

# Oil market volatility

## Selected indicators

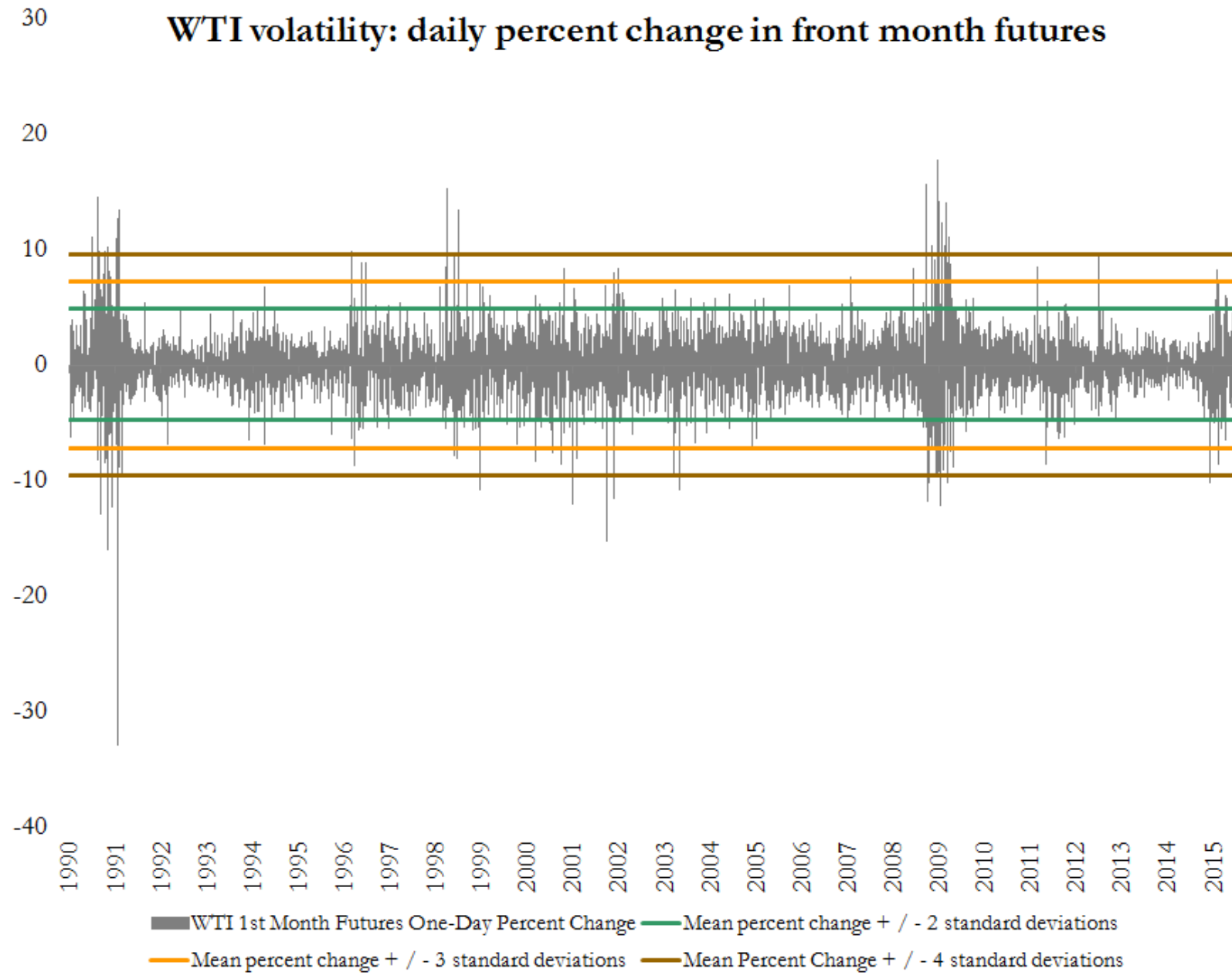
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**JOHN KEMP**  
**REUTERS**  
30 OCT 2015

