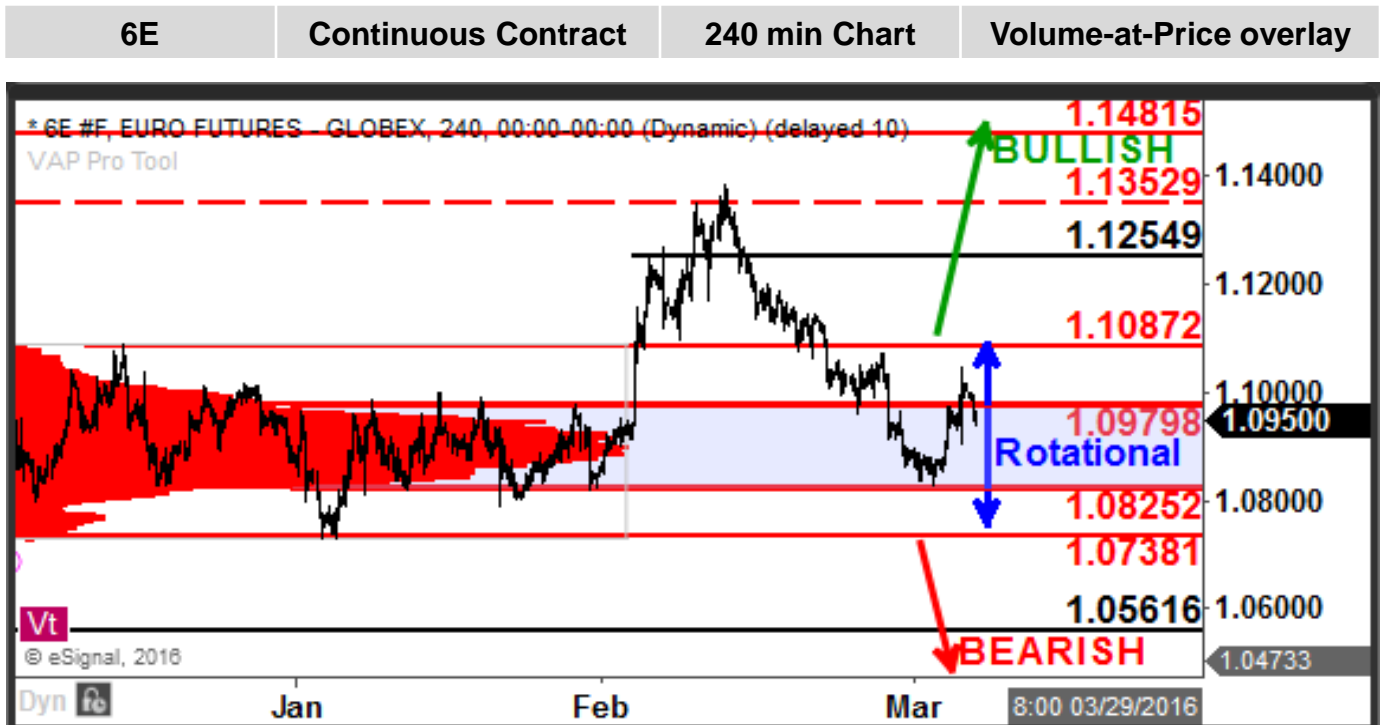
Nasdaq-100 E-mini We favor a further move higher above 4305 targeting 4382 next. Secondary support is 4280, which if broken, favors a pullback into 4229.



