

# Oil market volatility

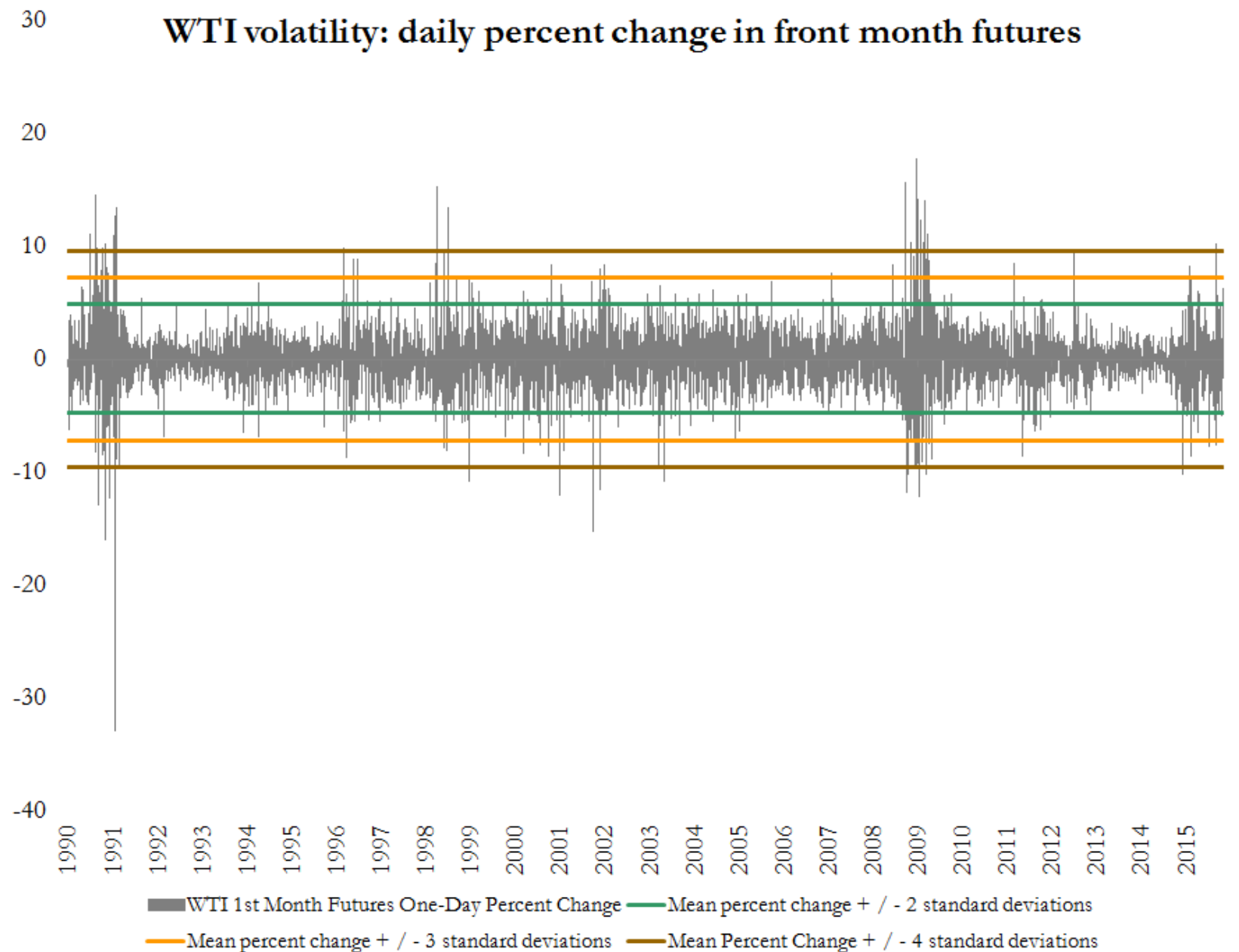
## Selected indicators

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

