



SG Capital Research

Global Market Insights

Research Note – Currency Analysis (B) – QT - QUANTITATIVE & BASE TECHICALS

MAEG- CURRENCY ANALYSIS- SG 2011 # AUGUST_09

For Immediate Release – *Bi – Wkly Tuesdays AM (EST)*

By: Suneil R Pavse & Mandar Chapekar

Currency Analysis (B)

- GOLD
- DXY
- EUR/USD
- GBP/USD
- JPY/USD
- AUD/USD
- CHF /USD
- NZ / USD
- C / USD
- Selected Currency have up to (5) Analytic Charts as Titled below
 1. SETUP charts- Weekly – 3 Year with **11 W / 40 W SMA** with RSI, CCI, MACD, Trend & Channel Analysis
 2. SETUP charts - Daily – 6 Month with **11D / 55D SMA** with RSI, CCI, MACD, Trend , Channel , FIB Analysis.
 3. SD - RATIO CHARTS : by 365 days Basis & 5 Yrs Basis
 4. SD's with MA CHARTS : 4 yr Period
 5. PPP Reversion & Standard Deviation Analysis – Long Term (**once in 90 days**)
 6. **OTHER – SD - RATIO CHARTS : by 365 days basis & 5 yr Basis**
 - EURO / JPY
 - EURO /SF
 - EURO / BP
 - JPY / SF
 - JPY / A
 - A / NZ

SD – PROCESS

Under/Over valuation criteria based on +/- 2 SD levels v/ s USD

1. Below -2 SD level on 365 D –(ST) / 5- Yr – (LT) / 4 Yr – MA basis:

Overvalued w.r. t USD

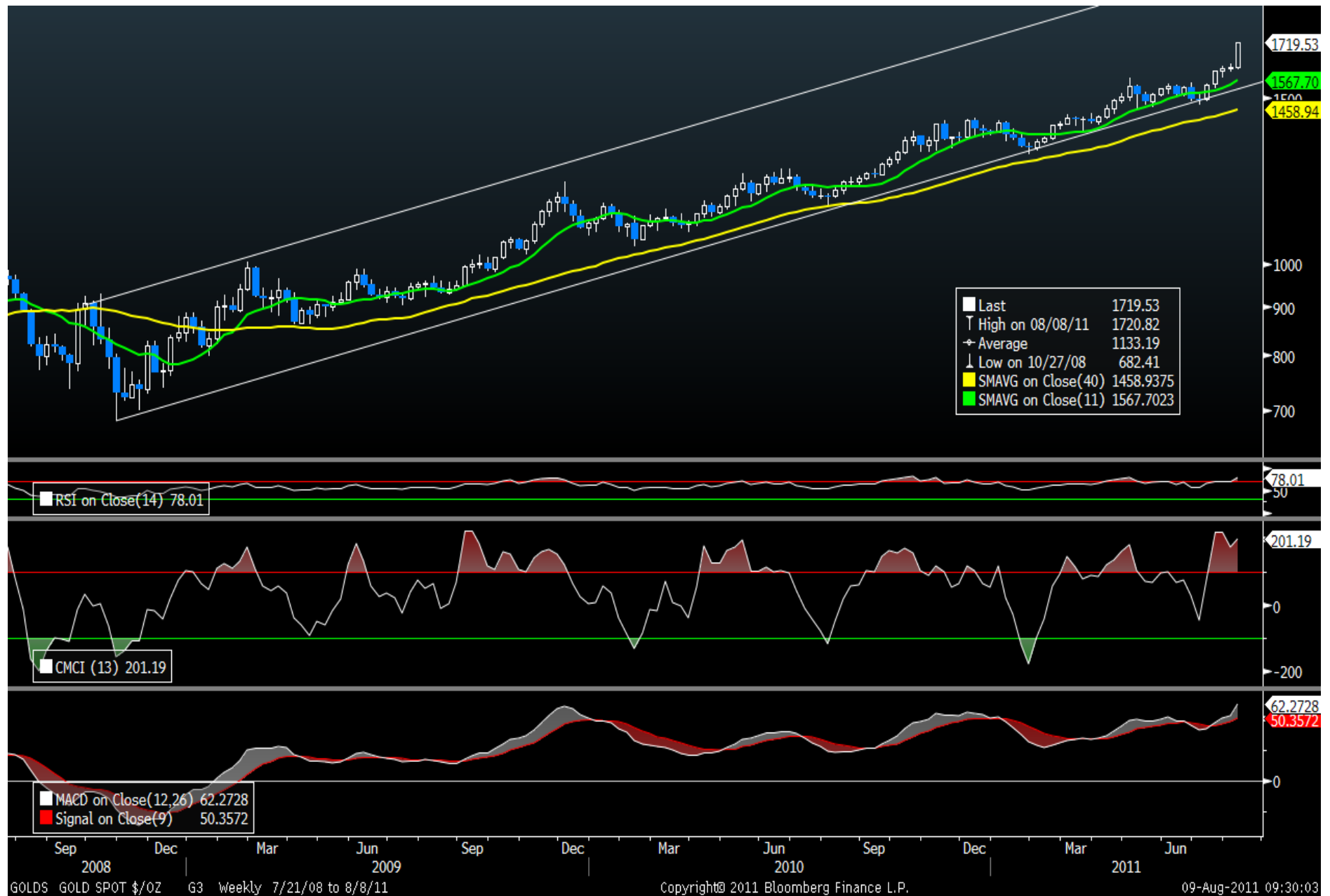
SFS – ST / LT @ -2SD (highlighted in yellow below)

JPY – LT @ -2SD (highlighted in yellow below)

2. Above +2 SD level on 365 D – (ST) / 5 – Yr – (LT) / 4Yr – MA basis: **Overvalued**

None

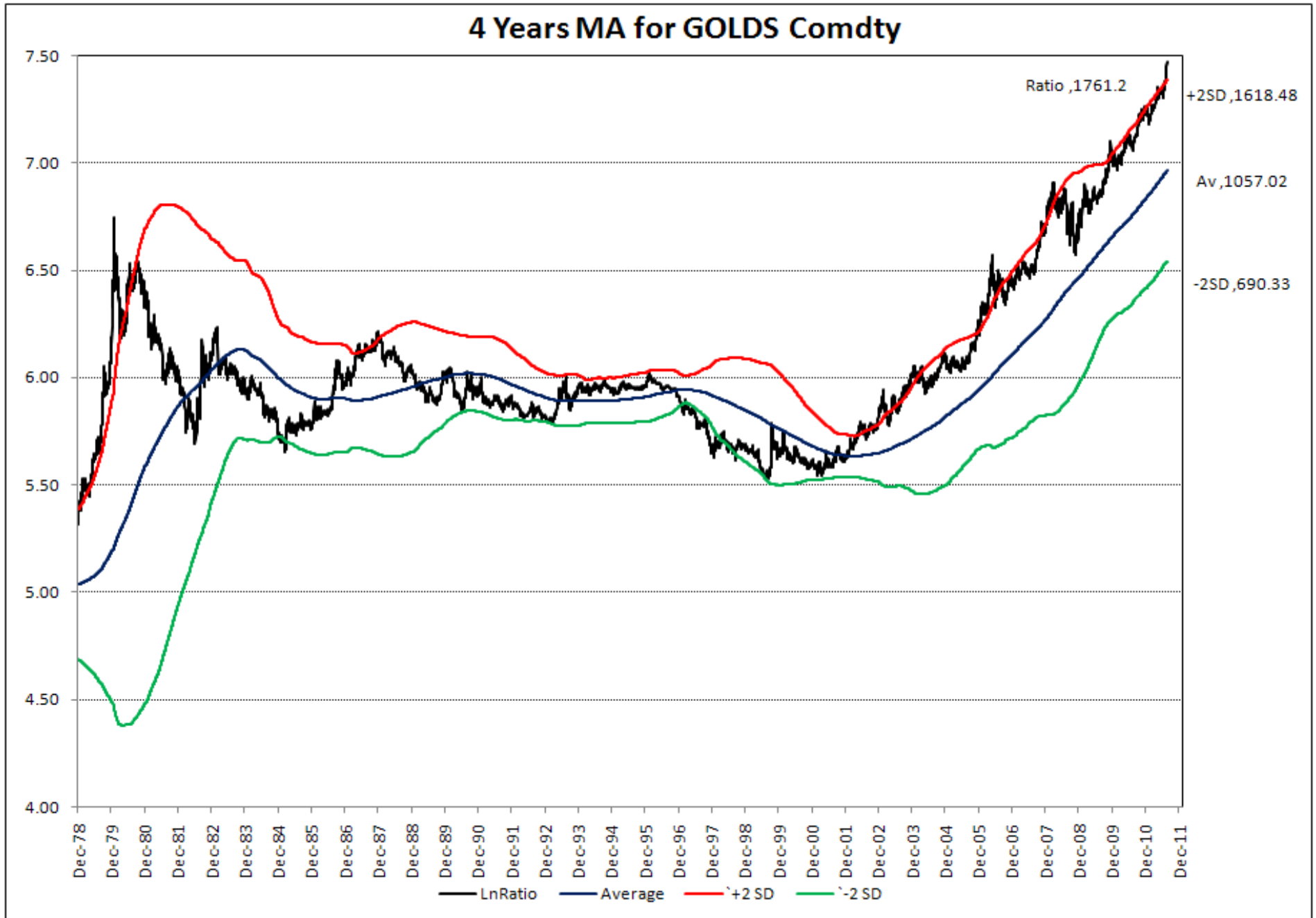
GOLD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



GOLD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)



GOLD - Last 4 yrs / MA Analysis with SD



DXY - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

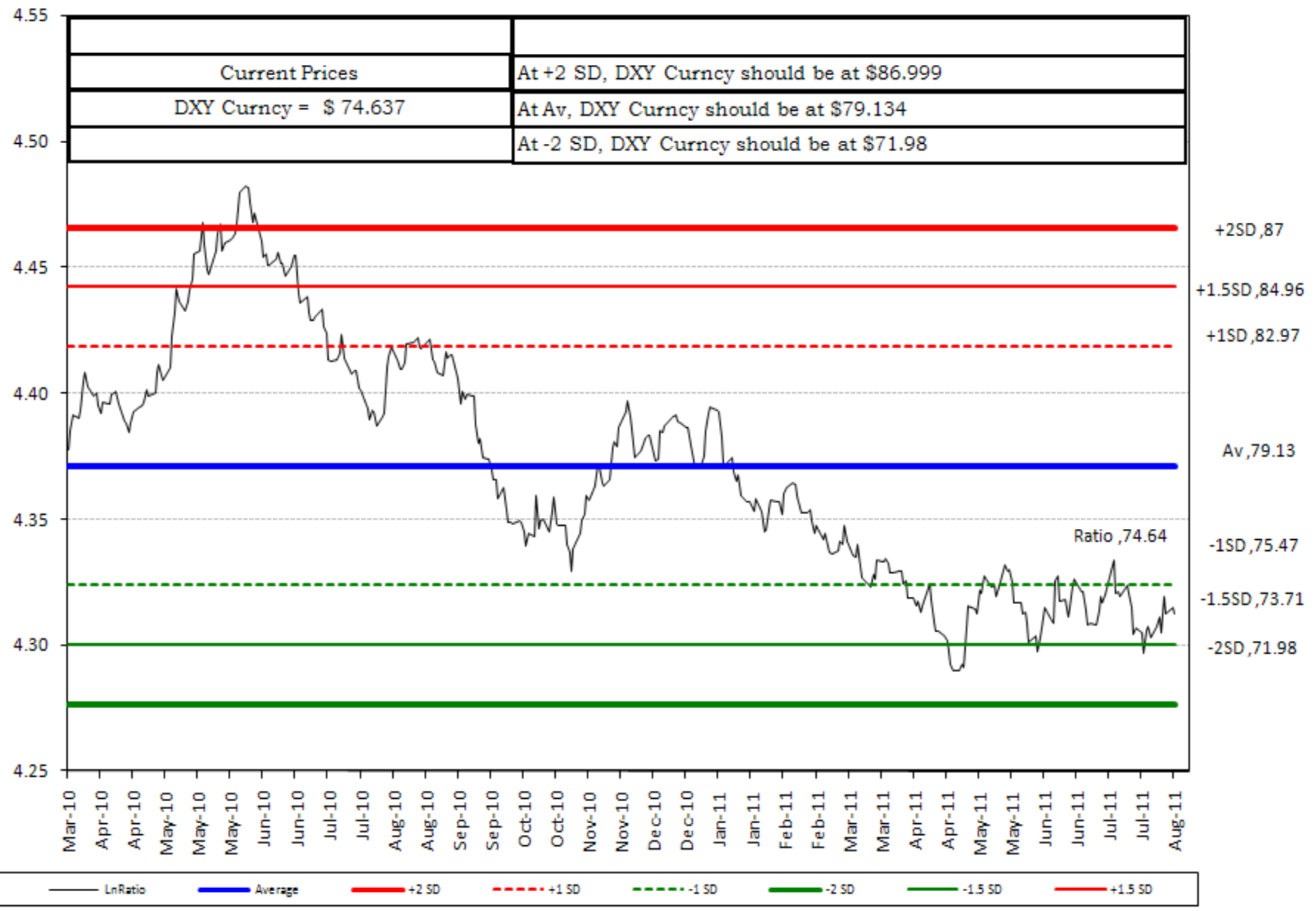


DXY - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)