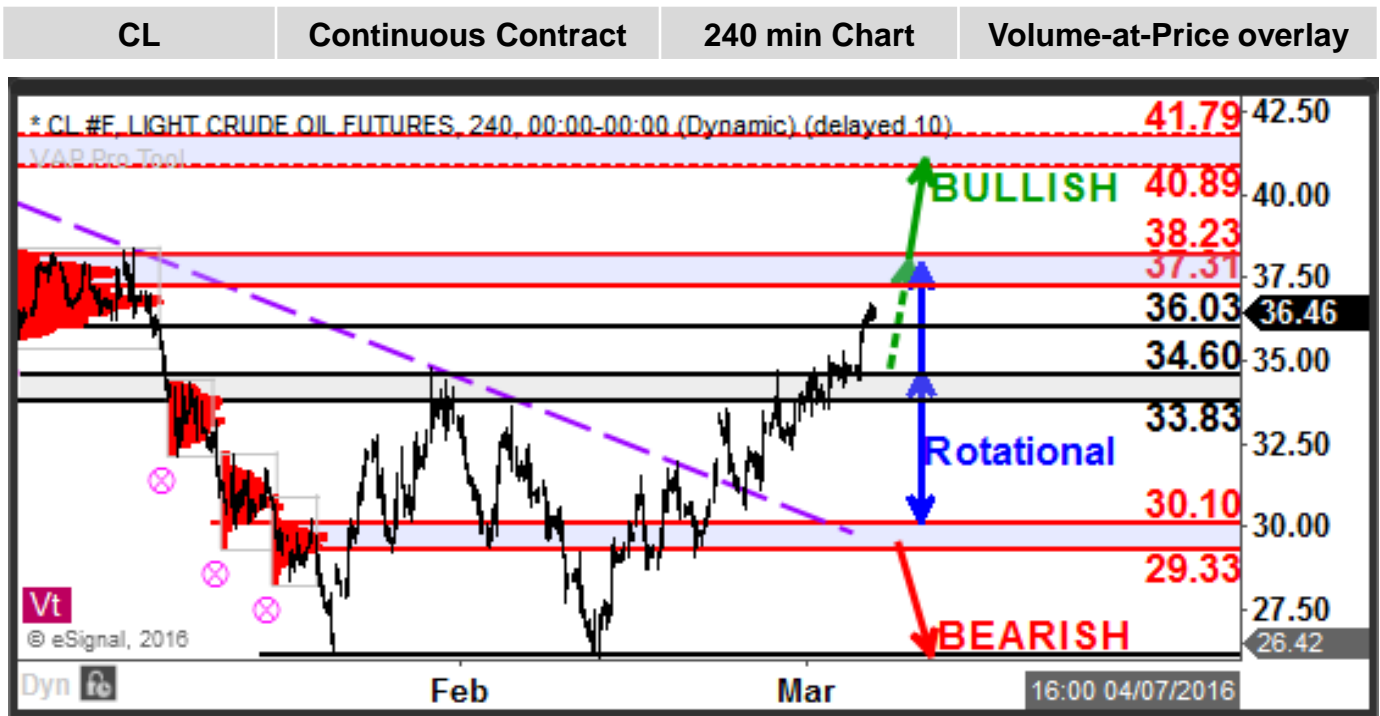
Russell 2000 E-mini We favor a further move higher above 1078 targeting 1099 after that. Consolidation below 1078 favors a pullback.



The Euro has finally bounced at the bottom of the 1.0825-1.0979 zone. Near-term resistance shifts lower to 1.1087 with support at 1.0825/1.0738.



