Flash Crash and September 11 True Range m Nominal, EDfly Nominal, ES Nominal, VX Nominal, EDfly Nominal, ZN Nominal, ED3m 100 -16 -8 -125 -6 -75 - 12 -6 -100 -4 -8 -50 -75 -2 -2 -50 -25 -Event TR 25 -FC 9/11 FC 9/11 FC 9/11 FC 9/11 6wk TR FC 9/11 Percent, EDfly Percent, ES Percent, VX Percent, ED3m Percent, ZN TR Pct Change + 6wk TR Pct Change 50 -75 -7.5 -300 -40 -1.5 -30 -50 -200 -5.0 -1.0 -20 -100 -25 -2.5 -10 -0.5 -FC 9/11 FC 9/11 FC 9/11 FC 9/11 FC 9/11