research@lakefrontfutures.com
1.312.347.3888

US Futures Daily Report

Monday, March 28th ,2016

PIVOT POINTS

Contract	2nd Support	1st Support	Neutral Pivot Zone	1st Resistance	2nd2 Resistance
ES M6	2010.00	2017.25	2024.50-2031.25	2038.50	2052.50
NQ M6	4345.50	4365.50	4385.75-4403.50	4423.50	4461.50
TF M6	1054.6	1062.3	1070.0-1077.4	1085.1	1100.2
CL K6	38.31	39.01	39.70-40.14	40.84	41.97
GC J6	1198.0	1208.7	1219.5-1225.8	1236.5	1253.6
6E M6	1.1163	1.1182	1.1202-04	1.1224	1.1246
ZB M6	160’26	162’00	162’25-163’06	163’31	164’24
ZN M6	128’135	128’265	129’030-129’075	129’160	129’245

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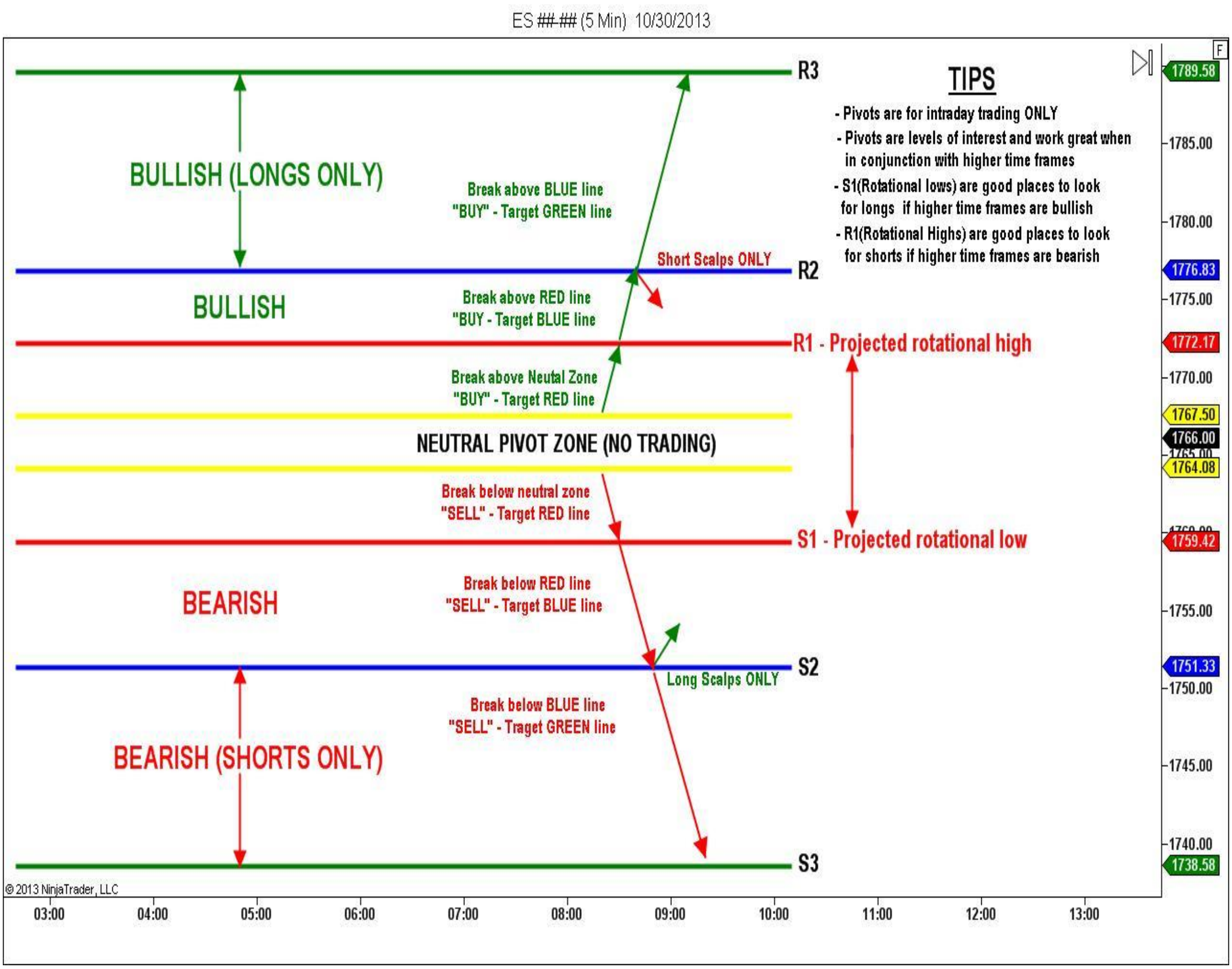
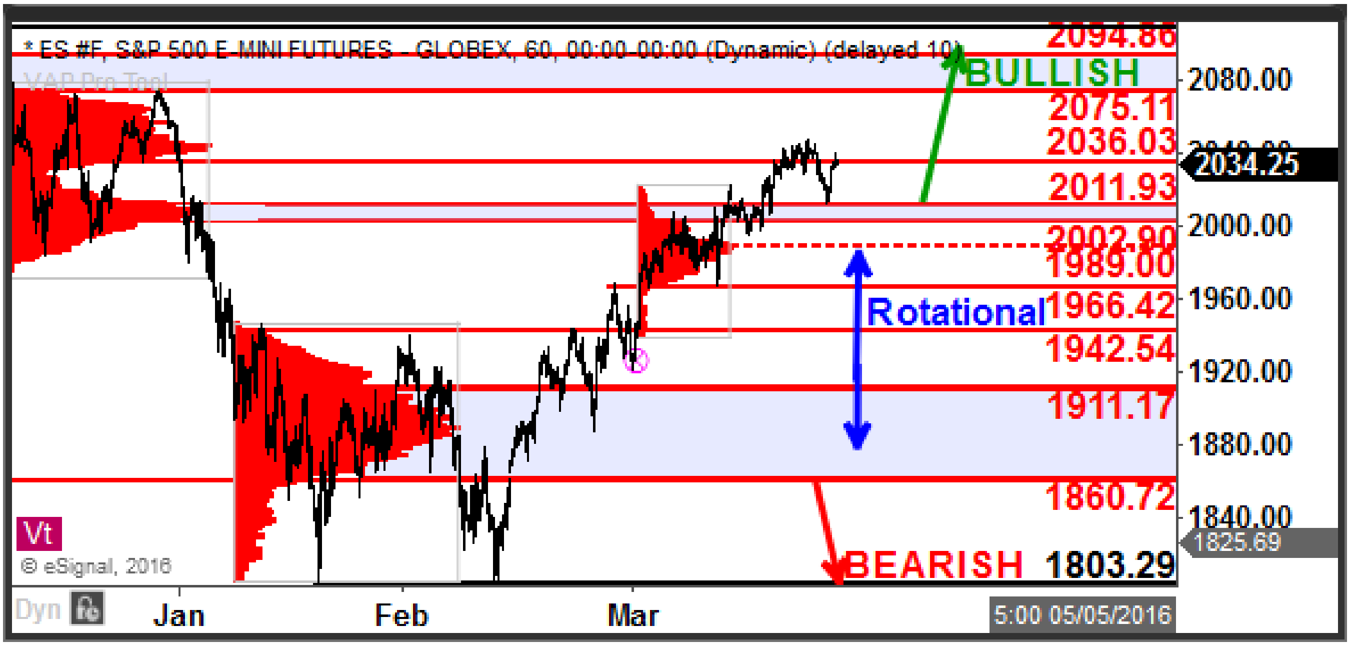
Pivot Points Explained

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.