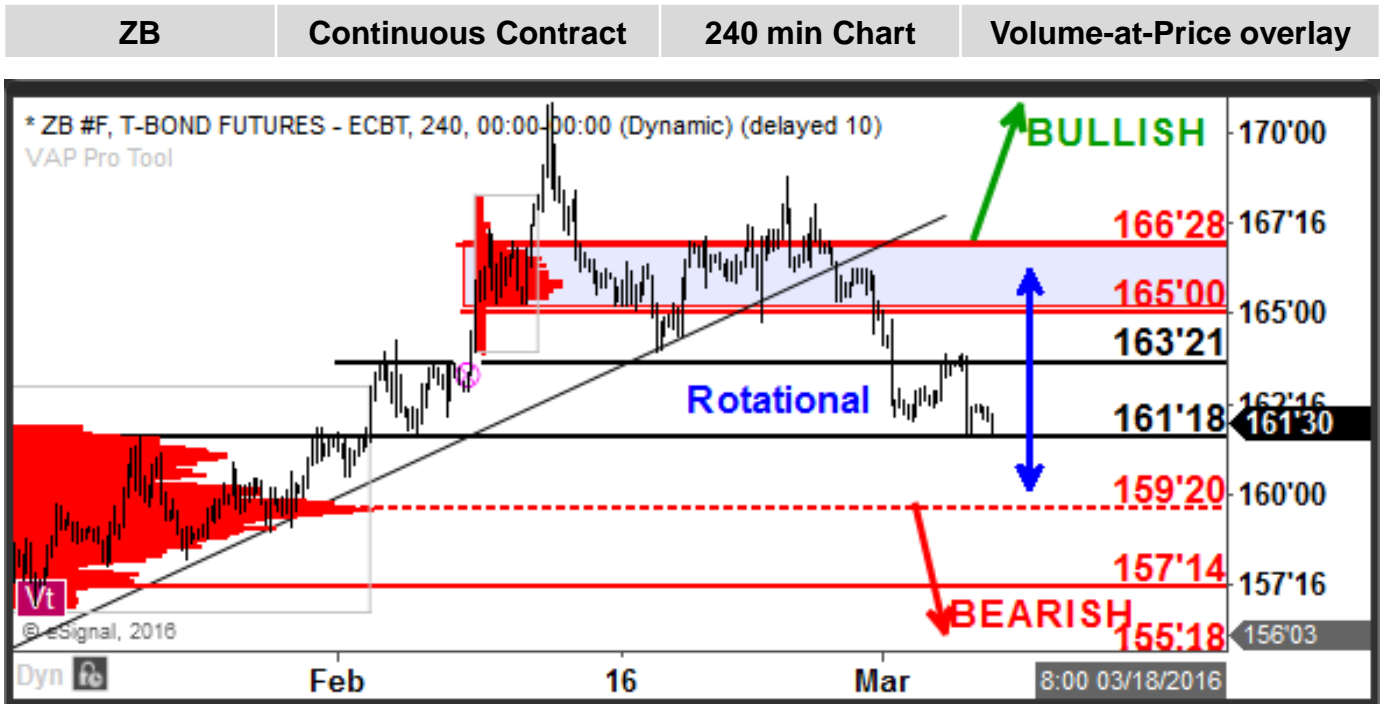
Crude Oil has broken resistance, now support at 33.83-34.60. The near term trend remains bullish and the breach of this area now targets 36.03(hit)/37.31-38.23 next.