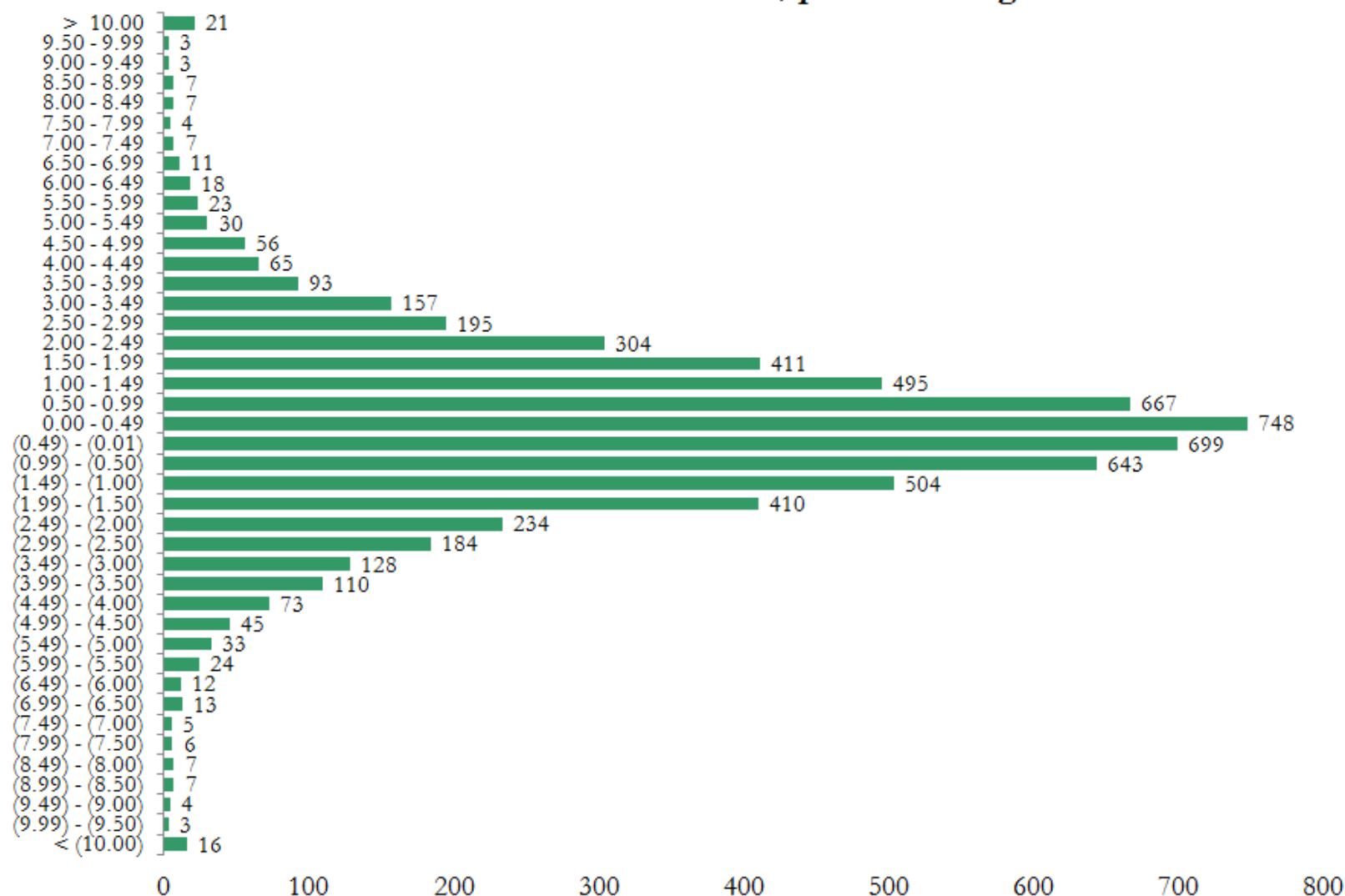
(John Kemp is a Reuters market analyst. The views expressed are his own)