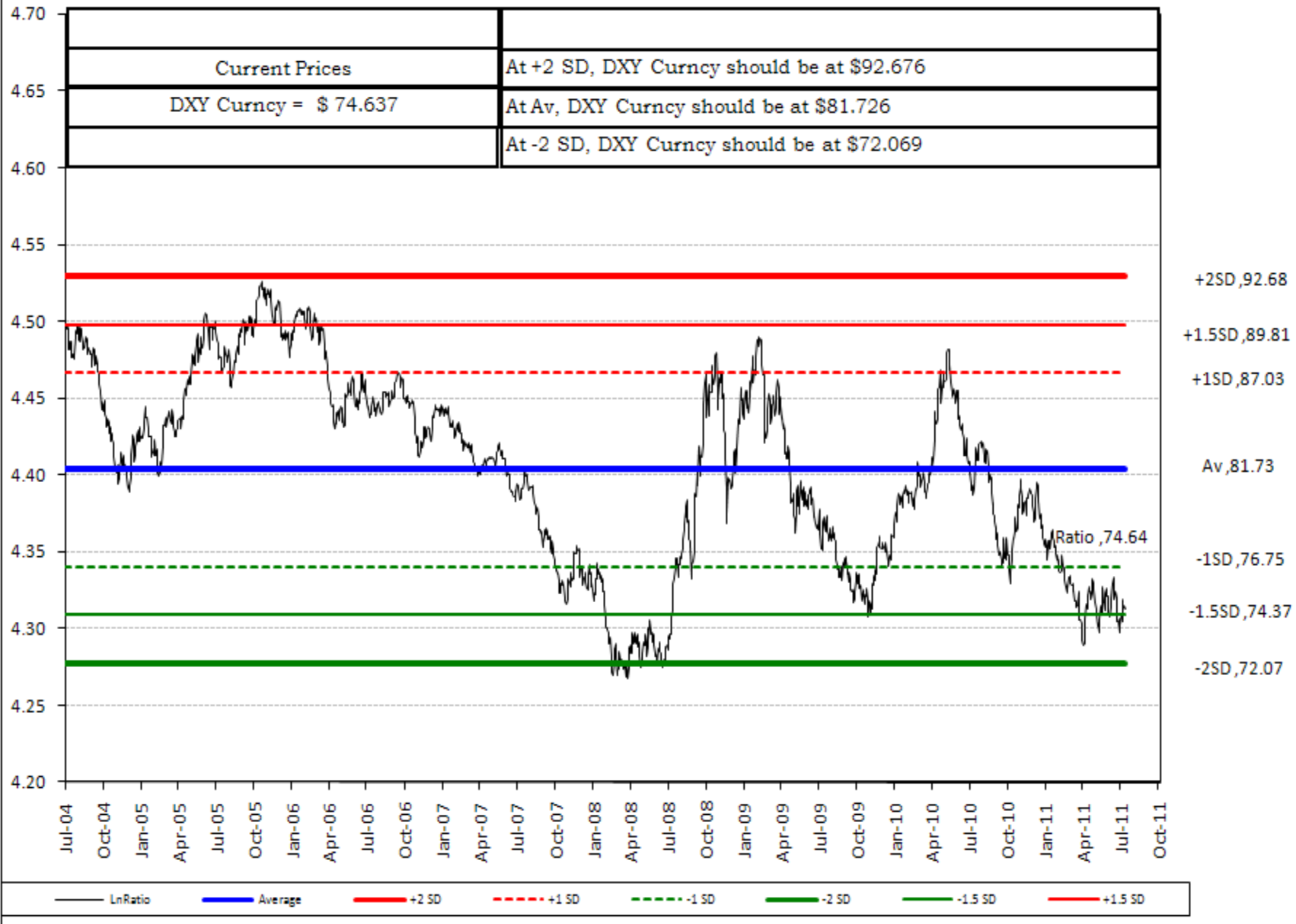
DXY Last 365 Analysis

DXY Curncy , Updated till 09 Aug 2011

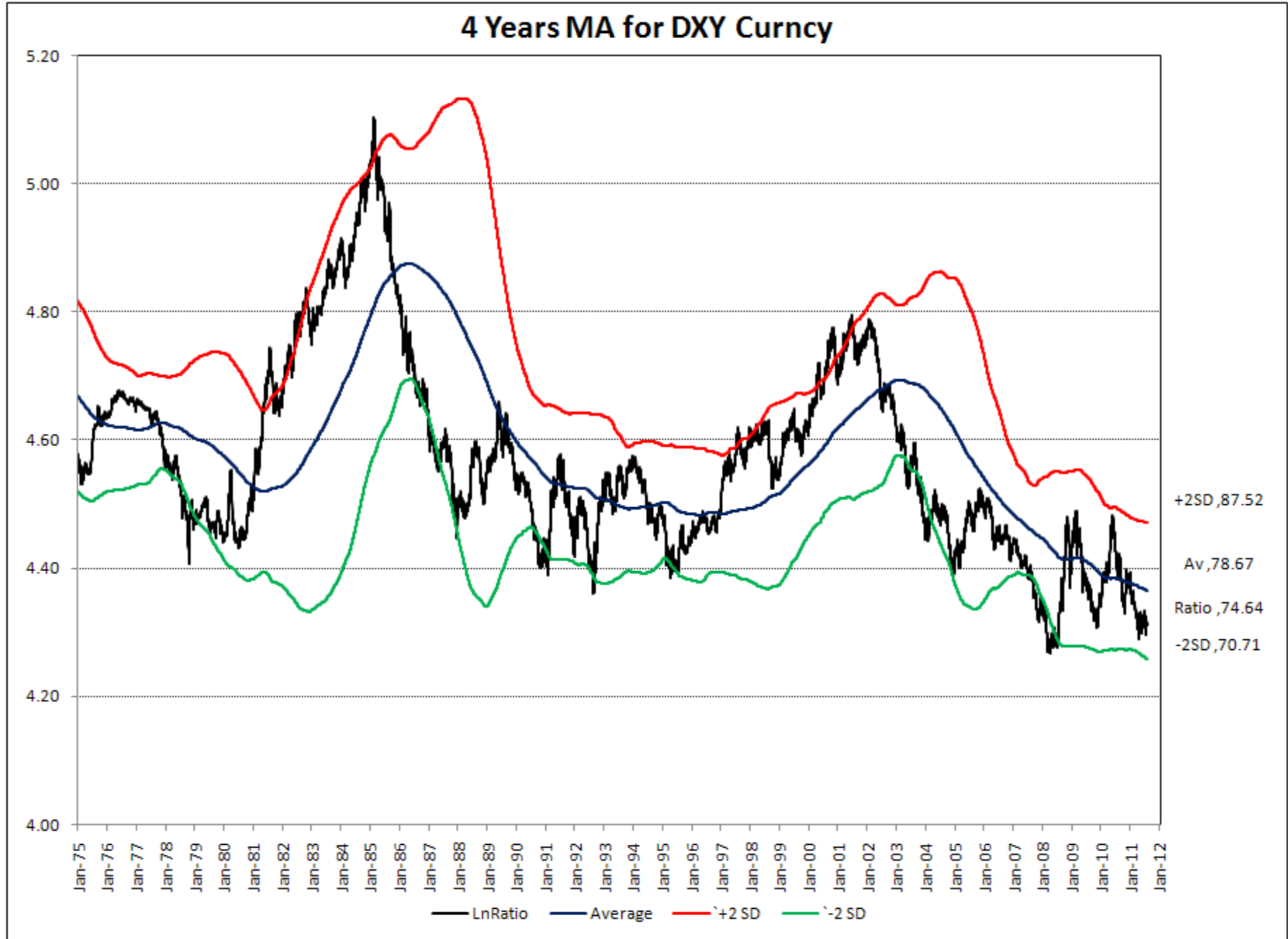


DXY Last 5 yrs Analysis

DXY Curncy , Updated till 09 Aug 2011, Last 5 Years(1825 Trading Days) Analysis



DXY Last 4 yrs / MA Analysis with SD



EURO / USD - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

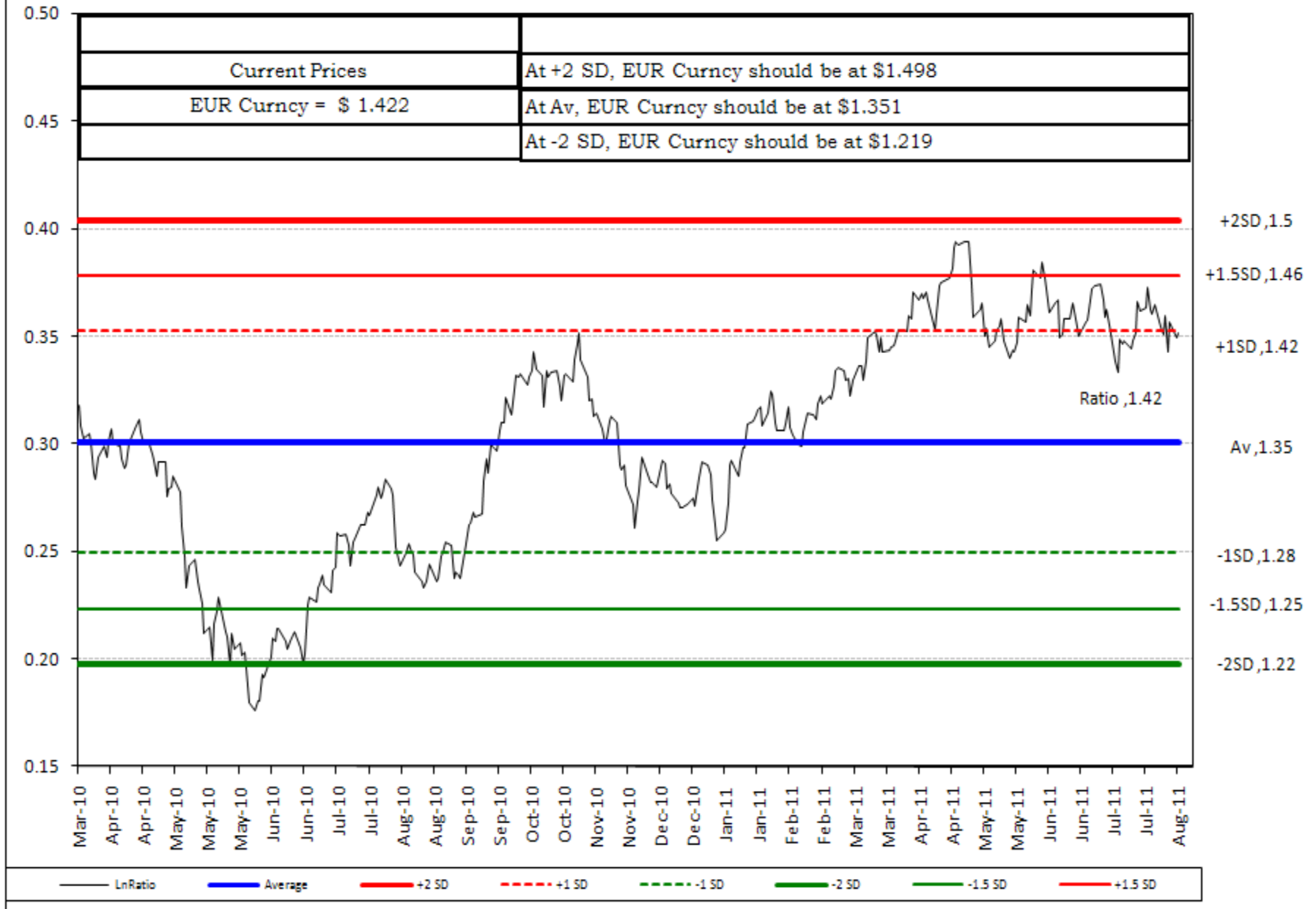


EURO / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

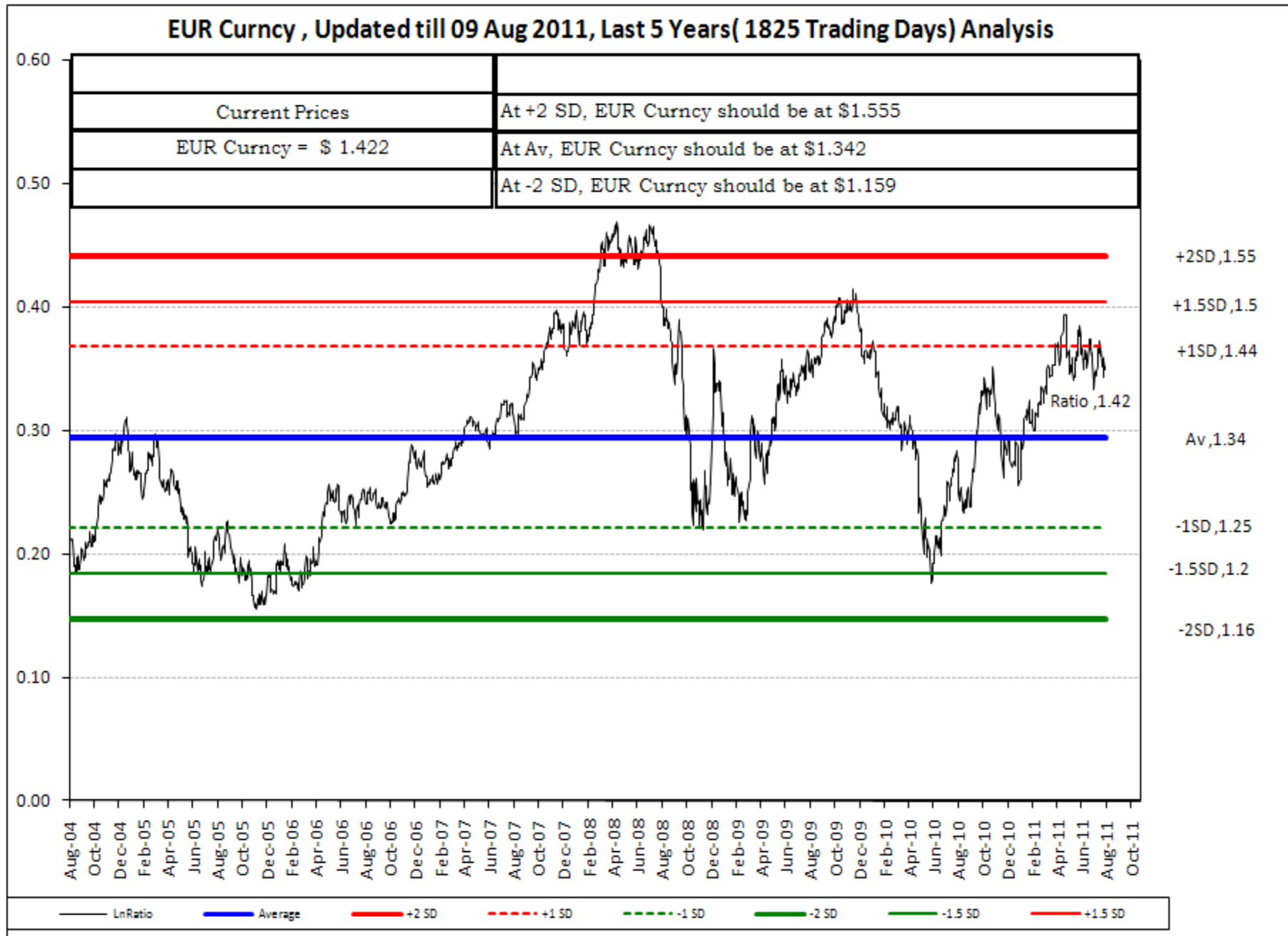