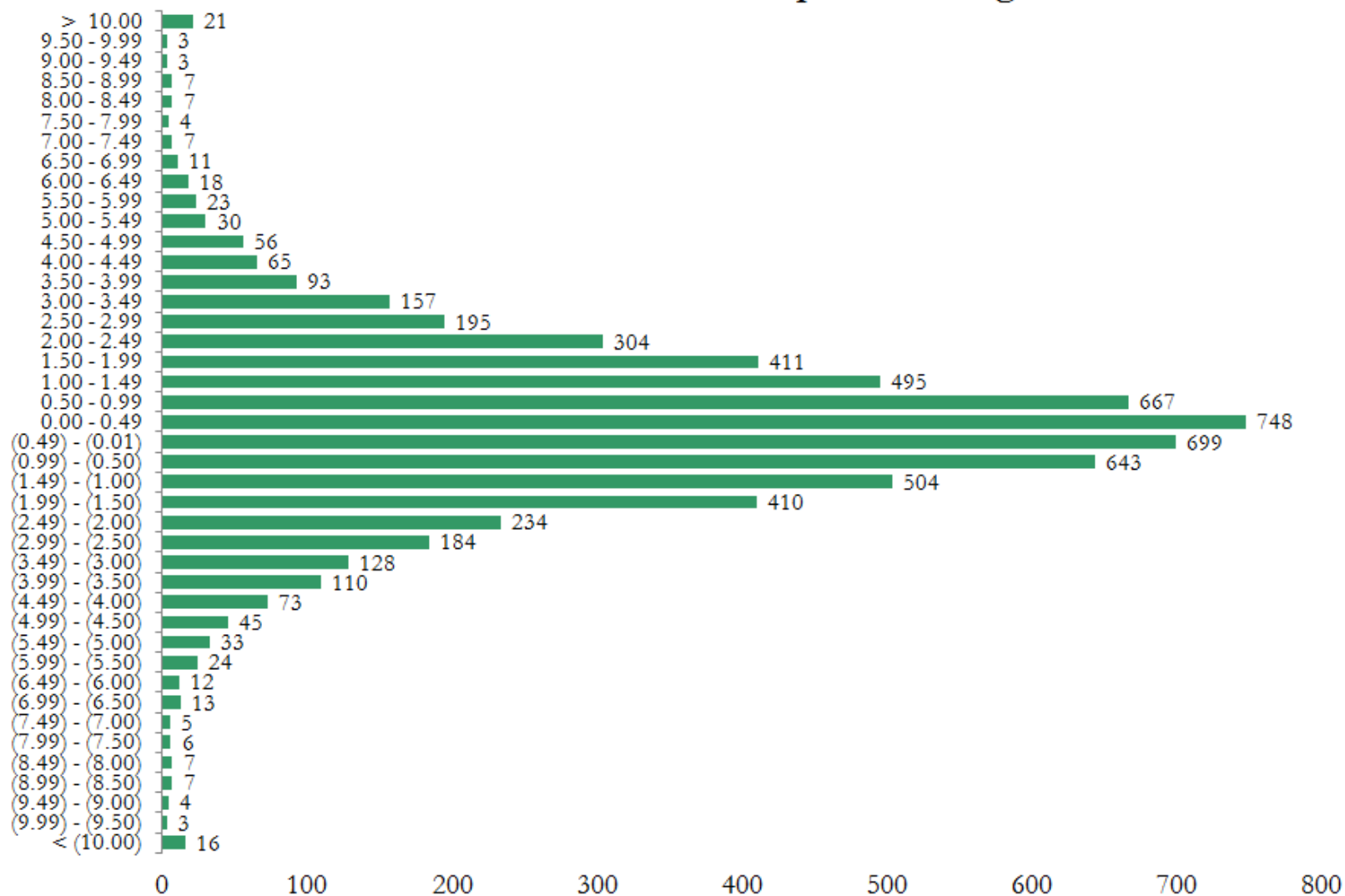
(John Kemp is a Reuters market analyst. The views expressed are his own)