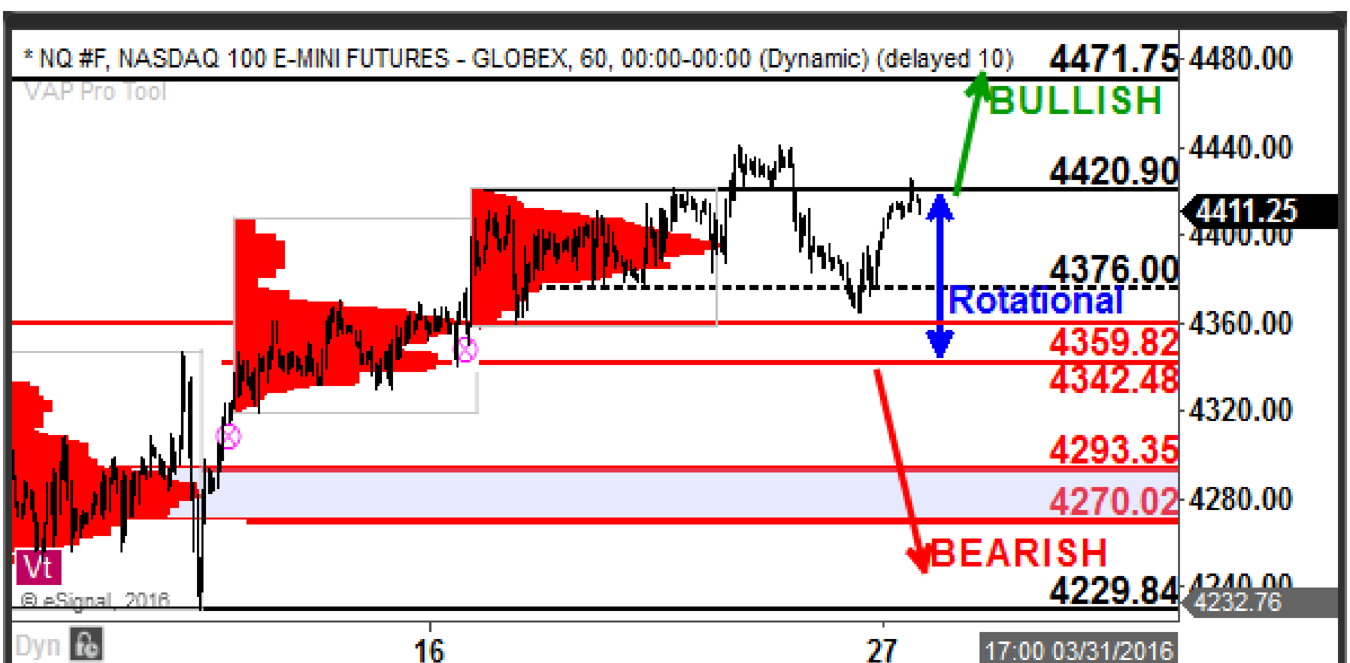
S&P 500 E-mini Has pivoted off support at 2011. We favor a continuation higher above 2036 targeting 2075-94. Support remains at 2002-2011.