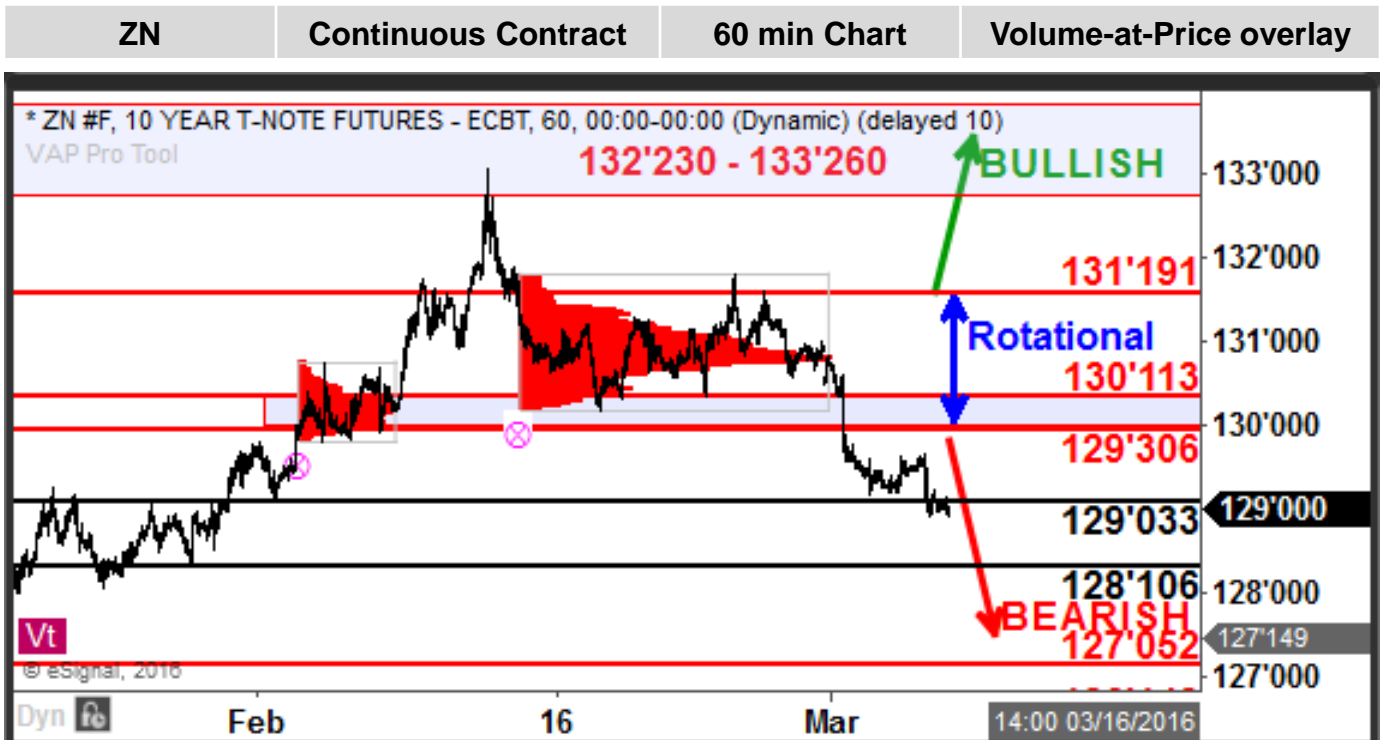
Gold has breached the 1230-1245 resistance zone and has continued higher which favors a further extension higher into 1308.



30-yr Bonds We favor a further decline now that 165'00 has been breached targeting 161'18/159'20. Intraday resistance shifts lower to 163'21.



Ten-year Notes have broken support at 129'305-130'115 which favors a further drop into 129'035(hit)/128'105 as the near-term bias shifts to bearish.



Core Methodology

In performing our analyses and making trading decisions, Lakefront Futures & Options, LLC utilizes volume-at-price information and the concepts of Auction Market Theory. Volume-at-price is a valuable tool similar in some ways to Market Profile, which utilizes time-at-price. Volume-at-price is displayed as a histogram along the price (vertical) scale and builds across the chart as traded volume occurs at each price. This view is sometimes referred to as a volume profile or VAP (volume-at-price) profile.

Volume-at-price analysis provides valuable information about what prices have seen the heaviest institutional interest and can give insight into where the smart money is accumulating and distributing. While traditional indicators are often simply derivations of price information, volume-at-price provides unique additional information that is not available to traders only using traditional technical analysis methods.

By applying volume profiles to specific areas of the chart, information can be drawn out of the price action identifying areas of support and resistance as well as trend information. We refer to the areas of heaviest volume within the volume profile histogram as high-volume areas, or HVA's. The location of HVA's and the price action around them are determinants in forming trade setups and determining expectations and the probabilities of subsequent price action.

Volume-at-price analysis is applicable and useful at all degrees of scale, from weekly charts to 1-minute charts and everything in between. Performing this type of analysis in multiple timeframes allows us to integrate the broad view of what the market is doing with the immediate movements at a more granular level. This allows us to take positions that not only have favorable odds of success but that also have very favorable risk/reward metrics.

In performing our analyses for our published reports as well as for our trading calls, we focus only on opportunities that have a minimum expected reward/risk ratio of 2-to-1 or better.

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