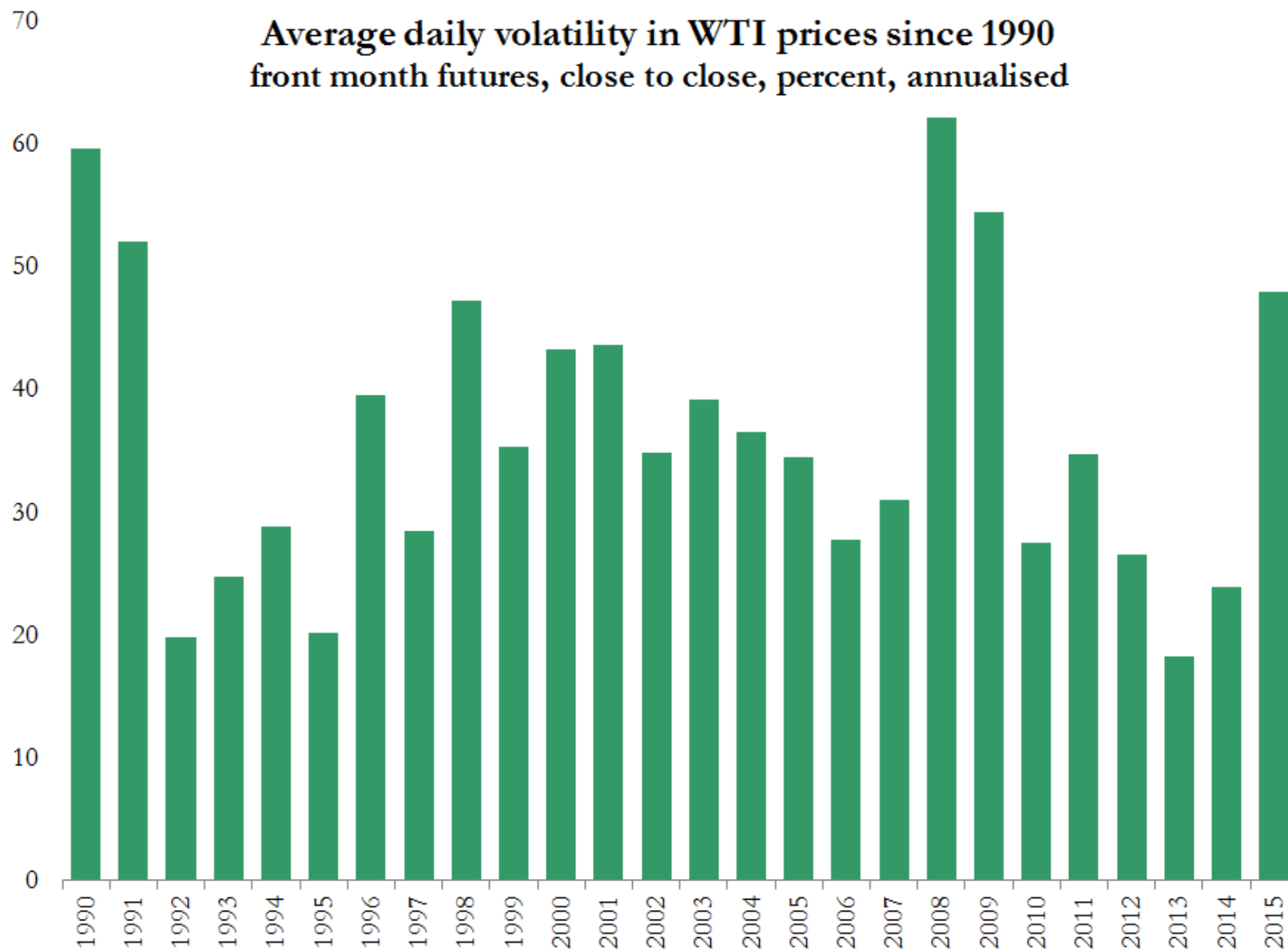
# WTI volatility: daily percent change in front month futures



