

Volume Comparison				ATR in Ticks				Range Volatility Compared to CL							Equity Volatility Compared to CL					
Instrument	Daily Volume	VOLMA(10) Daily	Approximate Volume Compared to CL	ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily	ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily	Average of all ATR timeframes		Estimated Range Bar Equivalents		ATR(30) 10min	ATR(30) 60min	ATR(10) Daily	ATR(30) Daily	30 Day Equity Volatility
6B 03-12	53,597	32,744	41.53%	11.41	26.31	113.88	115.79	81.1%	66.6%	55.8%	46.6%	62.51%		3.75	5.63	\$71.31	\$164.42	\$711.78	\$723.71	29.12%
6E 03-12	112,465	74,915	95.03%	9.46	21.74	94.51	123.19	67.2%	55.0%	46.3%	49.6%	54.52%		3.27	4.91	\$118.21	\$271.71	\$1,181.36	\$1,539.83	61.96%
BRN 02-12	87,143	36,248	45.98%	27.53	70.15	192.2	216.74	195.8%	177.5%	94.1%	87.2%	138.65%		8.32	12.48	\$275.31	\$701.51	\$1,921.99	\$2,167.42	87.22%
CL 02-12	3,147	78,835	100.00%	14.06	39.52	204.27	248.51	100.0%	100.0%	100.0%	100.0%	100.00%		6	9	\$140.63	\$395.16	\$2,042.69	\$2,485.11	100.00%
ES 03-12	691,026	989,550	1255.21%	5.02	11.19	74.78	96.31	35.7%	28.3%	36.6%	38.8%	34.84%		2.09	3.14	\$62.72	\$139.82	\$934.79	\$1,203.83	48.44%
GC 02-12	3,334	41,772	52.99%	23.76	62.18	280.45	316.08	169.0%	157.4%	137.3%	127.2%	147.71%		8.86	13.29	\$237.64	\$621.82	\$2,804.47	\$3,160.78	127.19%
NG 01-12		34,131	43.29%	8.67	17.86	92.59	102.25	61.7%	45.2%	45.3%	41.1%	48.34%		2.9	4.35	\$86.74	\$178.59	\$925.91	\$1,022.54	41.15%
YM 03-12	45,348	56,469	71.63%	10.68	25.25	164.46	194.7	75.9%	63.9%	80.5%	78.3%	74.67%		4.48	6.72	\$53.39	\$126.23	\$822.28	\$973.52	39.17%
SI 03-12	1016	12160.38	15.43%	15.52	48.22	183.54	208.11	110.4%	122.0%	89.9%	83.7%	101.51%		6.09	9.14	\$388.12	\$1,205.57	\$4,588.51	\$5,202.68	209.35%
ZC 03-12	74572	68748.59	87.21%	8.84	23.69	49.76	54.8	62.9%	59.9%	24.4%	22.1%	42.31%		2.54	3.81	\$110.53	\$296.11	\$622.03	\$685.04	27.57%