

Symbol	CL	HO	XRB	NG
Open	60.28	2.2482	1.8514	3.175
High	60.52	2.2570	1.8614	3.199
Low	58.70	2.2023	1.8150	3.089
Close	58.94	2.2063	1.8207	3.108
Change	-1.34	-0.0419	-0.0307	-0.067

OHLC from previous trading day. Times, CL: 09:00-14:30, HO: 09:00-14:30, XRB: 09:00-14:30, NG: 09:00-14:30 (ET)

	CL	HO	XRB	NG
IV	32.72%	30.97%	29.38%	58.80%
1 SD 1 day(s)	1.01	0.0358	0.0280	0.096
+3 std IV	61.97	2.3136	1.9047	3.395
2%	60.12	2.2504	1.8571	3.170
1.5%	59.82	2.2394	1.8480	3.155
+2 std IV	60.96	2.2778	1.8767	3.299
1%	59.53	2.2284	1.8389	3.139
+1 std IV	59.95	2.2421	1.8487	3.204
0.5%	59.23	2.2173	1.8298	3.124
settle	58.94	2.2063	1.8207	3.108
-0.5%	58.65	2.1953	1.8116	3.092
-1 std IV	57.93	2.1705	1.7927	3.012
-1%	58.35	2.1842	1.8025	3.077
-2 std IV	56.92	2.1348	1.7647	2.917
-1.5%	58.06	2.1732	1.7934	3.061
-2%	57.76	2.1622	1.7843	3.046
-3 std IV	55.91	2.0990	1.7367	2.821

IV calculations are for 2025-10-13 using prev day close.

	CL	HO	XRB	NG
IV	32.72%	30.97%	29.38%	58.80%
1 SD 5 day(s)	2.26	0.0800	0.0626	0.214
+3 std IV	65.71	2.4462	2.0085	3.750
2%	60.12	2.2504	1.8571	3.170
1.5%	59.82	2.2394	1.8480	3.155
+2 std IV	63.45	2.3662	1.9459	3.536
1%	59.53	2.2284	1.8389	3.139
+1 std IV	61.20	2.2863	1.8833	3.322
0.5%	59.23	2.2173	1.8298	3.124
settle	58.94	2.2063	1.8207	3.108
-0.5%	58.65	2.1953	1.8116	3.092
-1 std IV	56.68	2.1263	1.7581	2.894
-1%	58.35	2.1842	1.8025	3.077
-2 std IV	54.43	2.0464	1.6955	2.680
-1.5%	58.06	2.1732	1.7934	3.061
-2%	57.76	2.1622	1.7843	3.046
-3 std IV	52.17	1.9664	1.6329	2.466

IV calculations are for 2025-10-13 using prev day close.

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CL #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.72	0.50	0.29	0.72	0.48	0.28	0.73	0.39	0.10	0.73
First Hour	0.79	0.76	0.57	1.15	0.69	0.35	1.15	0.54	0.22	1.15
Last Hour	0.41	0.32	0.27	0.41	0.33	0.21	0.52	0.31	0.08	0.64
Last 30m	0.27	0.25	0.18	0.28	0.27	0.17	0.52	0.25	0.08	0.54
Daily Range	1.82	1.24	0.80	1.82	1.15	0.61	1.82	1.02	0.28	1.82

Open range: 09:00-09:25, First hour: 09:00-10:00, Last Hour: 13:30-14:30, Last 30m: 14:00-14:30, Daily RTH: 09:00-14:30 (ET)

HO #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.0251	0.0154	0.0082	0.0251	0.0124	0.0000	0.0251	0.0121	0.0000	0.0251
First Hour	0.0264	0.0221	0.0118	0.0328	0.0191	0.0053	0.0328	0.0174	0.0053	0.0328
Last Hour	0.0119	0.0102	0.0072	0.0133	0.0118	0.0072	0.0176	0.0118	0.0063	0.0191
Last 30m	0.0050	0.0075	0.0050	0.0119	0.0094	0.0050	0.0167	0.0095	0.0036	0.0182
Daily Range	0.0547	0.0369	0.0266	0.0547	0.0363	0.0251	0.0571	0.0356	0.0226	0.0599

