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US Futures Daily Report

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PIVOT POINTS

Contract	2 nd Support	1 st Support	Neutral Pivot Zone	1 st Resistance	2 nd Resistance
ES M6	1987.50	1996.75	2004.25-2006.00	2013.50	2021.00
NQ M6	4311.75	4333.50	4351.25-4355.25	4373.00	4390.75
TF M6	1048.3	1054.1	1060.00-1064.7	1070.6	1081.3
CL J6	35.54	36.21	36.64-36.89	37.31	37.74
GC J6	1222.1	1227.4	1233.1	1238.4	1244.1
6E M6	1.1076	1.1103	1.1129	1.1156	1.1182
ZB M6	160'15	161'03	161'24-161'27	162'15	163'07
ZN M6	127'305	128'055	128'130-128'160	128'230	129'015

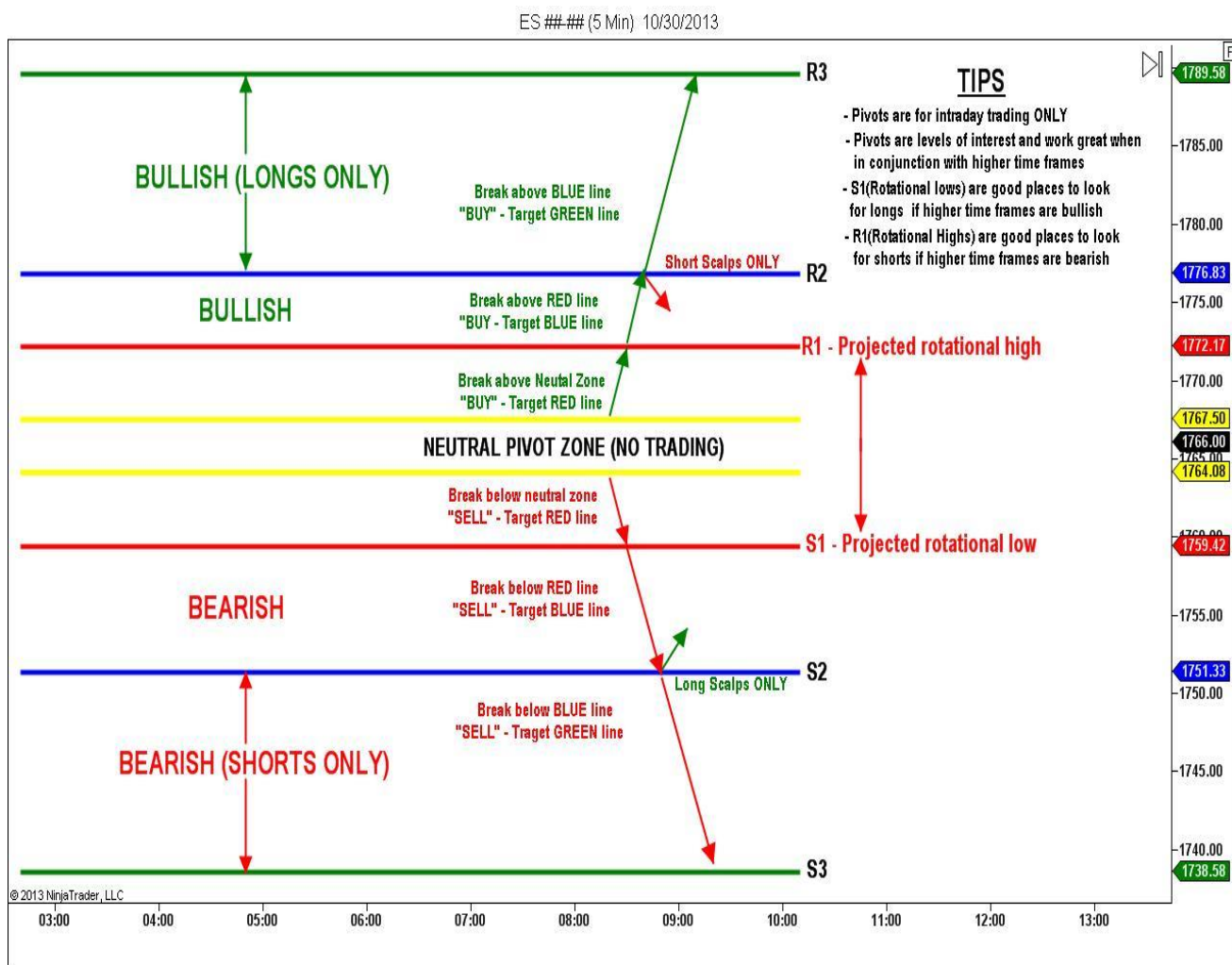
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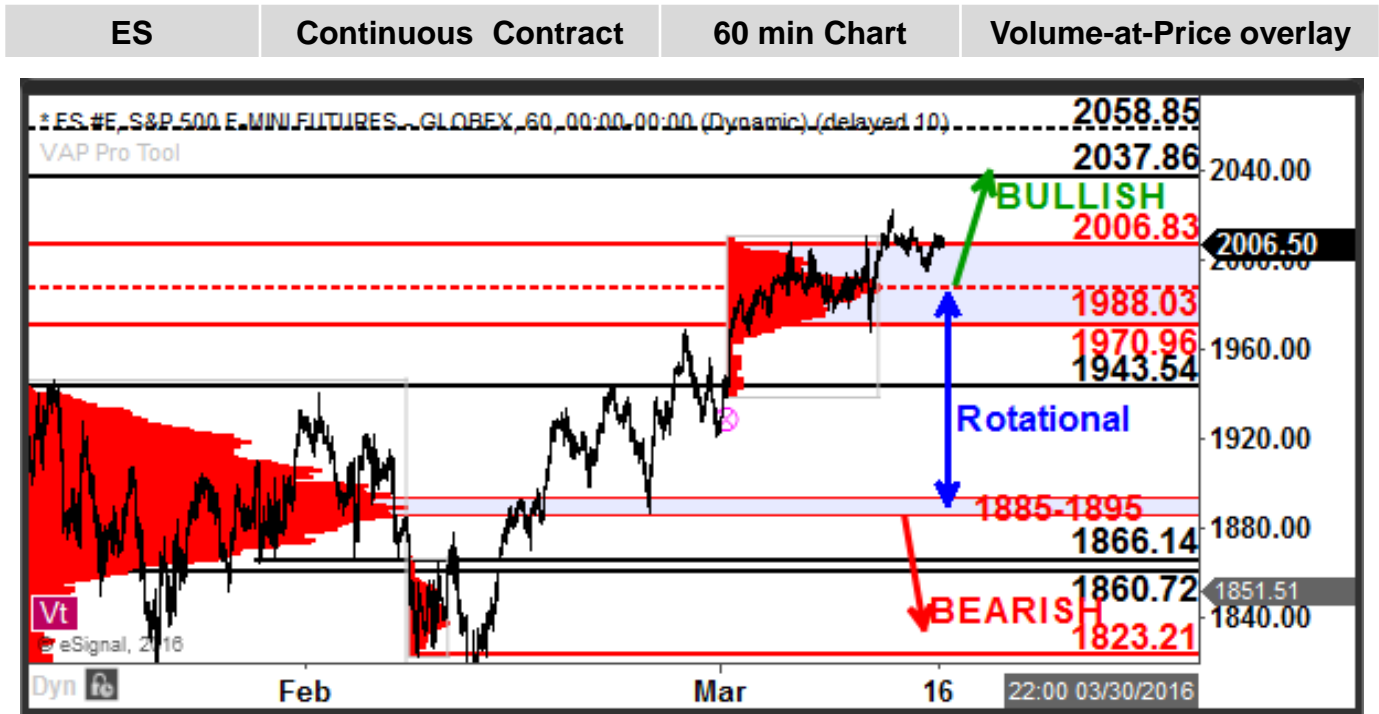
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Pivot Points Explained