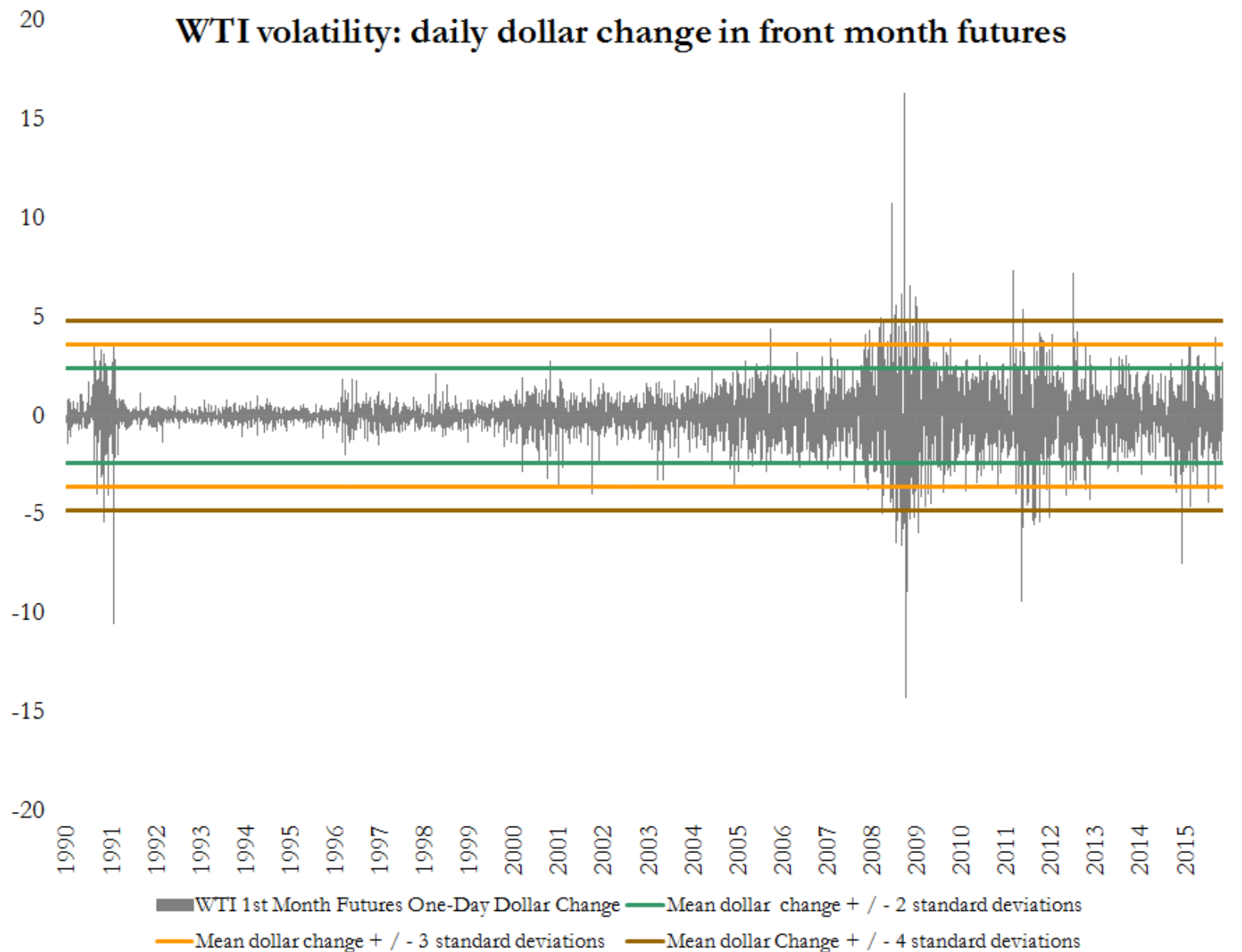
## WTI crude: frequency distribution of daily price changes Front month futures 1990-2015, percent change



