



# Crude Oil Market Overview

Price movement, volatility, and trading activity

↓ Period Low

-40.32

❤️ Avg Daily Volatility

0.81

🇮🇹 Total Trading Volume

3bn

📅 Date

8/23/2000 📅

6/24/2024 📅

🔑 Ticker

All

↑ Period High

147.43

⚖️ Average Close Price

27.35

📈 Latest Close Price

86.01

Price Performance & Market  
Movement

Risk & Stability Analysis

Liquidity & Participation Analysis



# Crude Oil Price Performance

+ — Net Price Change

183.71

Percentage Price Change

-4.88

↓ Down Days

13.573K

↑ Up Days

14K

Price Movement Intensi... ▾

- ☐ Large Move
- ☐ Moderate Move
- ☐ Small Move

Volatility Category ▾

- ☐ High Volatility
- ☐ Low Volatility
- ☐ Medium Volatility

Overview

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Clear all slicers



## Range Contribution by Daily Range Category

Moderate Range

12.64K

Wide Range

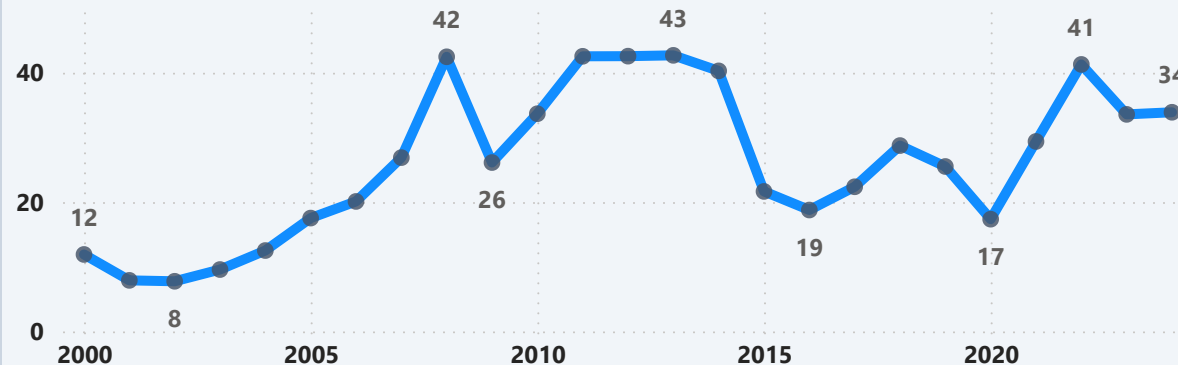
6.96K

Narrow Range

3.06K

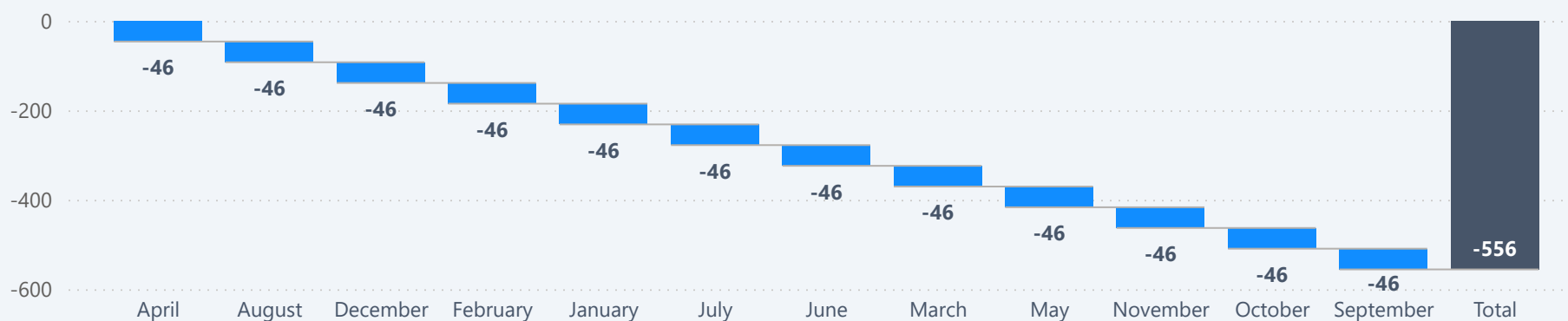


## Average Closing Price Trend by Year

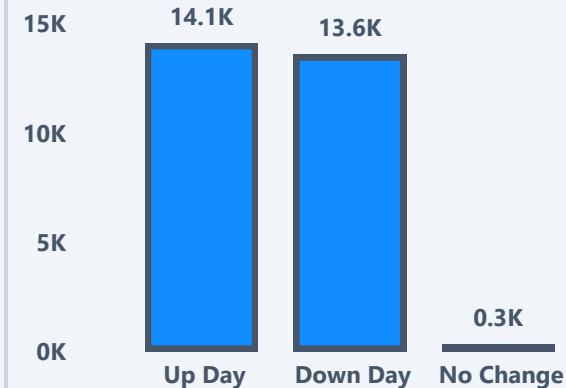


