Hack de markets

Historical information on the EURO-LIBRA
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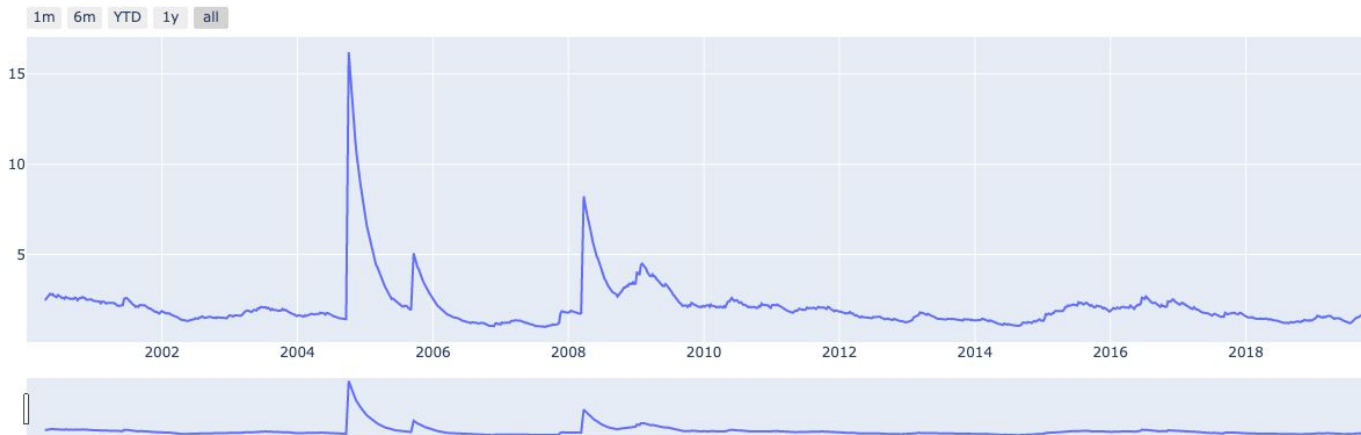
Candlestick chart with outliers

Sep 2004
open: 0.68
high: 2.2335
low: 0.6781
close: 0.6895 ▲

Sep 12, 2005
open: 0.6733
high: 0.6787
low: 0.3375
close: 0.6744 ▲

Mar 17, 2008
open: 0.78
high: 0.7908
low: 0.0066
close: 0.7783 ▼

After homogenising the format of the variables (open, close, high and low), 3 outliers still stand out. We can affirm that these are not incorrect, as they also show up causing pronounced volatility increases.

Volatility

1m 6m YTD 1y all

Interactive charts: Use the slide and buttons to zoom in and move through time.

Jul 2004   Oct 2004   Jan 2005

Candlestick chart with slow and fast Exponential Moving Average

The outliers are removed in order to observe the overall behaviour over time. The exponential moving average is included in its two formats: fast and slow.

Zoom in

Example

Candlestick for a 2 years interval: from Jan 2008 to Jan 2010.

<u>Observations</u>
This time interval is the beginning of on uptrend, since ema_fast exceeds ema_slow (red line above blue line).

Further analysis

1. Analyse annual and monthly aggrupation. Possible questions to answer: Is there a monthly trend?
2. Colour the background depending on whether the time period is uptrend or not. Example: boolean uptrend = ema_fast > ema_slow.
3. Analyse growth at a monthly distance. Is the value higher than the previous month's value?