Asset Class Report: WTI Crude Oil

RazorLake Software Engine • Term Structure & Volatility Analysis

Sample Report

> **Software Model Output Summary:** Automated factor tracking indicates WTI is currently operating in a transitional contango-to-backwardation regime, driven by localized inventory shifts and cross-asset liquidity flows.

1. Quantitative Term Structure Metrics

Metric Identifier	Current Model Value	Historical Percentile	Regime Status
M1-M6 Spread	+$0.85 / bbl	68th Percentile	Mild Backwardation
Implied Volatility (30D)	24.2%	31st Percentile	Compressed
Inventory Deviation Z-Score	-0.74	22nd Percentile	Deficit vs 5Y Mean
Cross-Asset Momentum Factor	+0.12	54th Percentile	Neutral Bias

2. Analytical Commentary

Our quantitative model evaluates prompt versus deferred contract pricing across the NYMEX strip to determine structural supply tightness. The current compression in 30-day implied volatility suggests market participants are pricing limited tail-risk events despite inventory deficits reported in Cushing nodes.

Automated regression outputs indicate that price action remains tightly bound to macroeconomic interest rate expectations and USD index fluctuations rather than physical spot clearing balances. System parameters maintain a neutral structural posture pending a confirmed break outside the current 90-day volatility bandwidth.

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