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

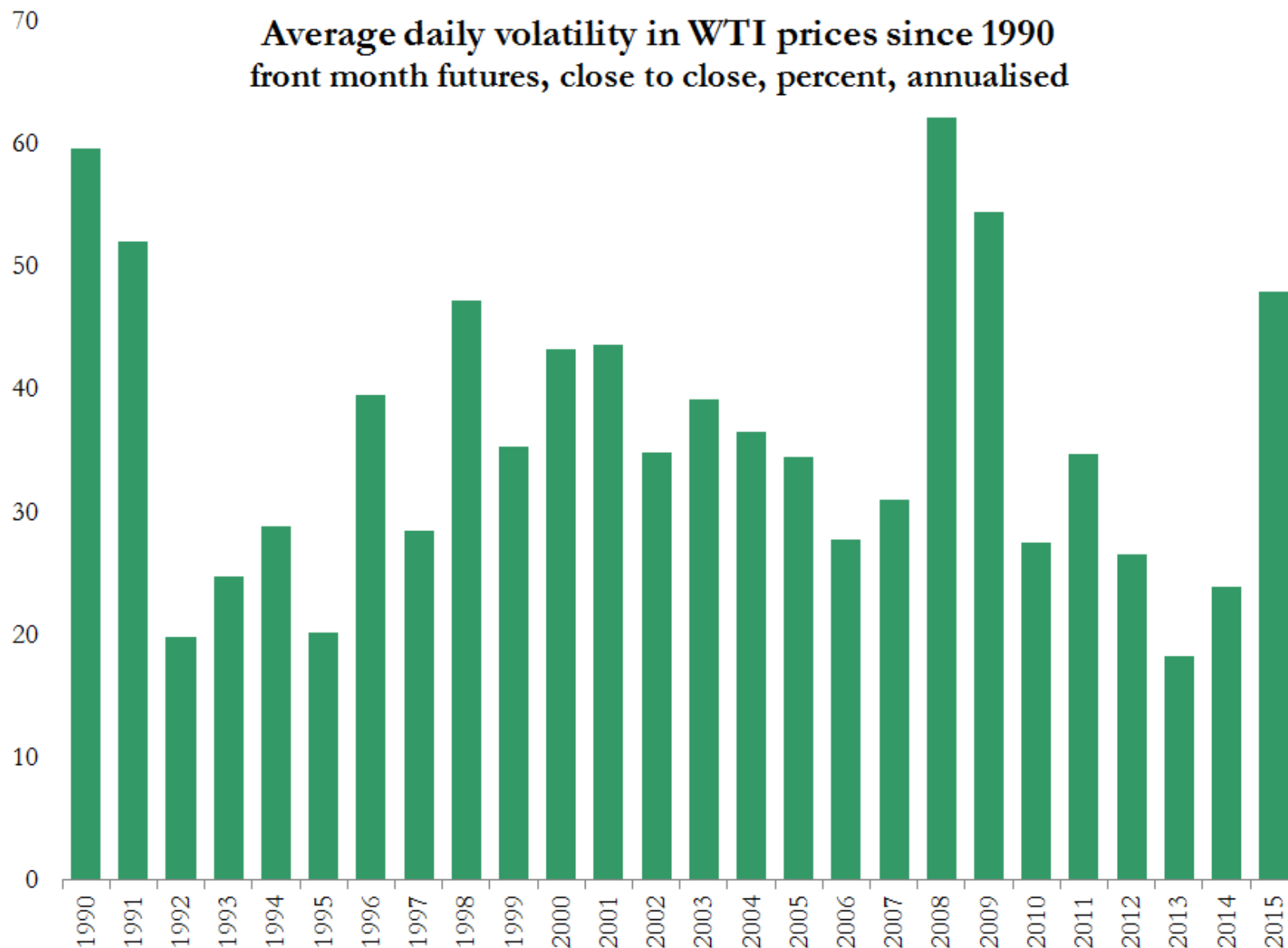


## WTI crude: frequency distribution of daily price changes