EUR Last 365 Analysis

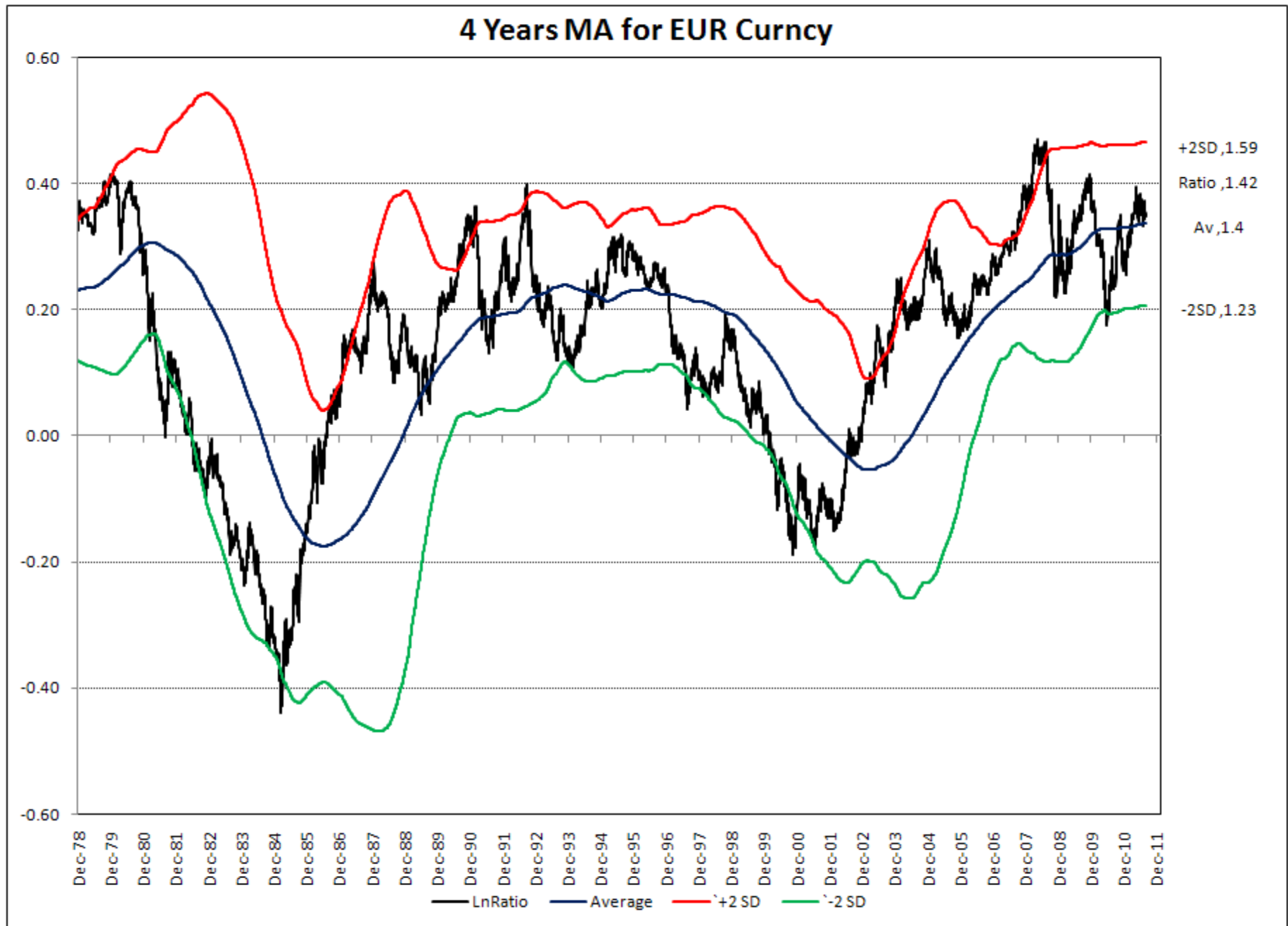
EUR Curncy , Updated till 09 Aug 2011



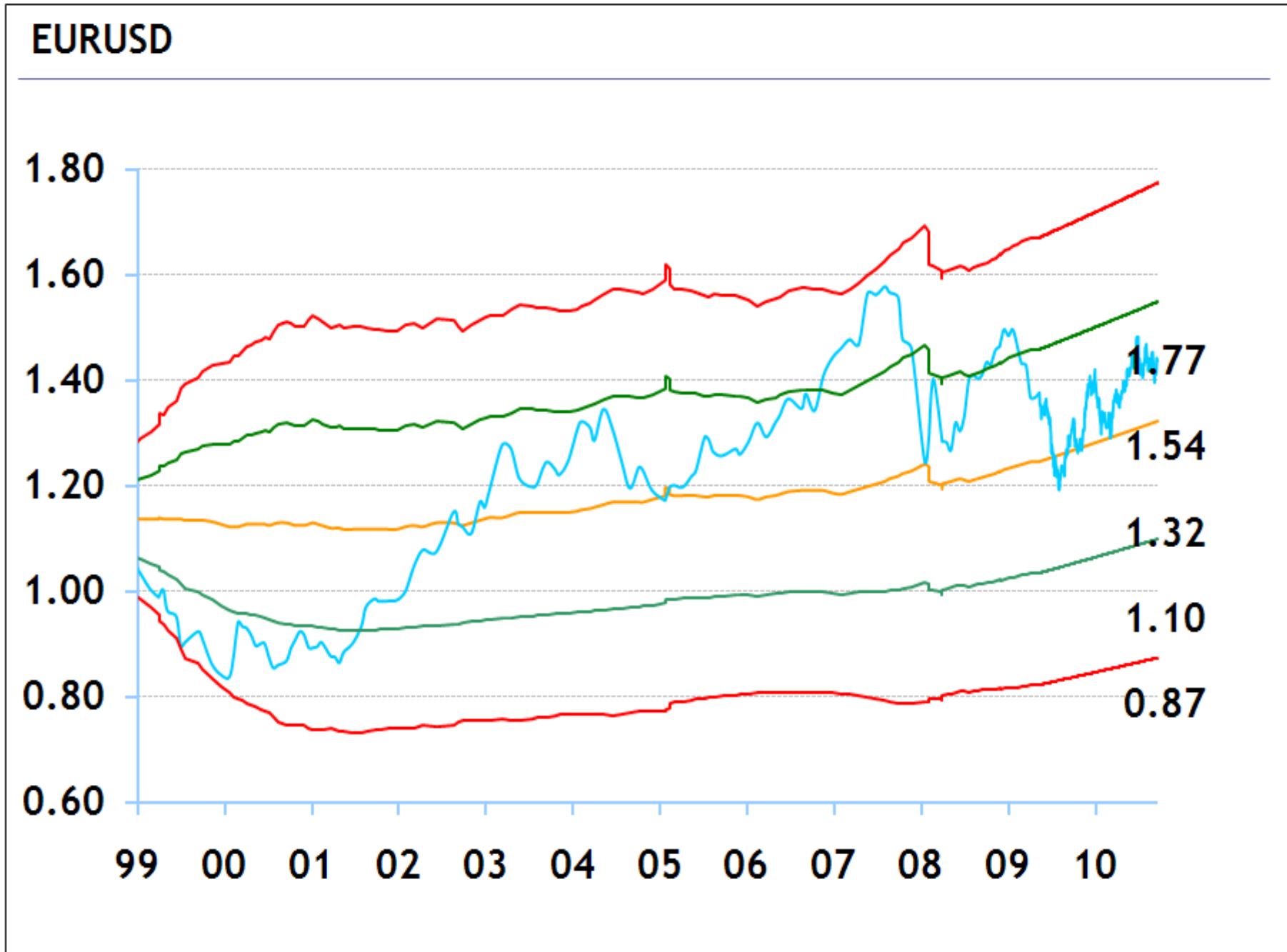
EUR Last 5 yrs Analysis



EURO Last 4 yrs / MA Analysis with SD



EURO / USD – PPP Reversion & Standard Deviation Analysis – Long Term



GBP / USD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

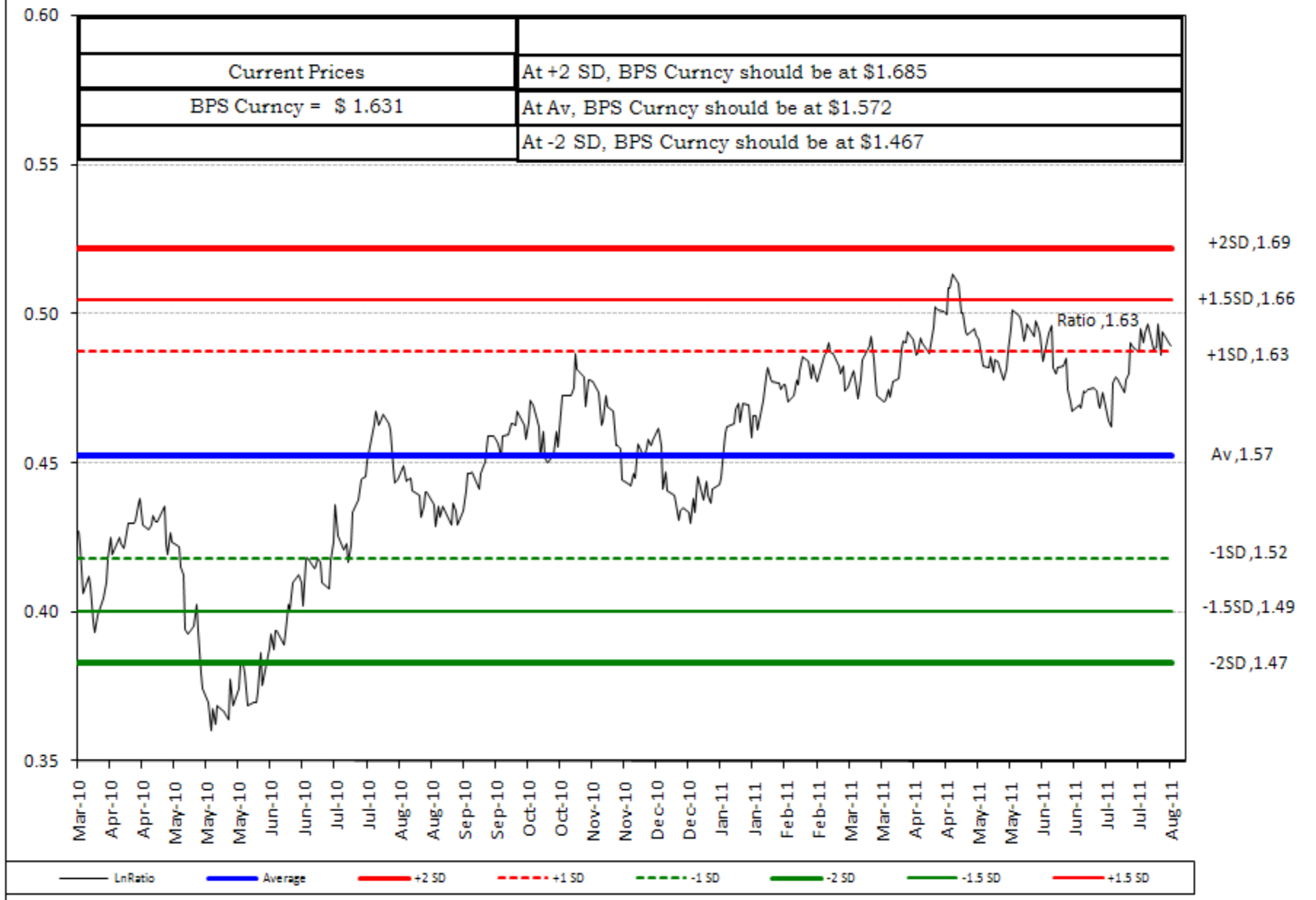


GBP / USD - Daily – 6 Month with RSI, CCI, MACD, Trend , Channel & Fib Analysis (11D / 55D SMA)