## Monthly Net Price Change Contribution

● Increase ● Decrease ● Total



## Trading Day Distribution by Outcome





Market Risk & Stability



Max Daily Drawdown

-55.36



Risk Concentration Ratio

0.69



Volatility Consistency Index

1.30



Stable Days %

0.67

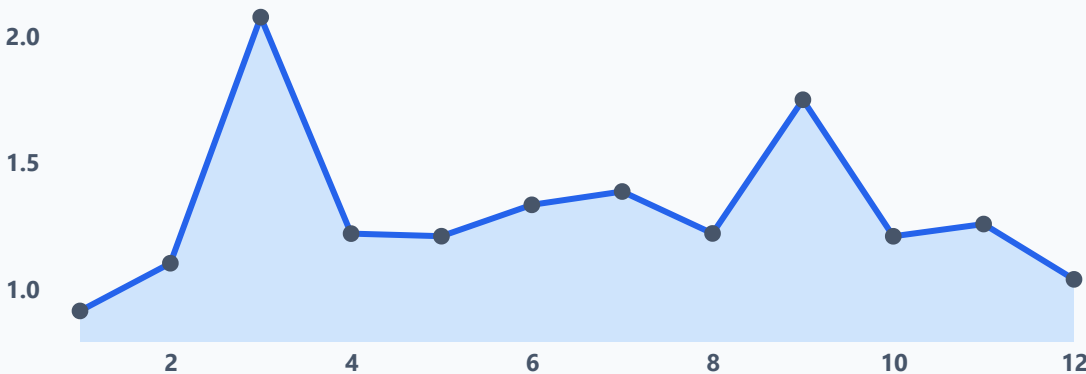
Overview

Price Performance & Market Movement

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Rolling Volatility (14-Day) by Month



Clear all slicers

Price Gap Category

All

Trading Session Type

All



Monthly Risk Summary by Trading Session

MonthName	Mid Week	Week End	Week Start	Total
April	385.24	651.02	840.20	1,876.46
August	389.52	734.05	774.26	1,897.84
December	394.23	685.35	696.07	1,775.65
February	358.36	712.81	609.30	1,680.47
January	389.86	699.28	652.88	1,742.01
July	375.13	704.34	722.44	1,801.92
June	400.35	821.34	720.52	1,942.22
March	470.84	844.27	925.15	2,240.26
May	422.21	831.63	709.71	1,963.55
November	415.55	690.81	794.98	1,901.35
October	421.74	780.73	755.01	1,957.48
Total	4,828.42	8,892.61	8,930.13	22,651.15

