



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

Risk & Stability Analysis

Liquidity & Participation Analysis

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

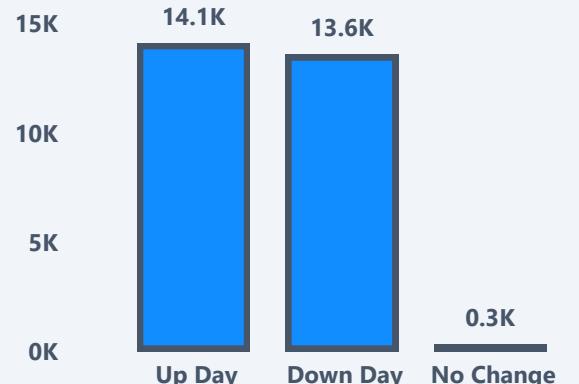


Monthly Net Price Change Contribution

● 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

Liquidity & Participation Analysis

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

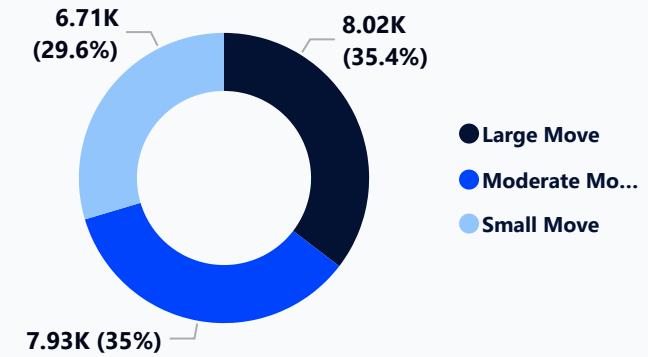
April

Price Range Band

Medium Range



Risk Contribution by Price Movement Intensity





Market Liquidity & Participation Dashboard

Average Daily Volume

497.45K

Liquidity Shock Index

0.15

High Participation Days %

0.27

Volume Volatility Index

293.92K

Overview

Price Performance & Market Movement

Risk & Stability Analysis

Clear all slicers

High Liquidity – Increasing Volume

Volume Trend Direction

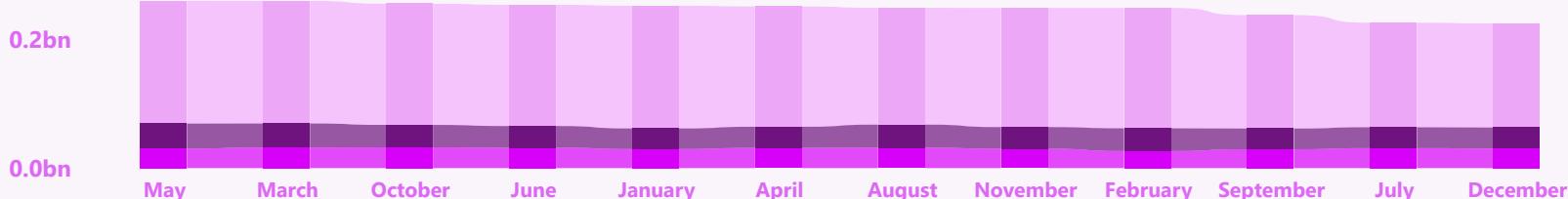
- Decreasing Volume
- Increasing Volume
- No Prior Data
- Stable Volume

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