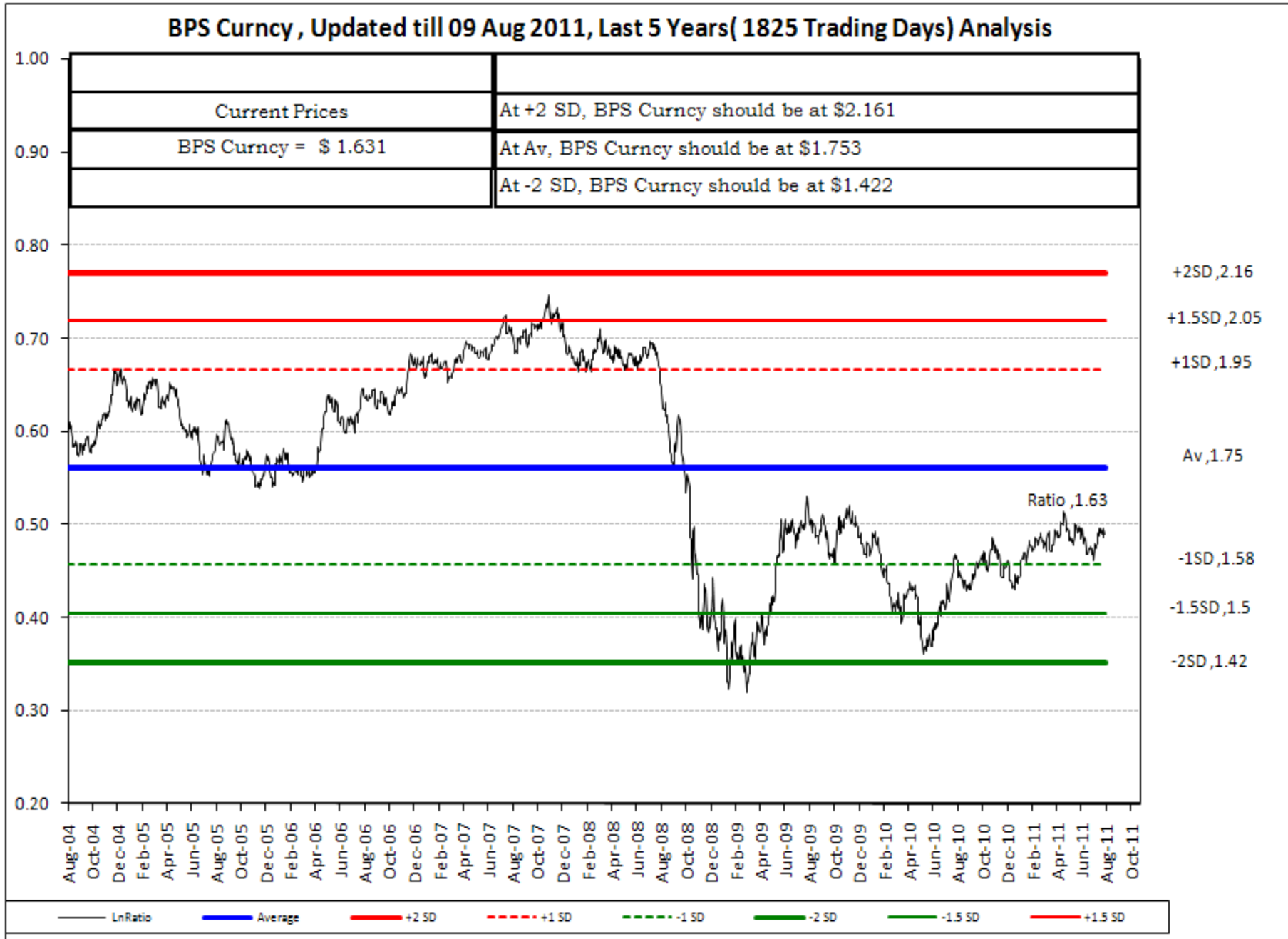


BPS Last 365 Analysis

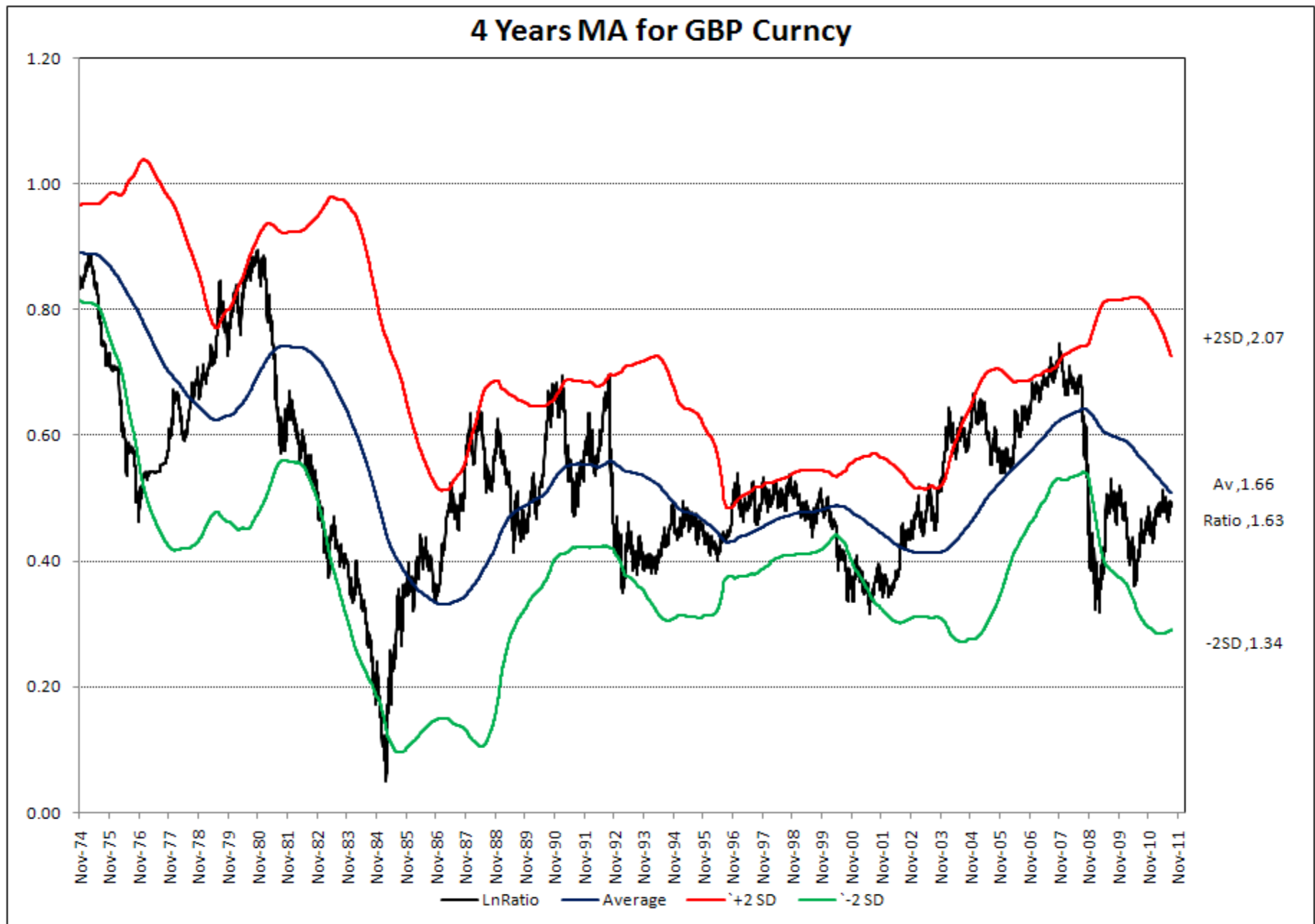
BPS Curncy, Updated till 09 Aug 2011



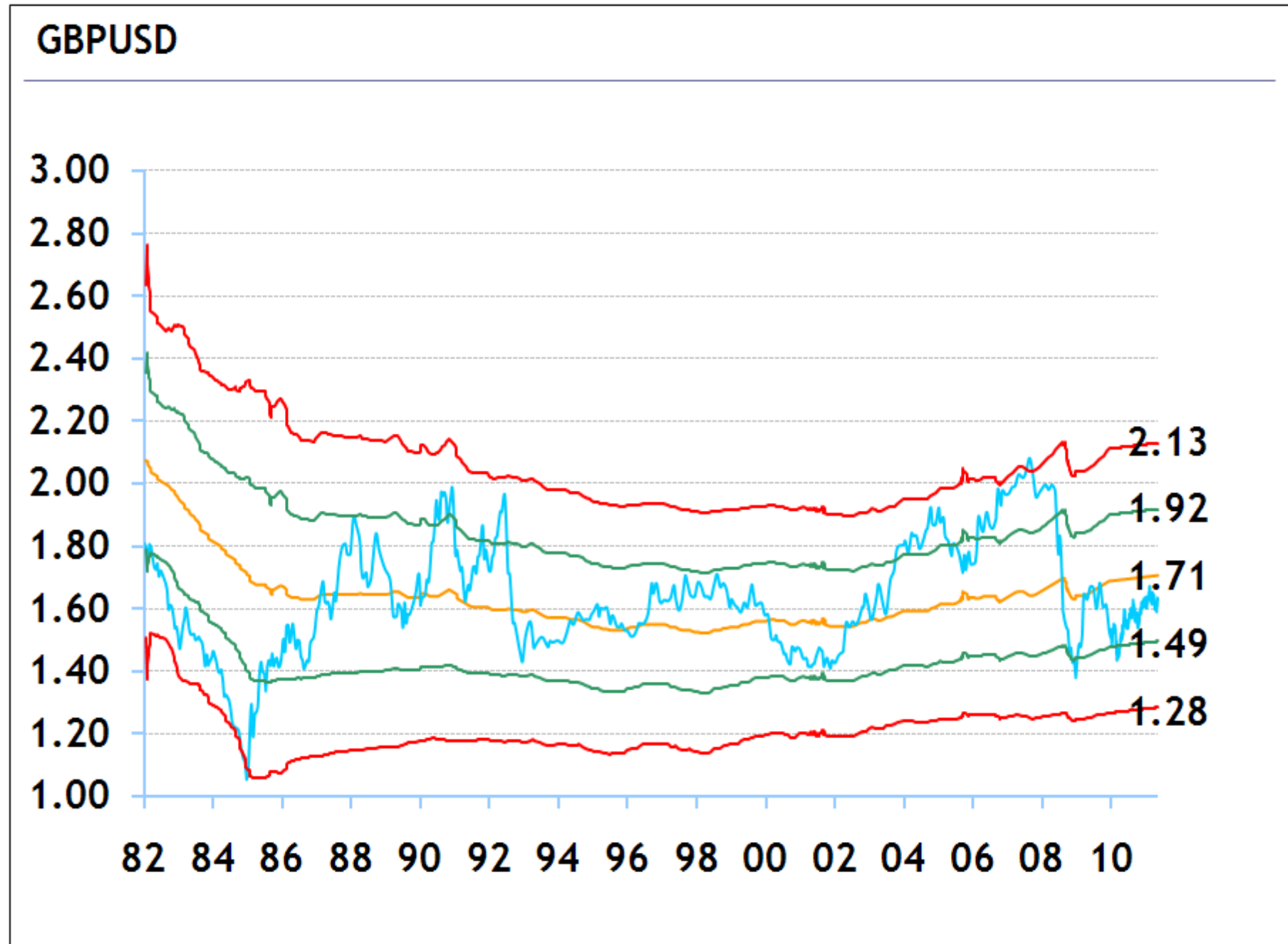
BPS Last 5 yrs Analysis



BPS Last 4 yrs / MA Analysis with SD



GBP / USD – PPP Reversion & Standard Deviation Analysis – Long Term



JPY / USD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

