

Market_Comparison_2006_12_08.xls

Anatomy of a 21 minute down move...ER2 vs. YM

December 8, 2006

	ER2	YM
09:42:30 a.m. Eastern High (beginning of down move)	801.6	12398
10:03:30 a.m. Eastern Low (end of down move)	793.1	12341
Total Points in the move (meaningless alone)	8.5	57
Dollars per Point (meaningless alone)	\$100	\$5
Total dollars in the move per contract	\$850	\$285
ticks / Point (meaningless alone)	10	1
ticks (increments) in the move (important for picture quality)	85	57
Picture Quality (important for pattern recognition traders)	# 1	#2
Margin	\$500	\$500
\$ Move / \$ Margin	170%	57%
Bang for Margin Buck	# 1	# 2
\$4.95 commission as a percent of total profit	0.6%	1.7%
Bang for Commission Buck	# 1	# 2
100 day average volume (liquidity)	167,395	95,850
Liquidity	# 1	# 2

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