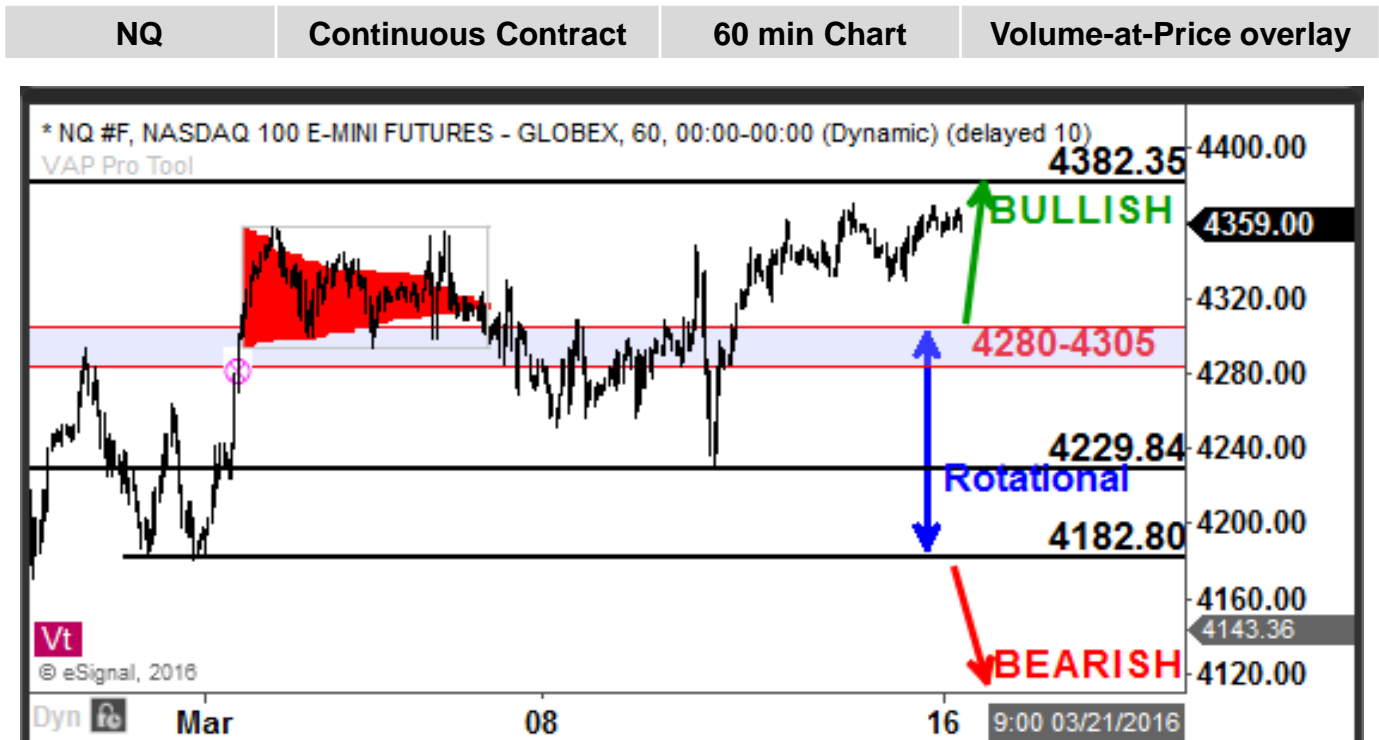
Pivot points are used by traders as a predictive indicator and denote levels of technical significance. When used in conjunction with other technical indicators such as support and resistance or Fibonacci, pivot points can be an effective trading tool. Pivot points are calculated using the high, low and close prices of a previous day, week or month. Three different levels of support and resistance are calculated above and below the pivot point. The three levels of resistance are referred to as R1, R2, and R3 while the three levels of support are referred to as S1, S2, and S3. When the current price is trading above the daily pivot point, this serves as an indication to initiate long positions. Conversely, when the current price is trading below the daily pivot point, this serves as an indication to initiate short positions. The support and resistance levels are used primarily as trade exits. For example, if the market price breaks above the pivot point, R1 and R2 may be used as trade targets. Should the market move to R3, traders may consider exiting the long position and even reversing the position if other technical indicators show a strong reversal trend.