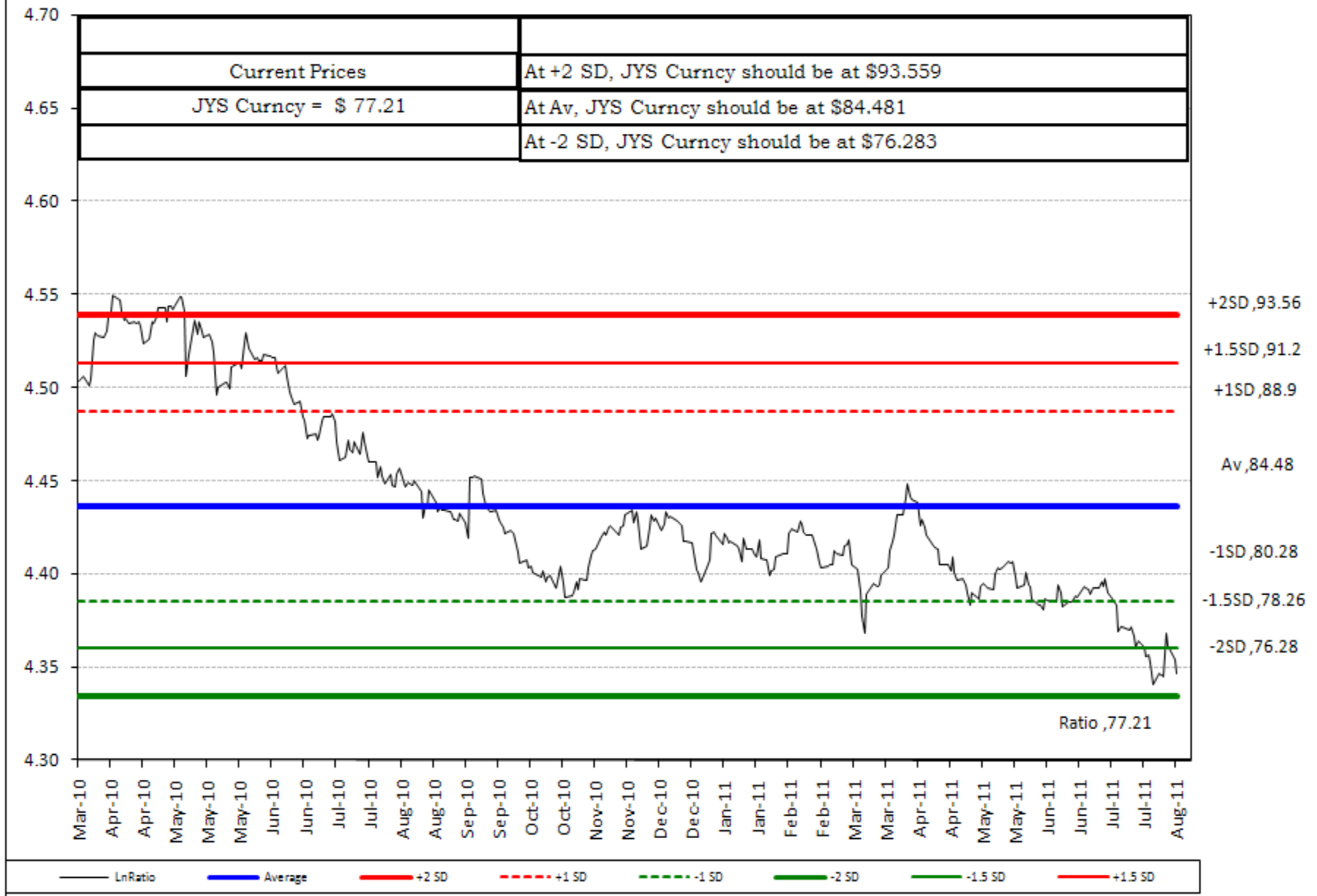


JPY / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

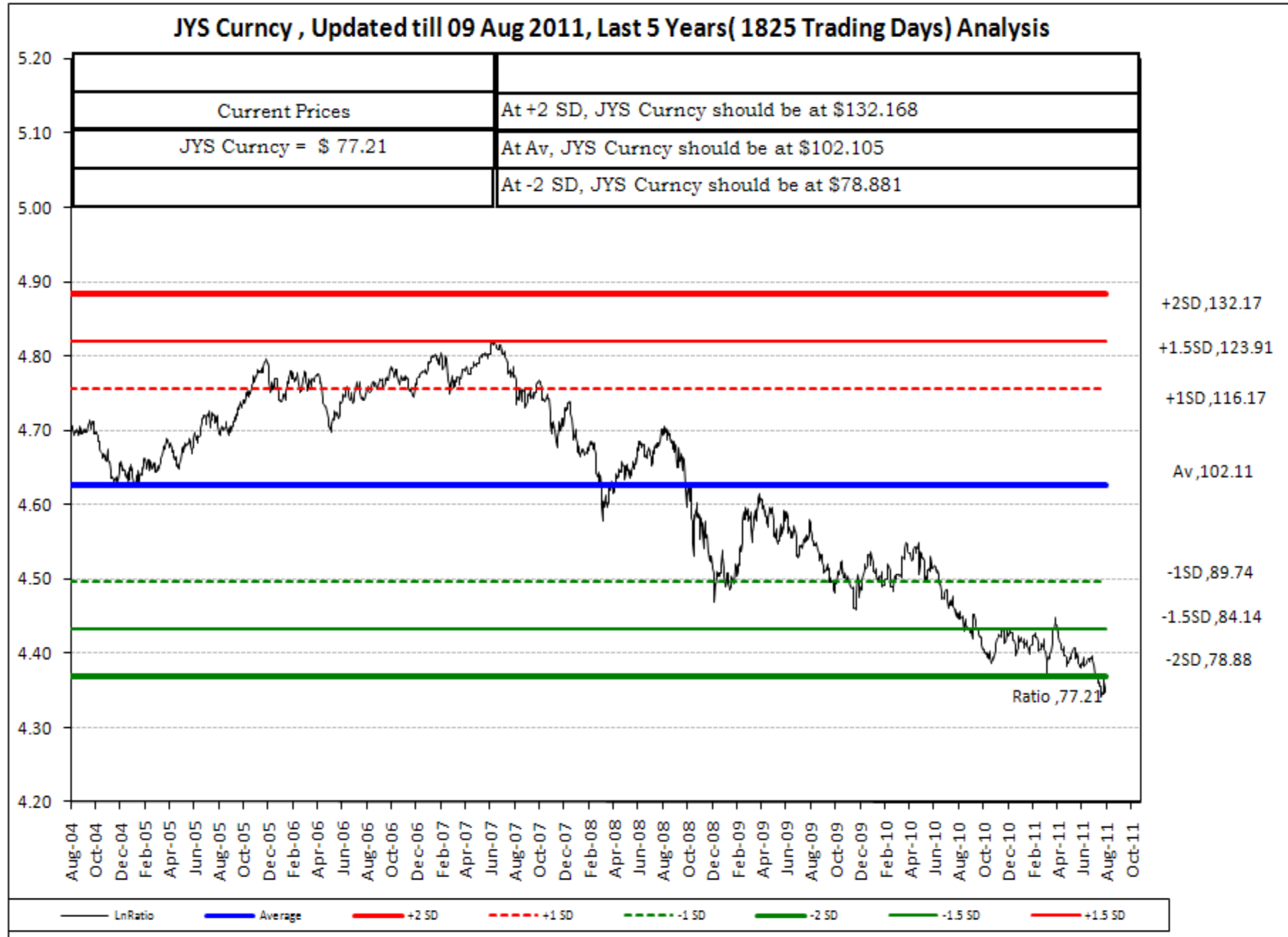


JYS Last 365 Analysis

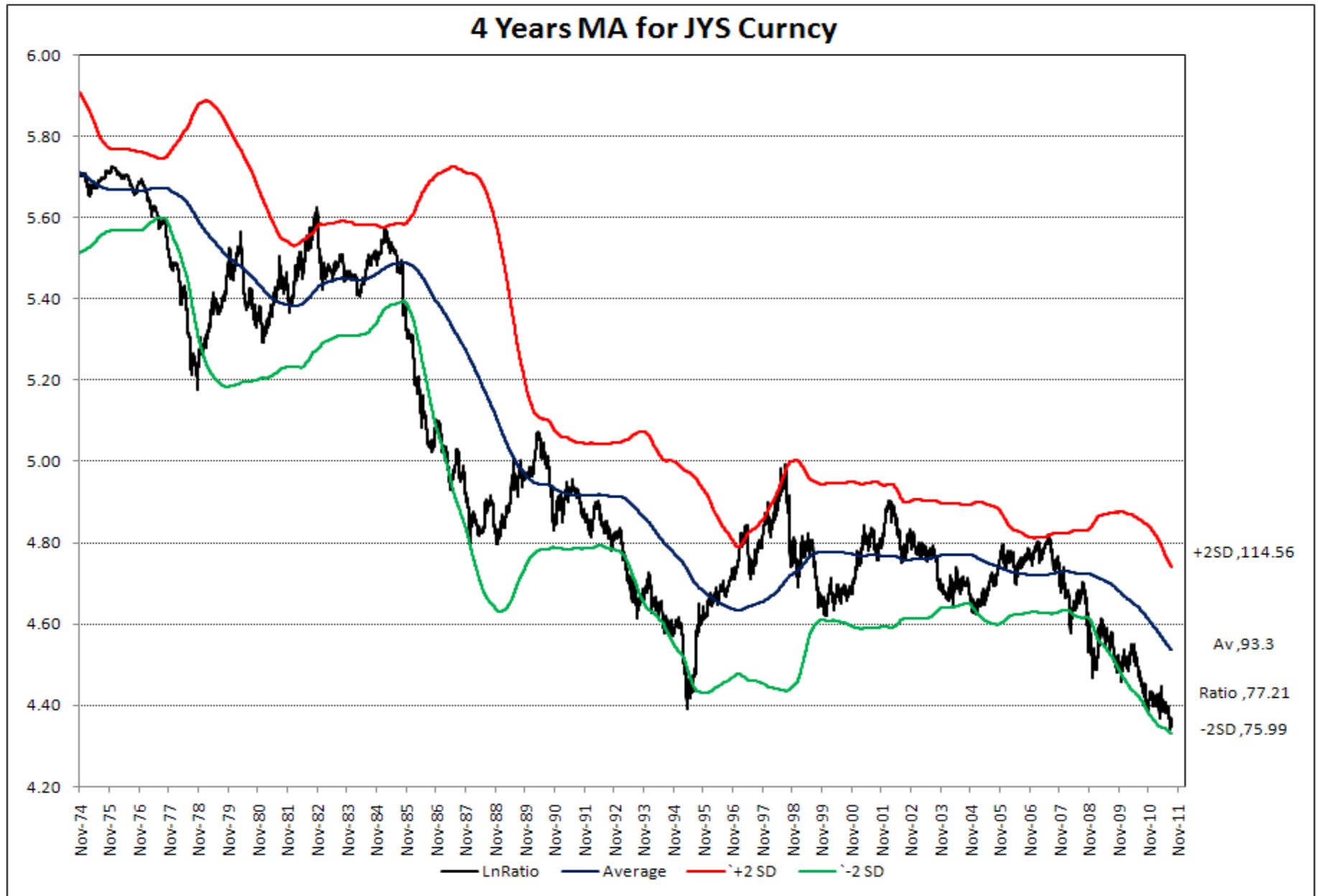
JYS Curncy , Updated till 09 Aug 2011



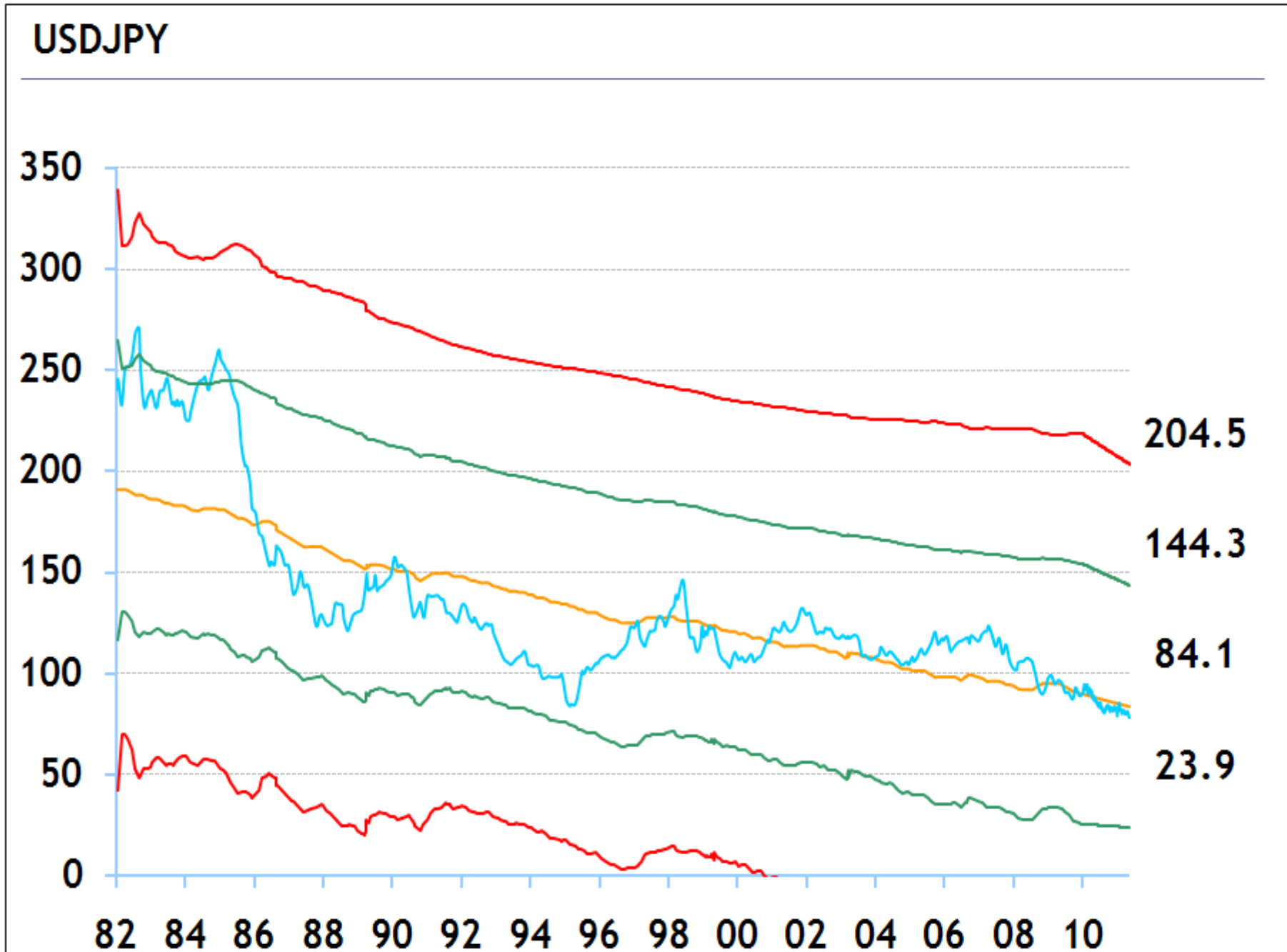
JYS Last 5 yrs Analysis



JPY Last 4 yrs / MA Analysis with SD