ES	Continuous Contract	60 min Chart	Volume-at-Price overlay



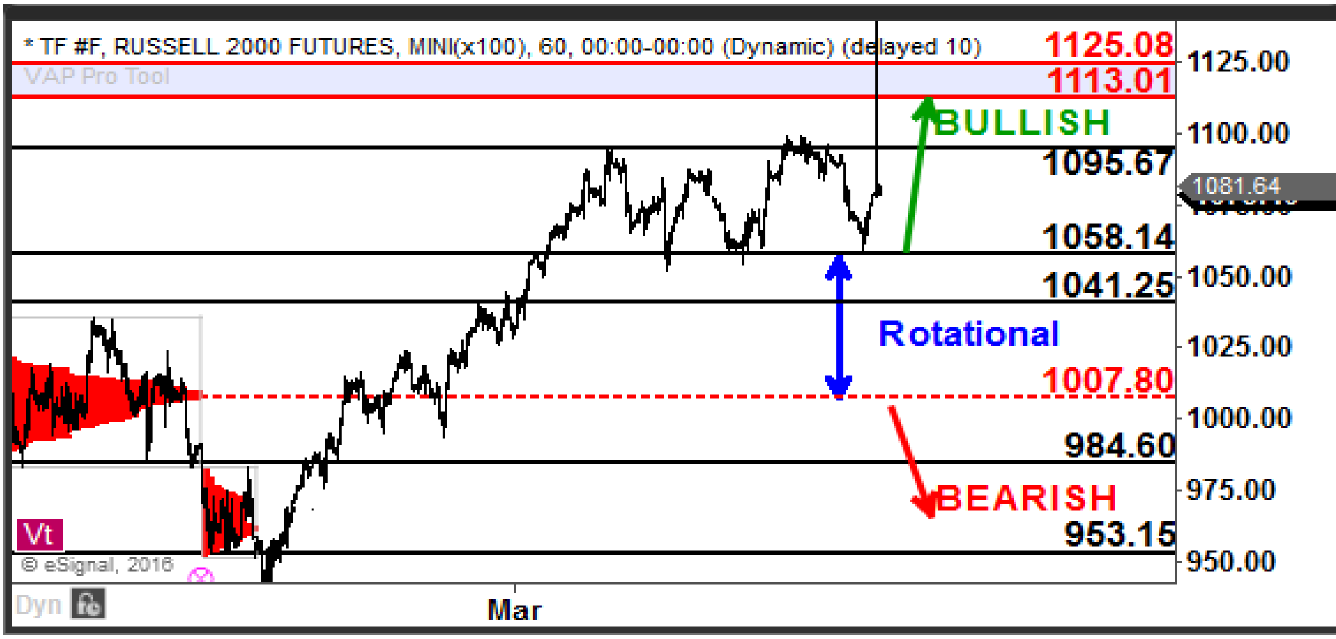
Nasdaq-100 E-mini We favor rotational action between 4376 and 4420. Above 4420 targets 4471.

NQ	Continuous Contract	60 min Chart	Volume-at-Price overlay



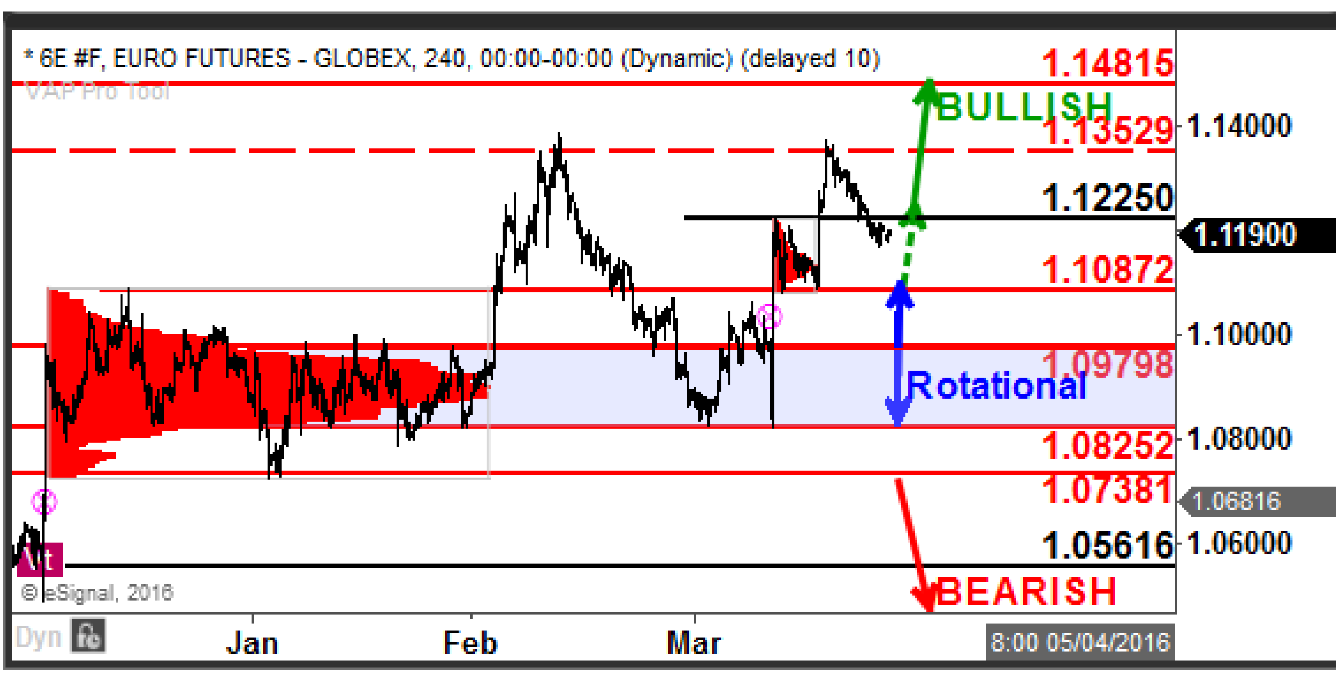
Russell 2000 E-mini We favor a further move higher above 1058 targeting 1095(hit)/1113/1125. Below 1058 would negate the bullish bias and favor lower prices. (Bad tick overnight)