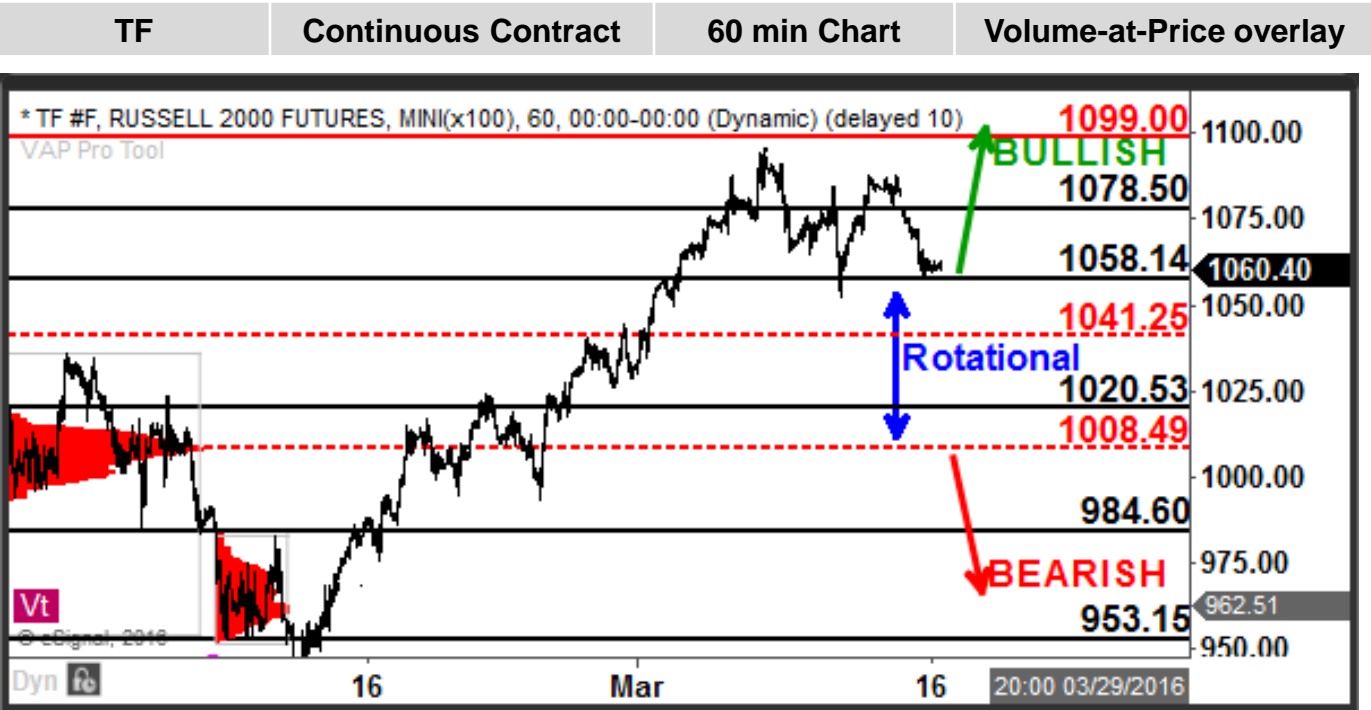
S&P 500 E-mini We favor a pause or pullback from the 2006 area. Intraday support is 1988. We favor further bullish action while above this level targeting 2037/2058.



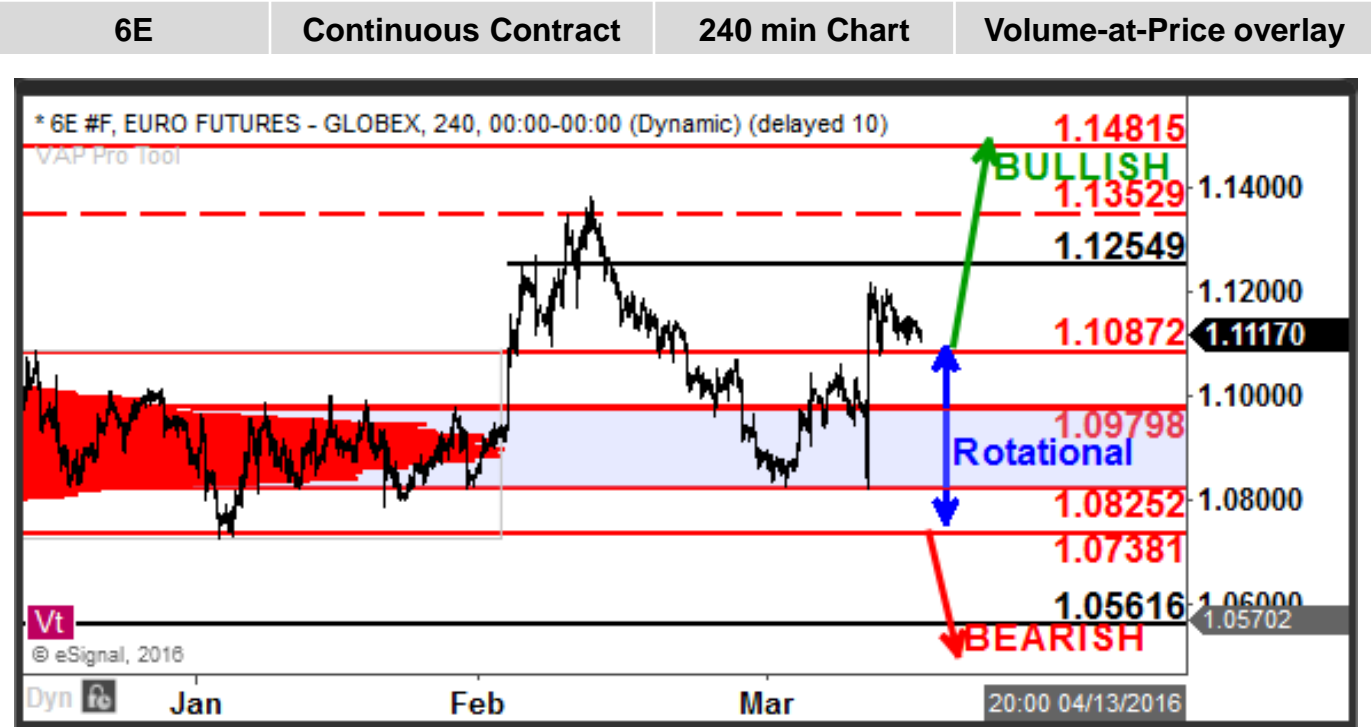
Nasdaq-100 E-mini We favor a further move higher above 4305 targeting 4382 with intraday resistance at 4346-49 and then 4367.