JPY / USD – PPP Reversion & Standard Deviation Analysis – Long Term



AUD / USD - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

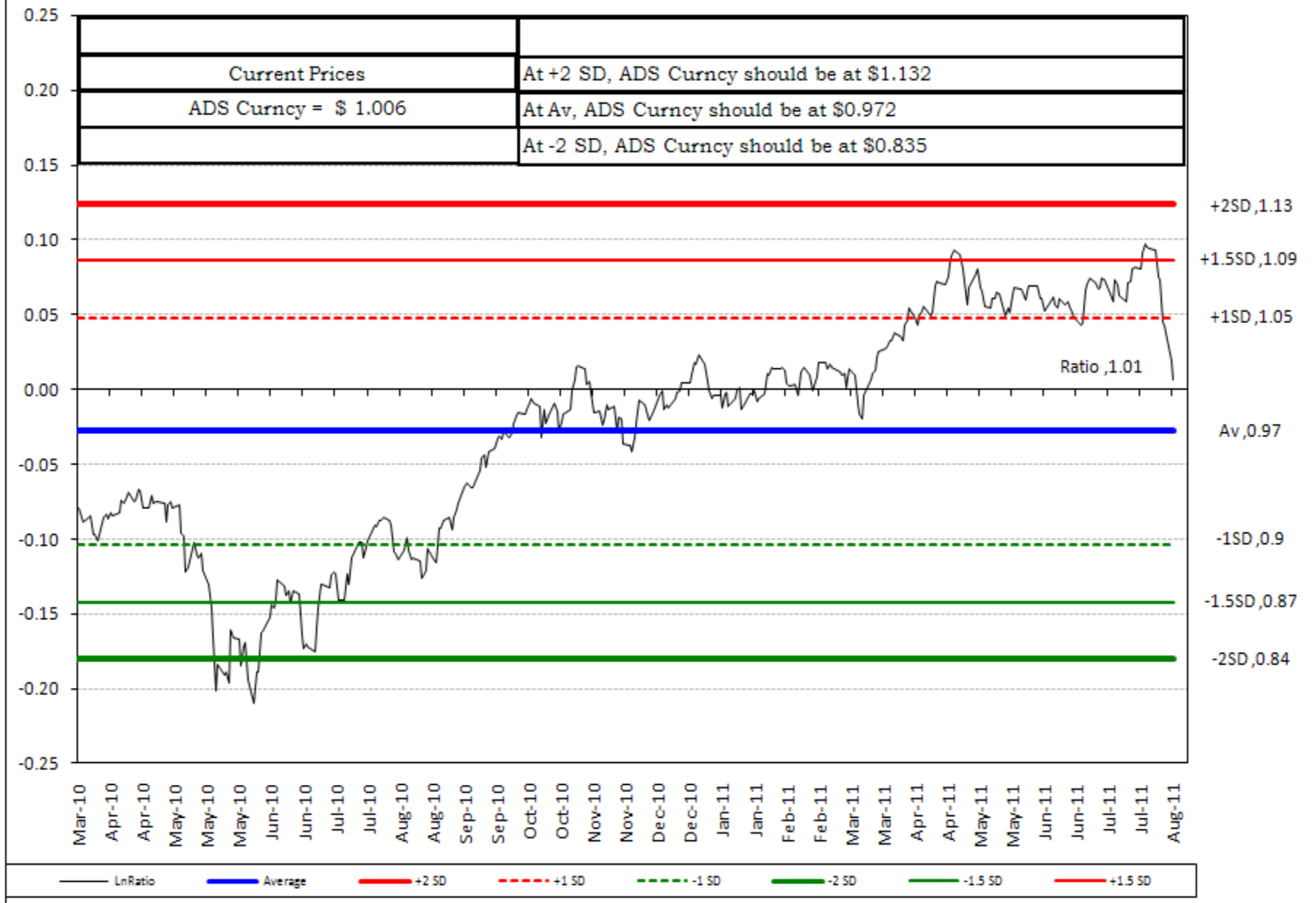


AUD / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

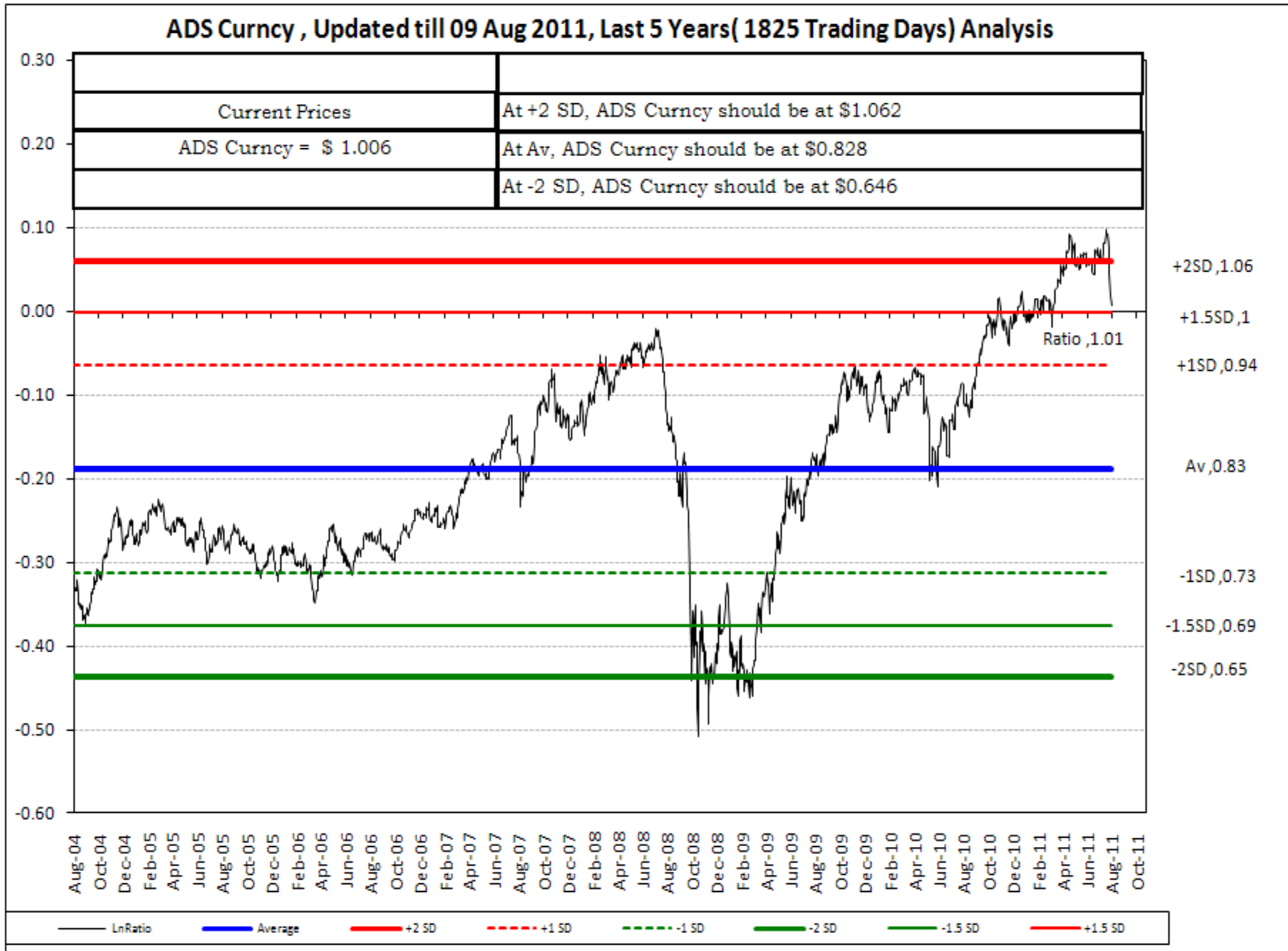


ADS Last 365 Analysis

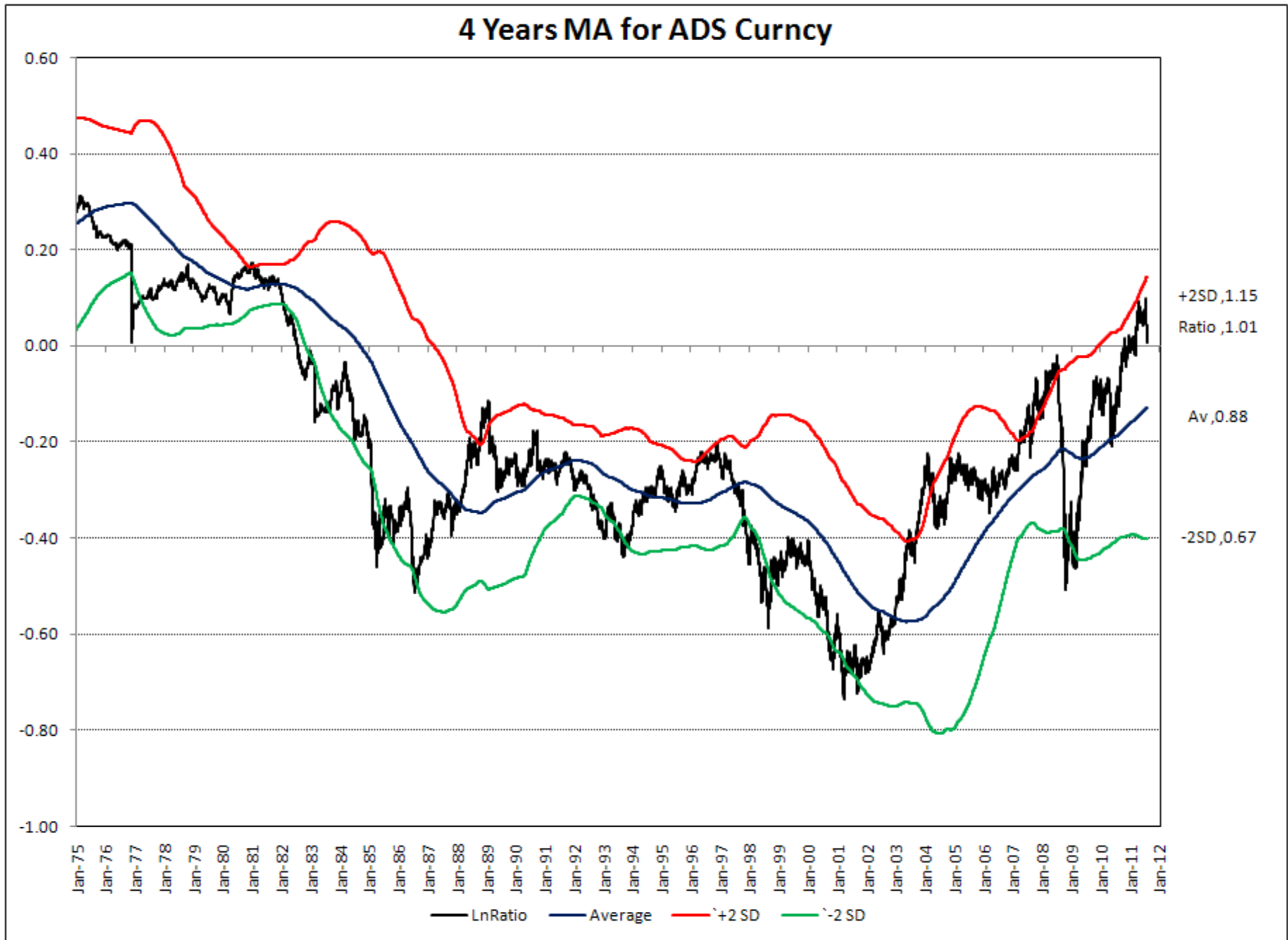
ADS Curncy , Updated till 09 Aug 2011



