

Market\_Comparison\_2006\_04\_27.xls

Anatomy of a 33 minute up move...

	ES	NQ	ER2	YM
10:14 a.m. Eastern High (end of up move)	1315.50	1723.75	770.7	11420
9:41 a.m. Eastern Low (beginning of move)	1300.25	1697.75	757.1	11309
Total Points in the move (meaningless alone)	15.25	26.00	13.6	111
Dollars per Point (meaningless alone)	50	20	100	5
Total dollars in the move (meaningless alone)	762.50	520.00	1,360.00	555.00
ticks / Point (meaningless alone)	4	4	10	1
ticks (increments) in the move (important)	61	104	136	111
Picture Quality (extremely important)	# 4	# 3	# 1	#2

Margin	\$1,969	\$1,875	\$1,688	\$1,219
\$ Move / \$ Margin (important for undercapitalized traders)	38.7%	27.7%	80.6%	45.5%
Bang for Margin Buck	# 3	# 4	# 1	# 2

Liquidity (important for large traders)	# 1	# 2	# 3	close # 4
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