TF	Continuous Contract	60 min Chart	Volume-at-Price overlay



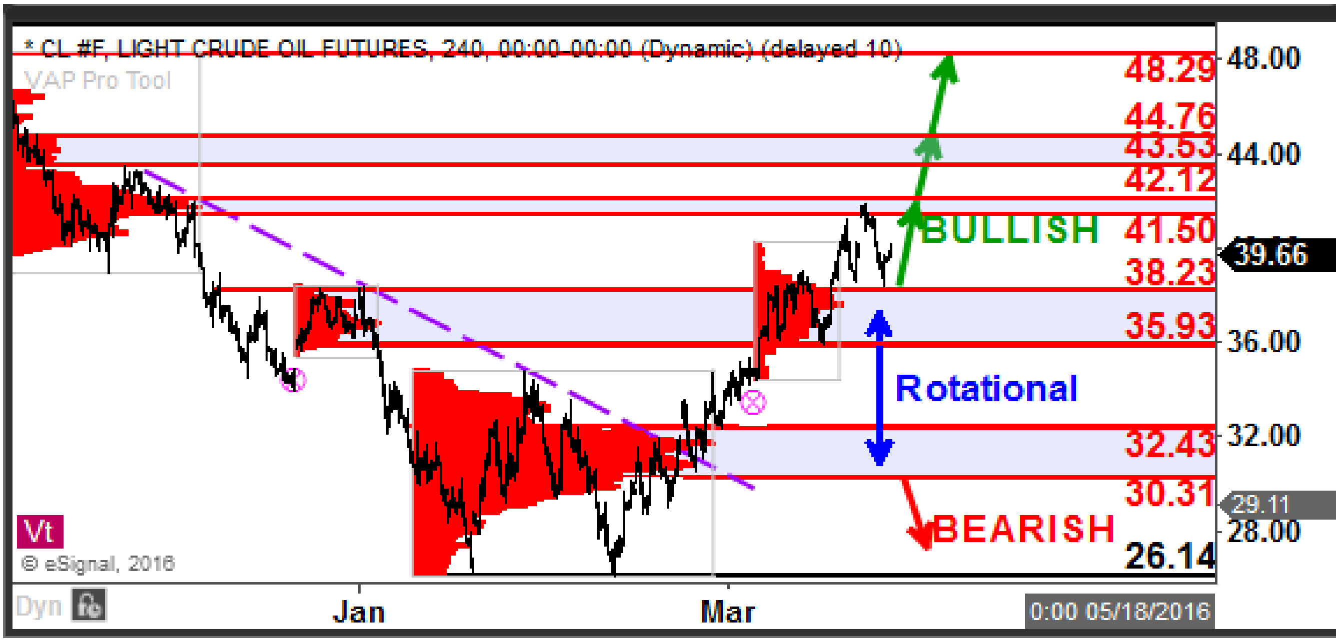
The Euro has extended above the 1.1087 level and into 1.1352. Near-term support shifts higher to 1.1215. We favor continued bullish action while above this level.

