

An Analysis of Financial Markets for a Leading Banking Organisation

Abstract

This report presents the methodology and conclusions for a statistical analysis of Currency, Equity, Commodity and Security markets. The aim of the project is to enhance the client's knowledge of the behaviour of these markets and gain a deeper understanding of the relationships between them.

The report provides a framework for the analysis of future financial market data. This framework is also provided in the form of a coded framework constructed using the R environment.