## Average daily volatility in WTI prices since 1990 front month futures, close to close, percent, annualised

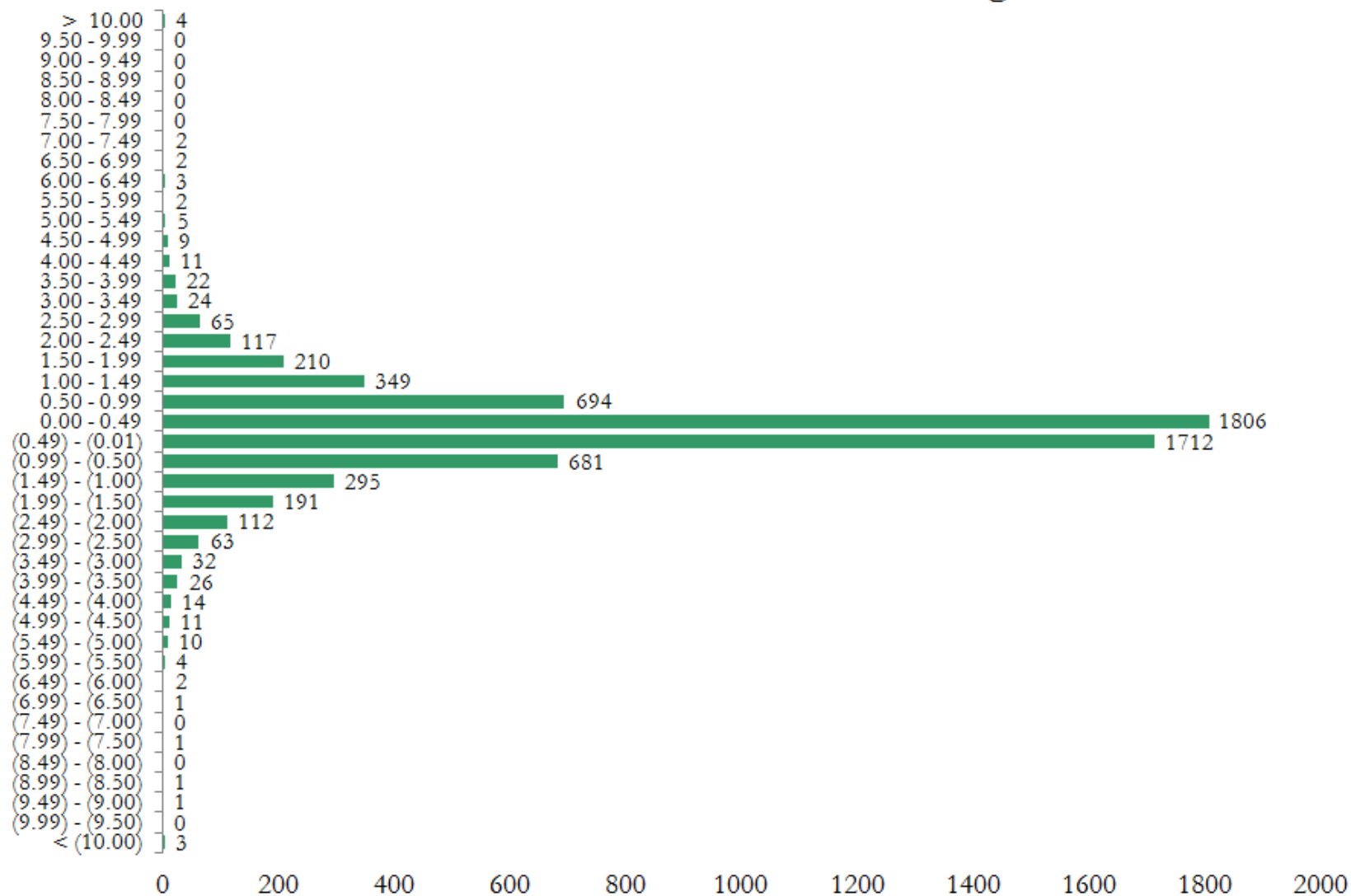


## WTI volatility: daily dollar change in front month futures

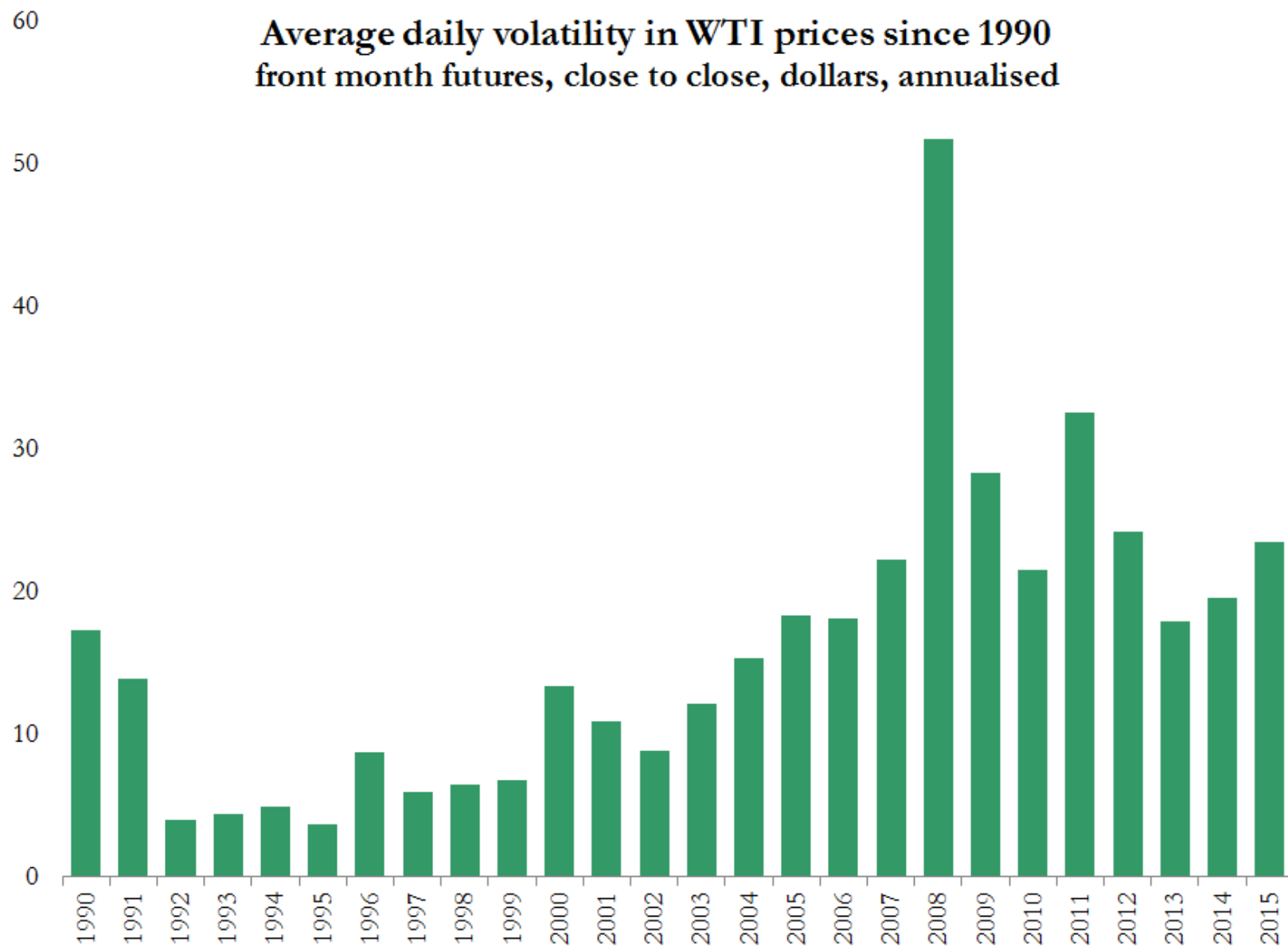


## WTI crude: frequency distribution of daily price changes

### Front month futures 1990-2015, dollar change



## Average daily volatility in WTI prices since 1990 front month futures, close to close, dollars, annualised



Source: NYMEX

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