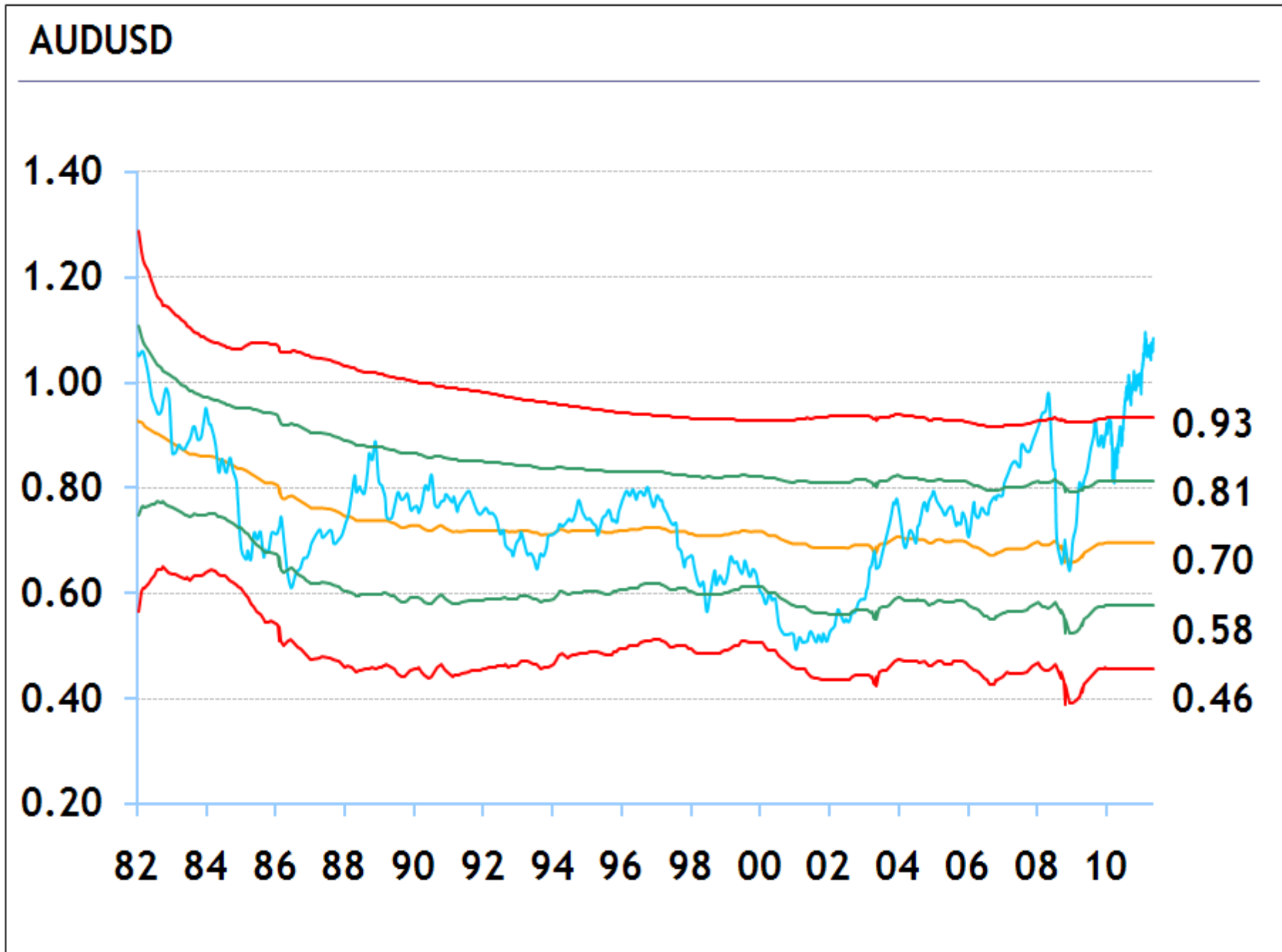
ADS Last 5 yrs Analysis



AUD Last 4 yrs / MA Analysis with SD



AUD / USD – PPP Reversion & Standard Deviation Analysis – Long Term



CHF / USD - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

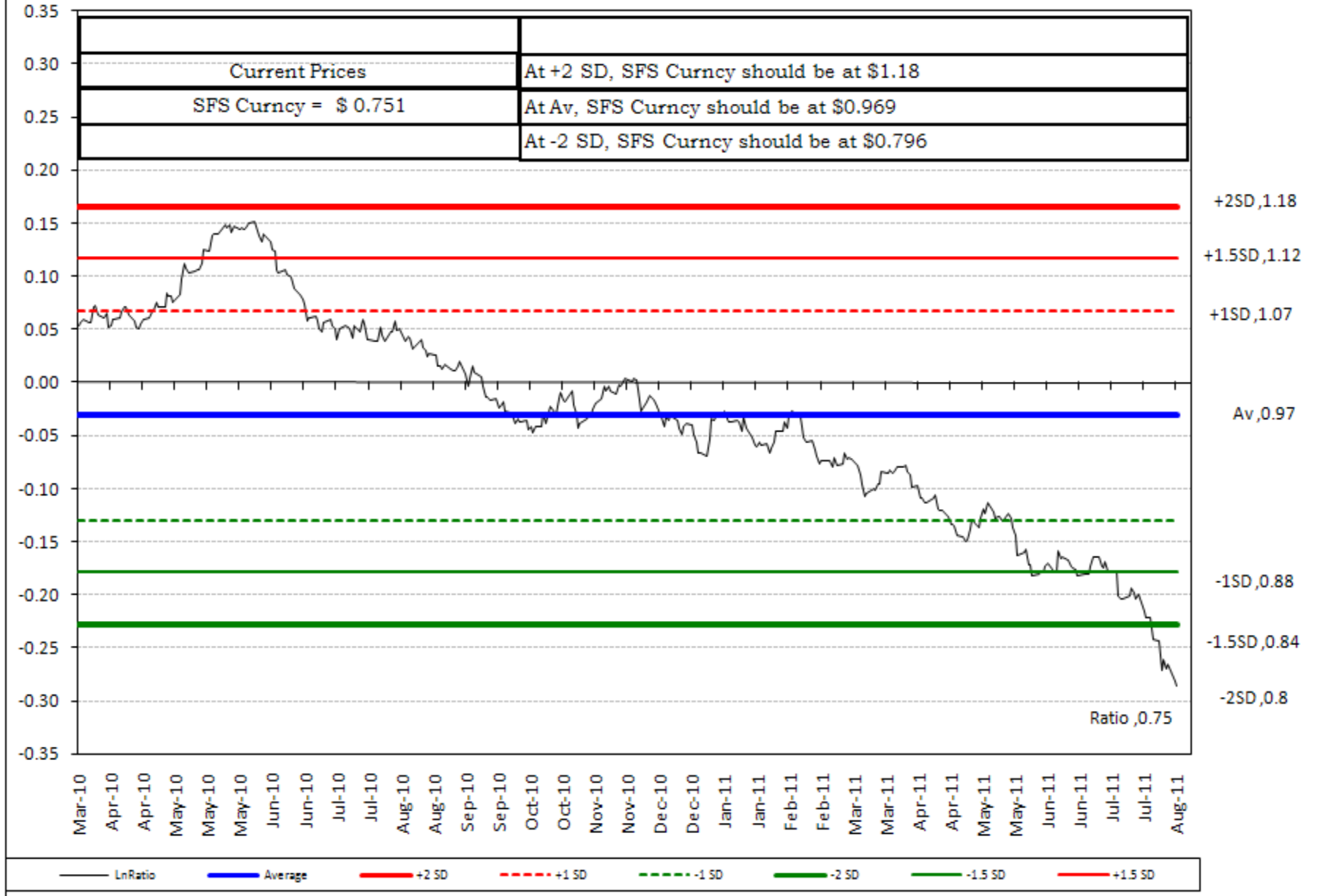


CHF / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis **11D / 55D SMA**