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



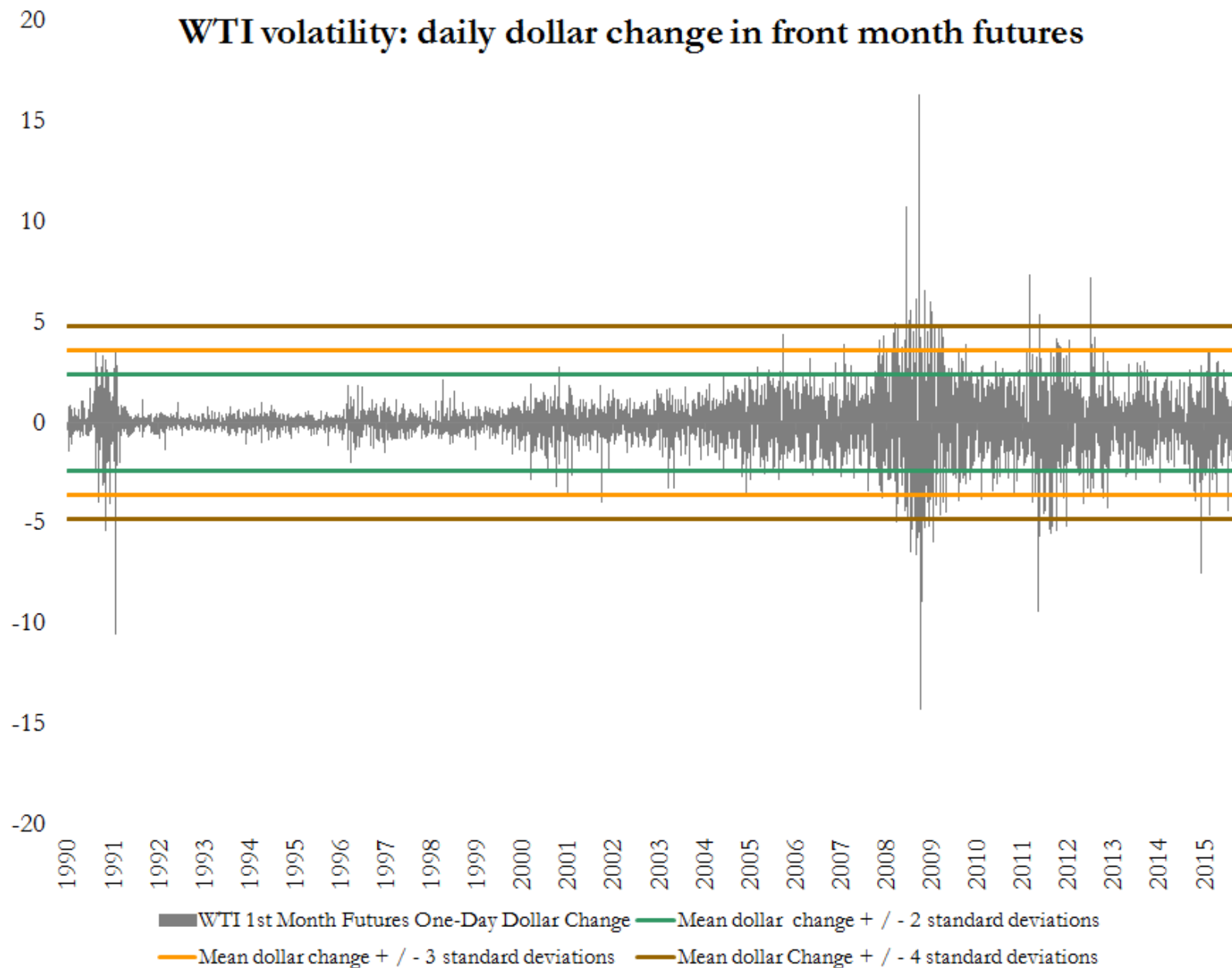
# **Average daily volatility in WTI prices since 1990** front month futures, close to close, percent, annualised