Russell 2000 E-mini We favor a further move higher above 1078 targeting 1099/1113. Secondary support is 1058.



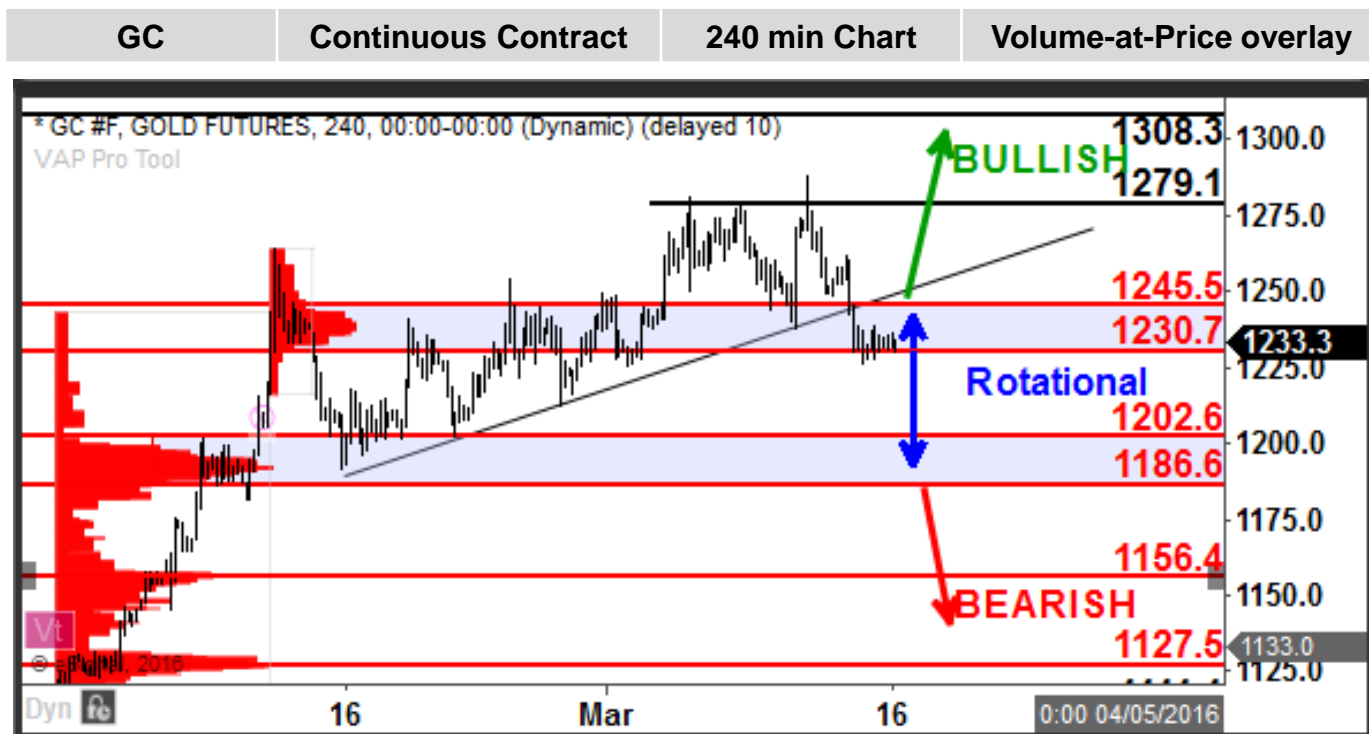
The Euro has finally bounced at the bottom of the 1.0825-1.0979 zone and has breached the 1.1087 which shifts higher as support. Near-term resistance is now 1.1254.



