

Market\_Comparison\_2006\_03\_14.xls

Anatomy of a one hour and 12 minute up move...

	ES	NQ	ER2	YM
1:52 p.m. Eastern High (end of up move)	1285	1723.5	698.4	10979
12:40 p.m. Eastern Low (beginning of move)	1277	1711.5	692.5	10913
Total Points in the move (meaningless alone)	8	12	5.9	66
Dollars per Point (meaningless alone)	50	20	100	5
Total dollars in the move (meaningless alone)	\$ 400	\$ 240	\$ 590	\$ 330
ticks / Point (meaningless alone)	4	4	10	1
ticks (increments) in the move	32	48	59	66
Picture Quality	# 4	# 3	# 2	# 1

Margin	\$1,969	\$1,875	\$1,688	\$1,219
\$ Move / \$ Margin	20.3%	12.8%	35.0%	27.0%
Bang for Margin Buck	# 3	# 4	# 1	# 2

Liquidity	# 1	# 2	# 3	close # 4
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