Price Gap Category

Gap Down

Trading Session Type

Week Start

MonthName

April

Price Range Band

Total Risk  
22,651.15

Gap Down  
12,865.89

No Prior Data  
5,098.02

Gap Up  
4,502.98

Week End  
6,341.08

Mid Week  
3,505.12

Week Start  
3,019.70

November  
312.89

April  
303.11

August  
292.11

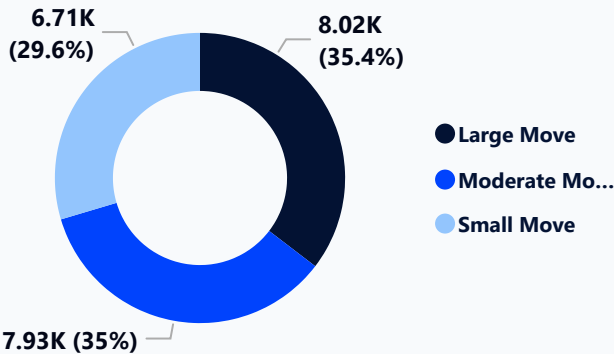
Medium Range  
175.43

High Range  
87.65

Low Range  
40.03



Risk Contribution by Price Movement Intensity





# Market Liquidity & Participation Dashboard



Average Daily Volume

497.45K



High Participation Days %

0.27



Liquidity Shock Index

0.15



Volume Volatility Index

293.92K

Overview

Price Performance & Market Movement

Risk & Stability Analysis

Clear all slicers

High Liquidity –  
Increasing Volume

Volume Trend Direction

- ☐ Decreasing Volume
- ☐ Increasing Volume
- ☐ No Prior Data
- ☐ Stable Volume

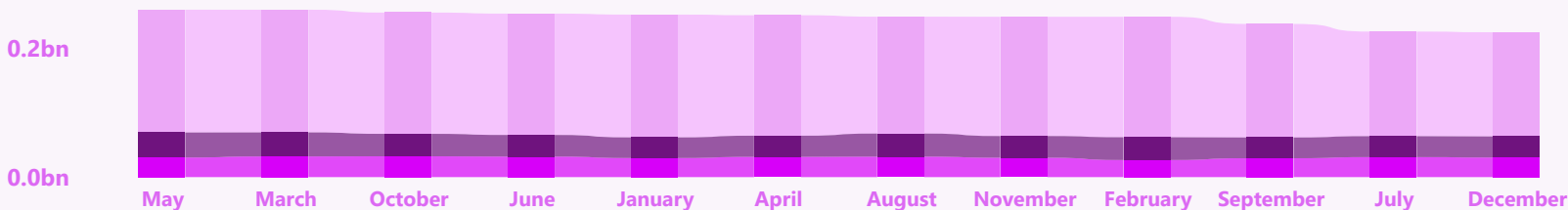
Volume Regime

- ☐ High Volume Regime
- ☐ Low Volume Regime
- ☐ Normal Volume Regime



Monthly Volume by Month and Liquidity Intensity

● High Liquidity ● Low Liquidity ● Medium Liquidity



Ask a question about your data



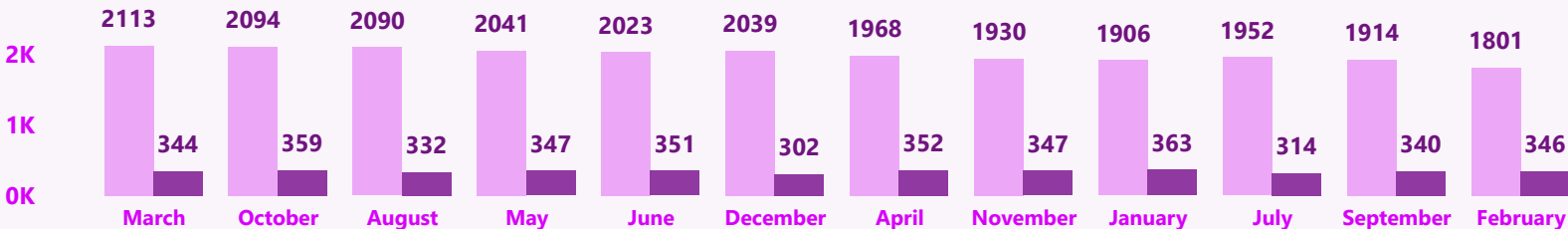
Try one of these to get started

what is the total risk  
by price gap category

what is the total risk  
by trading session type

Monthly Volume by Normal and shock Days

Volume Shock Type ● Normal Day ● Shock Day



Average Volume by Year