Crude Oil has broken back below the 37.31-38.23 zone, which if held as resistance would indicate a near-term top and favor a pullback into lower support levels.



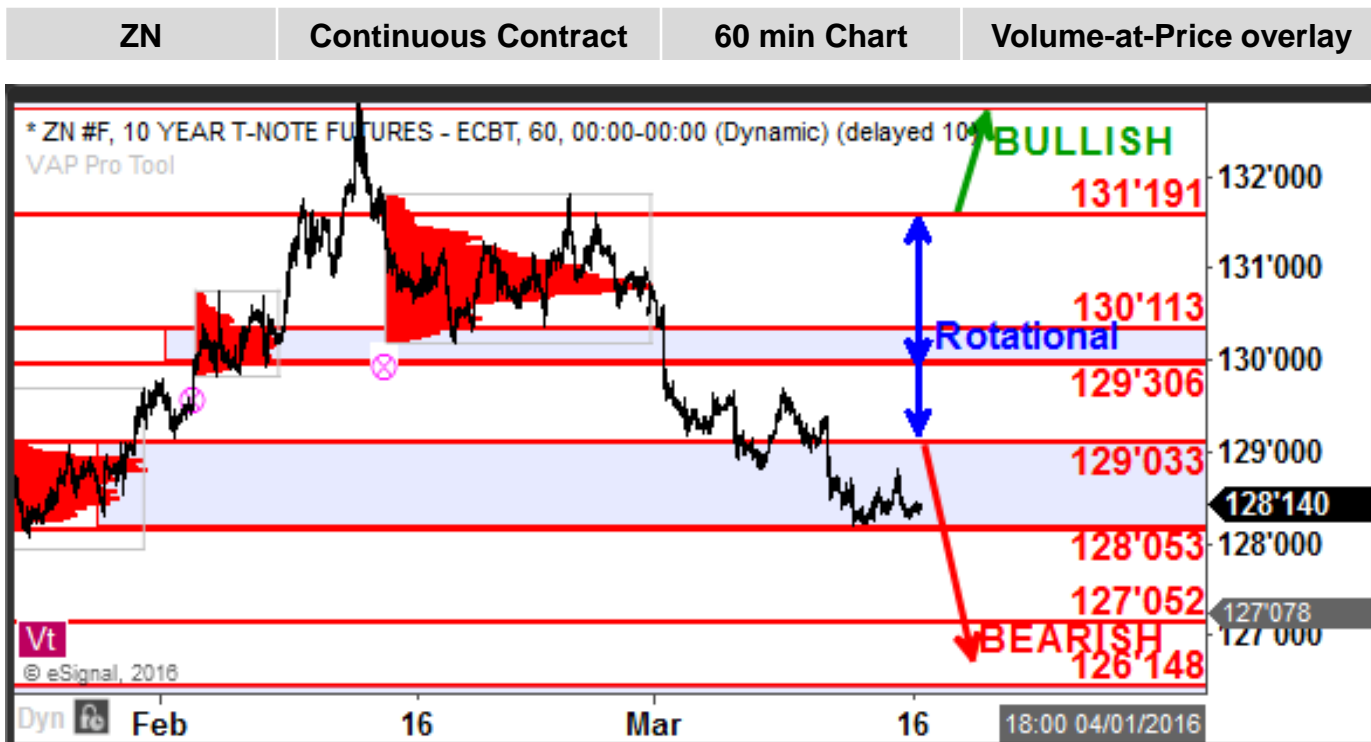
Gold has breached 1245 and trend line support, which if held as resistance, favors a further pullback into 1186-1202. The 1245 level shifts lower as resistance.



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



Ten-year Notes have broken support at 129'305-130'115 which favors a further drop into 129'035(hit)/128'1055 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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