Volume Comparison			
Instrument	Daily Volume	VOLMA(10) Daily	Approximate Volume Compared to CL
6B 03-12	53,597	32,744	41.53%
6E 03-12	112,465	74,915	95.03%
BRN 02-12	87,143	36,248	45.98%
CL 02-12	**3,147**	**78,835**	**100.00%**
ES 03-12	691,026	989,550	1255.21%
GC 02-12	3,334	41,772	52.99%
NG 01-12		34,131	43.29%
YM 03-12	45,348	56,469	71.63%

Instrument	ATR in Ticks			
	ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily
6B 03-12	11.41	26.31	113.88	115.79
6E 03-12	9.46	21.74	94.51	123.19
BRN 02-12	27.53	70.15	192.2	216.74
CL 02-12	**14.06**	**39.52**	**204.27**	**248.51**
ES 03-12	5.02	11.19	74.78	96.31
GC 02-12	23.76	62.18	280.45	316.08
NG 01-12	8.67	17.86	92.59	102.25
YM 03-12	10.68	25.25	164.46	194.7

Instrument	Range Volatility Compared to CL						
	ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily	Average of all ATR timeframes	Estimated Range Bar Equivalents	
6B 03-12	81.1%	66.6%	55.8%	46.6%	62.51%	3.75	5.63
6E 03-12	67.2%	55.0%	46.3%	49.6%	54.52%	3.27	4.91
BRN 02-12	195.8%	177.5%	94.1%	87.2%	138.65%	8.32	12.48
CL 02-12	**100.0%**	**100.0%**	**100.0%**	**100.0%**	**100.00%**	**6**	**9**
ES 03-12	35.7%	28.3%	36.6%	38.8%	34.84%	2.09	3.14
GC 02-12	169.0%	157.4%	137.3%	127.2%	147.71%	8.86	13.29
NG 01-12	61.7%	45.2%	45.3%	41.1%	48.34%	2.9	4.35
YM 03-12	75.9%	63.9%	80.5%	78.3%	74.67%	4.48	6.72

Instrument	Equity Volatility Compared to CL				
	ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily	30 Day Equity Volatility
6B 03-12	$71.31	$164.42	$711.78	$723.71	29.12%
6E 03-12	$118.21	$271.71	$1,181.36	$1,539.83	61.96%
BRN 02-12	$275.31	$701.51	$1,921.99	$2,167.42	87.22%
CL 02-12	**$140.63**	**$395.16**	**$2,042.69**	**$2,485.11**	**100.00%**
ES 03-12	$62.72	$139.82	$934.79	$1,203.83	48.44%
GC 02-12	$237.64	$621.82	$2,804.47	$3,160.78	127.19%
NG 01-12	$86.74	$178.59	$925.91	$1,022.54	41.15%
YM 03-12	$53.39	$126.23	$822.28	$973.52	39.17%