6E	Continuous Contract	240 min Chart	Volume-at-Price overlay



Crude Oil has pulled back from the 41.50-42.12 resistance zone as expected. Near-term support shifts higher to 38.23 which has been defended. We favor further bullish action while above this level. We can expect the 41.50-44.76 area to be formidable resistance. A break above targets 48.29.

CL	Continuous Contract	240 min Chart	Volume-at-Price overlay

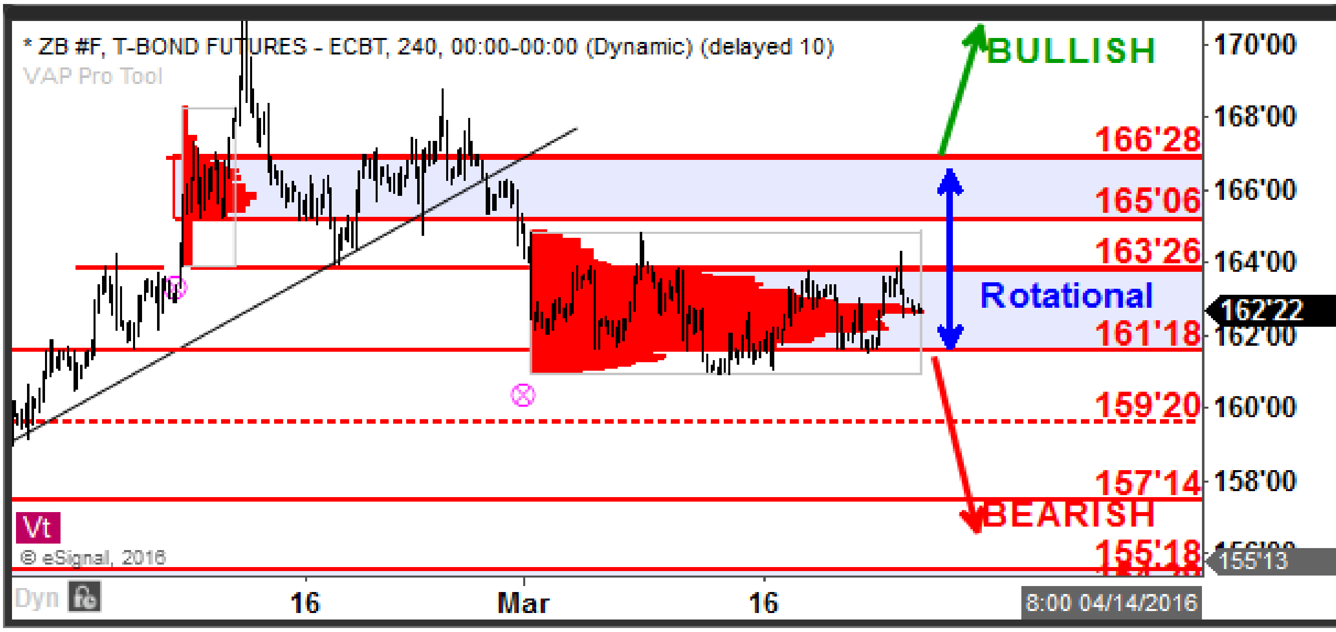


Gold has breached support at 1226 which negates the bullish bias and favors a further decline into the 1186-1202 zone.

GC	Continuous Contract	240 min Chart	Volume-at-Price overlay

30-yr Bonds We favor neat-term consolidation between 161’18 and 165’06 with a bearish bias for an eventual move lower.

ZB	Continuous Contract	240 min Chart	Volume-at-Price overlay



Ten-year Notes have found support in the 128-055-129’035 previous high volume area (HVA) but remains bearish below 129’305.

ZN	Continuous Contract	60 min Chart	Volume-at-Price overlay

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 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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