Source: NYMEX

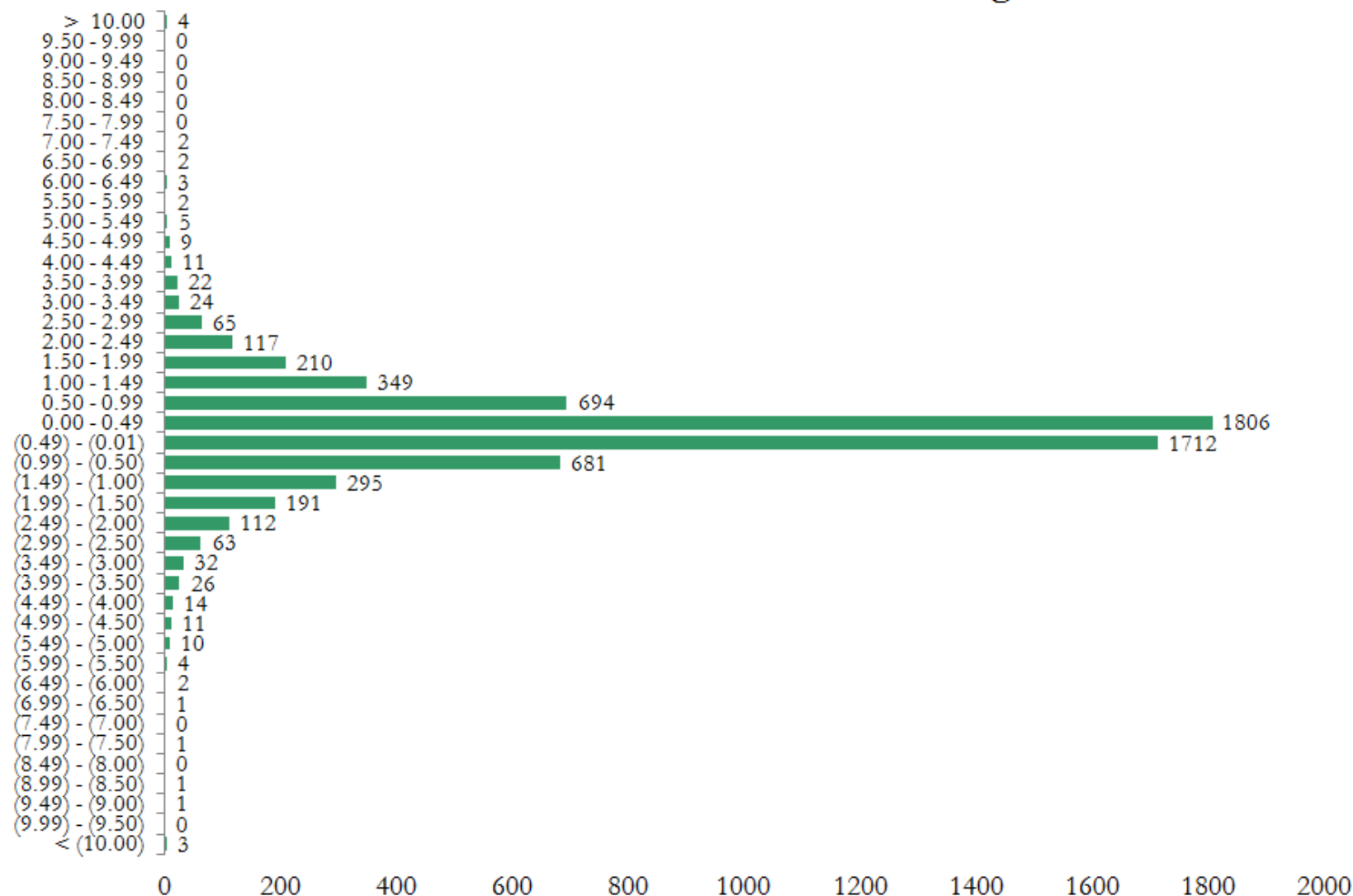
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## WTI volatility: daily dollar change in front month futures