Open range: 09:00-09:25, First hour: 09:00-10:00, Last Hour: 13:30-14:30, Last 30m: 14:00-14:30, Daily RTH: 09:00-14:30 (ET)

XRB #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.0171	0.0142	0.0044	0.0210	0.0128	0.0044	0.0210	0.0119	0.0044	0.0244
First Hour	0.0190	0.0228	0.0158	0.0329	0.0201	0.0101	0.0329	0.0169	0.0075	0.0354
Last Hour	0.0082	0.0069	0.0056	0.0082	0.0089	0.0056	0.0141	0.0091	0.0054	0.0141
Last 30m	0.0058	0.0060	0.0053	0.0066	0.0082	0.0053	0.0141	0.0077	0.0041	0.0141
Daily Range	0.0464	0.0350	0.0229	0.0464	0.0320	0.0167	0.0489	0.0289	0.0112	0.0489

Open range: 09:00-09:25, First hour: 09:00-10:00, Last Hour: 13:30-14:30, Last 30m: 14:00-14:30, Daily RTH: 09:00-14:30 (ET)

NG #F	Prev Day	5d Avg	5d Min	5d Max	10d Avg	10d Min	10d Max	30d Avg	30d Min	30d Max
Open Range	0.031	0.043	0.031	0.075	0.051	0.031	0.118	0.044	0.022	0.118
First Hour	0.044	0.062	0.044	0.099	0.068	0.044	0.118	0.057	0.029	0.118
Last Hour	0.023	0.040	0.019	0.074	0.042	0.019	0.074	0.037	0.018	0.082
Last 30m	0.021	0.033	0.019	0.066	0.033	0.019	0.066	0.030	0.010	0.082
Daily Range	0.110	0.128	0.083	0.159	0.135	0.064	0.174	0.111	0.056	0.174

Open range: 09:00-09:25, First hour: 09:00-10:00, Last Hour: 13:30-14:30, Last 30m: 14:00-14:30, Daily RTH: 09:00-14:30 (ET)

CL		HO		XRB		NG	
1sd	1.01	1sd	0.0358	1sd	0.0280	1sd	0.096
IV	32.72	IV	30.9700	IV	29.3800	IV	58.800
FV	0.00	FV	0.0000	FV	0.0000	FV	0.000
Range	1.82	Range	0.0547	Range	0.0464	Range	0.110
Daily chg	-2.62	Daily chg	-0.0754	Daily chg	-0.0630	Daily chg	-0.164
R3	61.89	R3	2.2961	R3	1.8961	+2sd	3.299
R2	61.21	+2sd	2.2778	R2	1.8788	R3	3.285
+2sd	60.96	R2	2.2766	+2sd	1.8767	R2	3.242
High	60.52	High	2.2570	High	1.8614	+1sd	3.204
Open	60.28	Open	2.2482	Open	1.8514	High	3.199
R1	60.07	+1sd	2.2421	R1	1.8497	R1	3.175
+1sd	59.95	R1	2.2414	+1sd	1.8487	Open	3.175
+1.5%	59.82	+1.5%	2.2394	+1.5%	1.8480	+1.5%	3.155
+1%	59.53	+1%	2.2284	+1%	1.8389	+1%	3.139
Pivot	59.39	Pivot	2.2219	Pivot	1.8324	Pivot	3.132
+0.5%	59.23	+0.5%	2.2173	+0.5%	1.8298	+0.5%	3.124
Close	58.94	Close	2.2063	Close	1.8207	Close	3.108
Low	58.70	Low	2.2023	Low	1.8150	-0.5%	3.092
-0.5%	58.65	-0.5%	2.1953	-0.5%	1.8116	Low	3.089
-1%	58.35	S1	2.1867	S1	1.8033	-1%	3.077
S1	58.25	-1%	2.1842	-1%	1.8025	S1	3.065
-1.5%	58.06	-1.5%	2.1732	-1.5%	1.7934	-1.5%	3.061
-1sd	57.93	-1sd	2.1705	-1sd	1.7927	S2	3.022
S2	57.57	S2	2.1672	S2	1.7860	-1sd	3.012
-2sd	56.92	-2sd	2.1348	-2sd	1.7647	S3	2.955
S3	56.43	S3	2.1320	S3	1.7569	-2sd	2.917