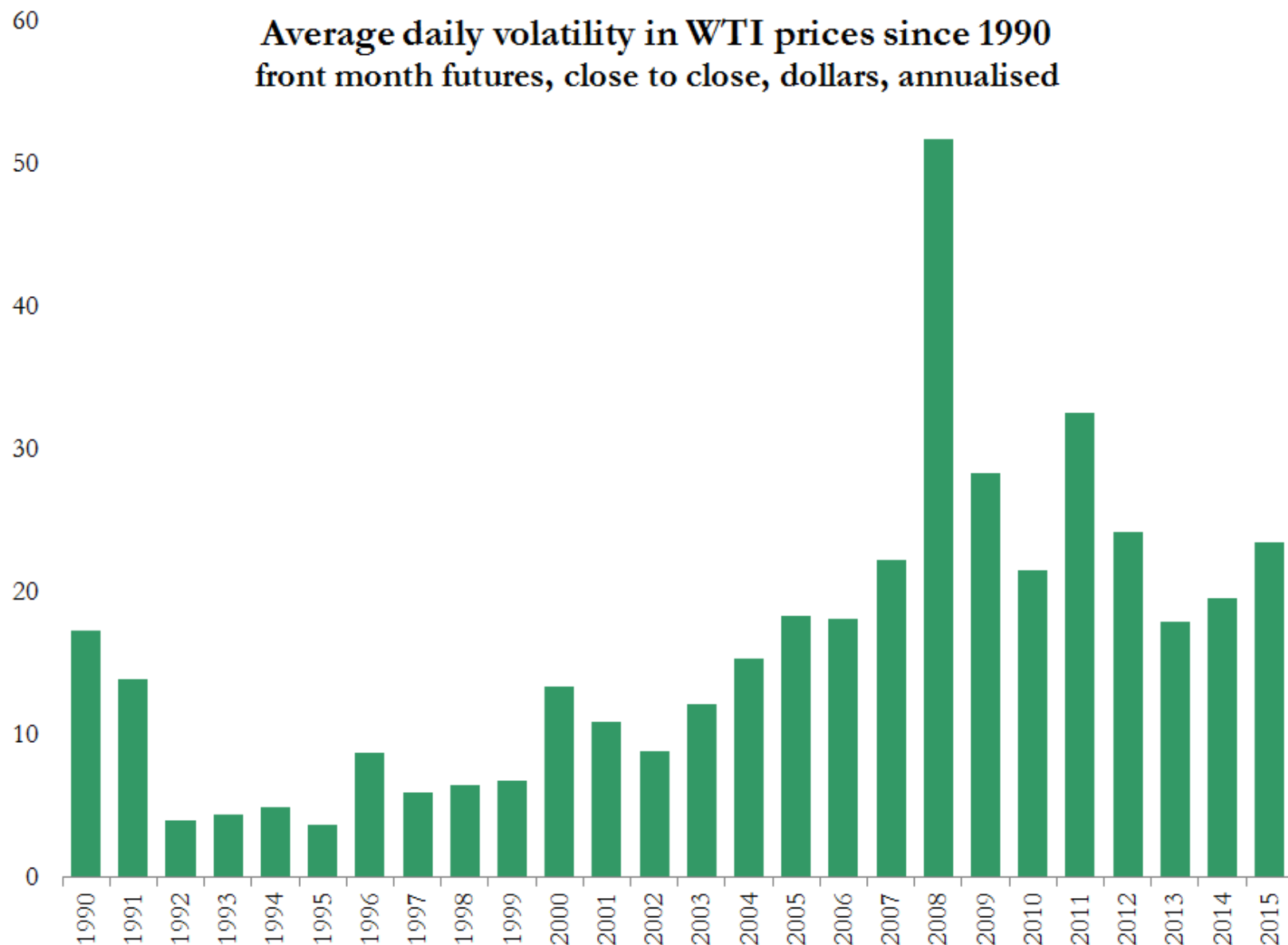


# WTI crude: frequency distribution of daily price changes

## 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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