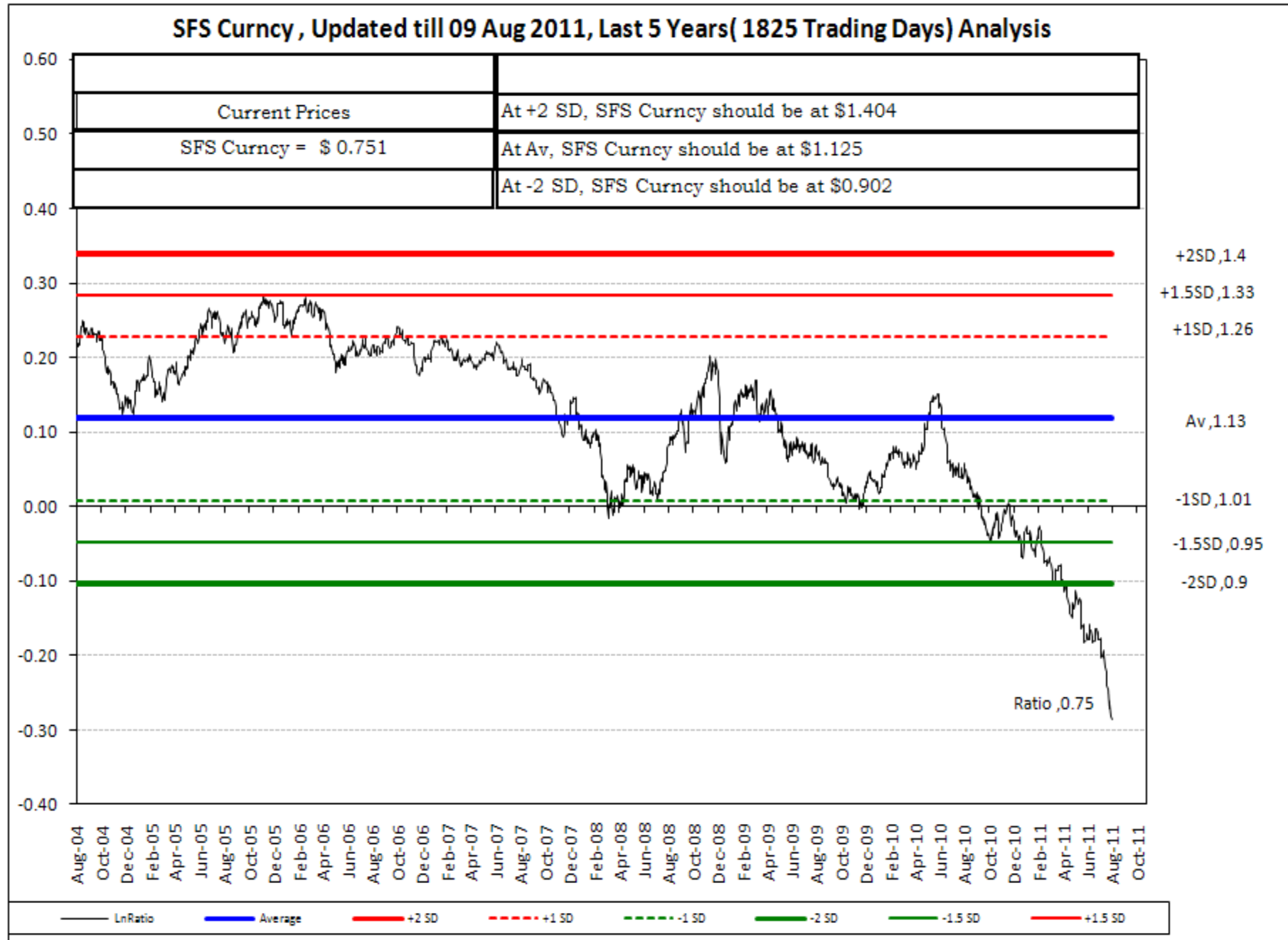


SFS Last 365 Analysis

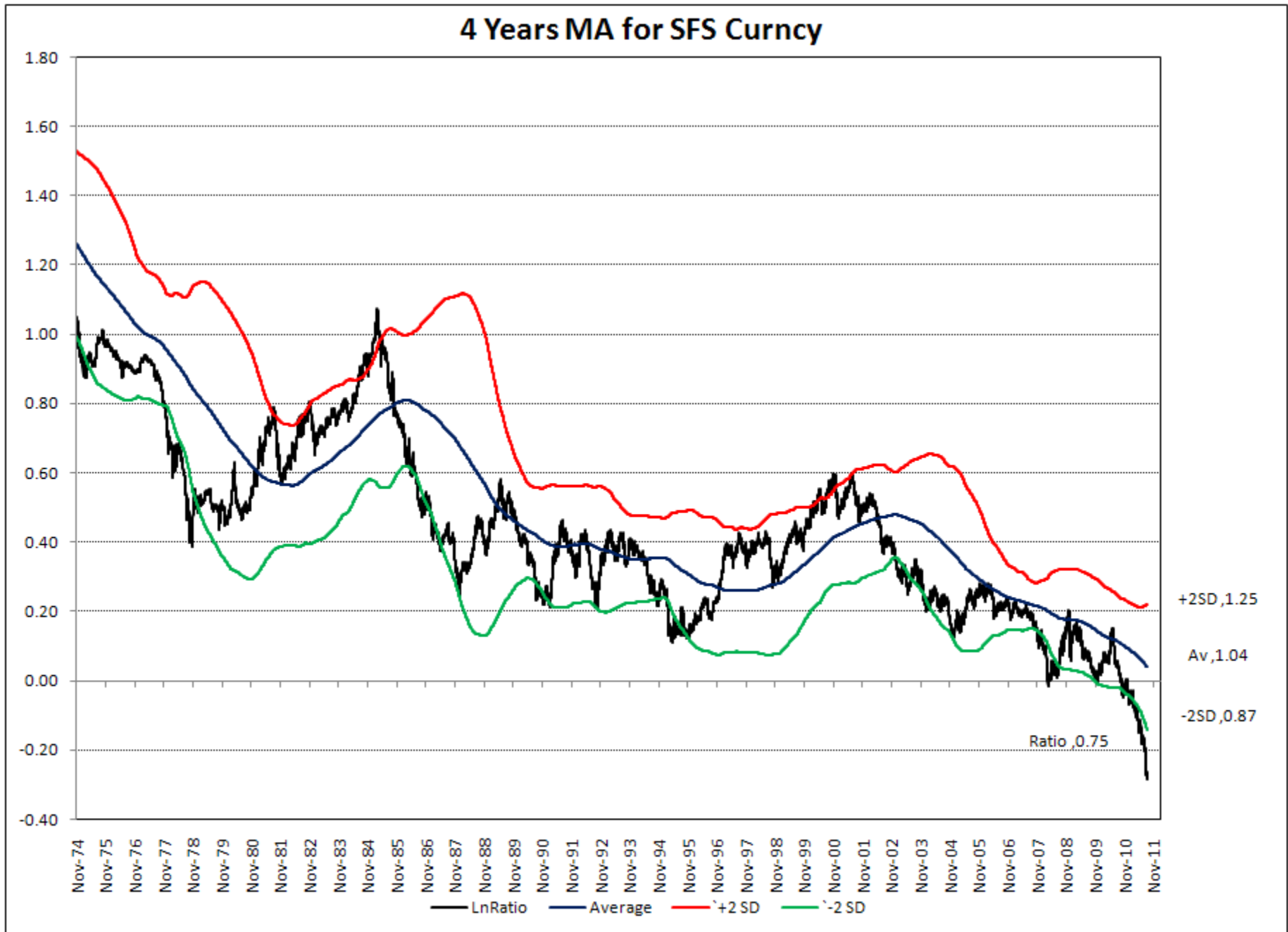
SFS Curncy , Updated till 09 Aug 2011



SFS Last 5 yrs Analysis

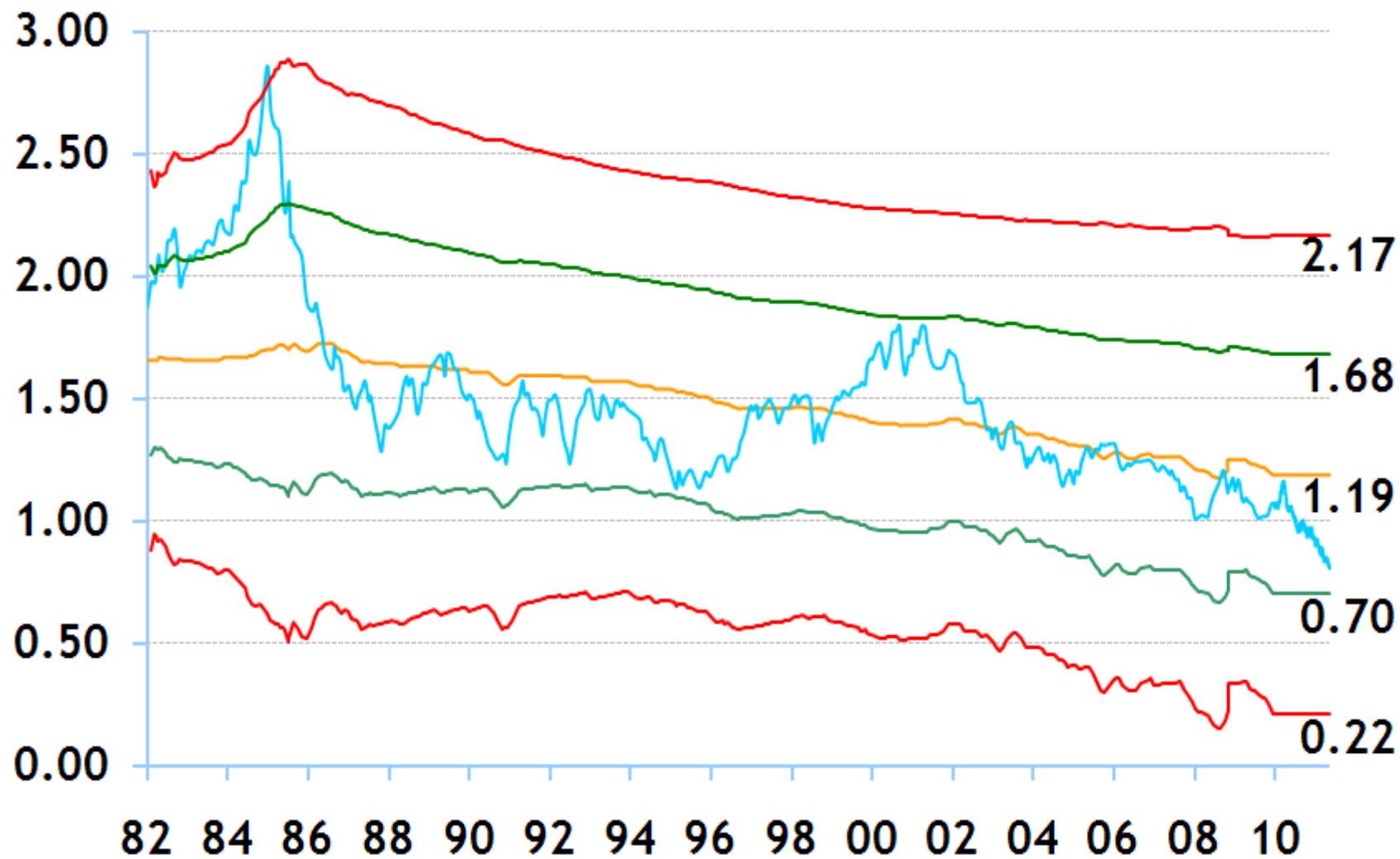


CHF past 4 yrs / MA Analysis with SD



CHF / USD – PPP Reversion & Standard Deviation Analysis – Long Term

USDCHF



NZD / USD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

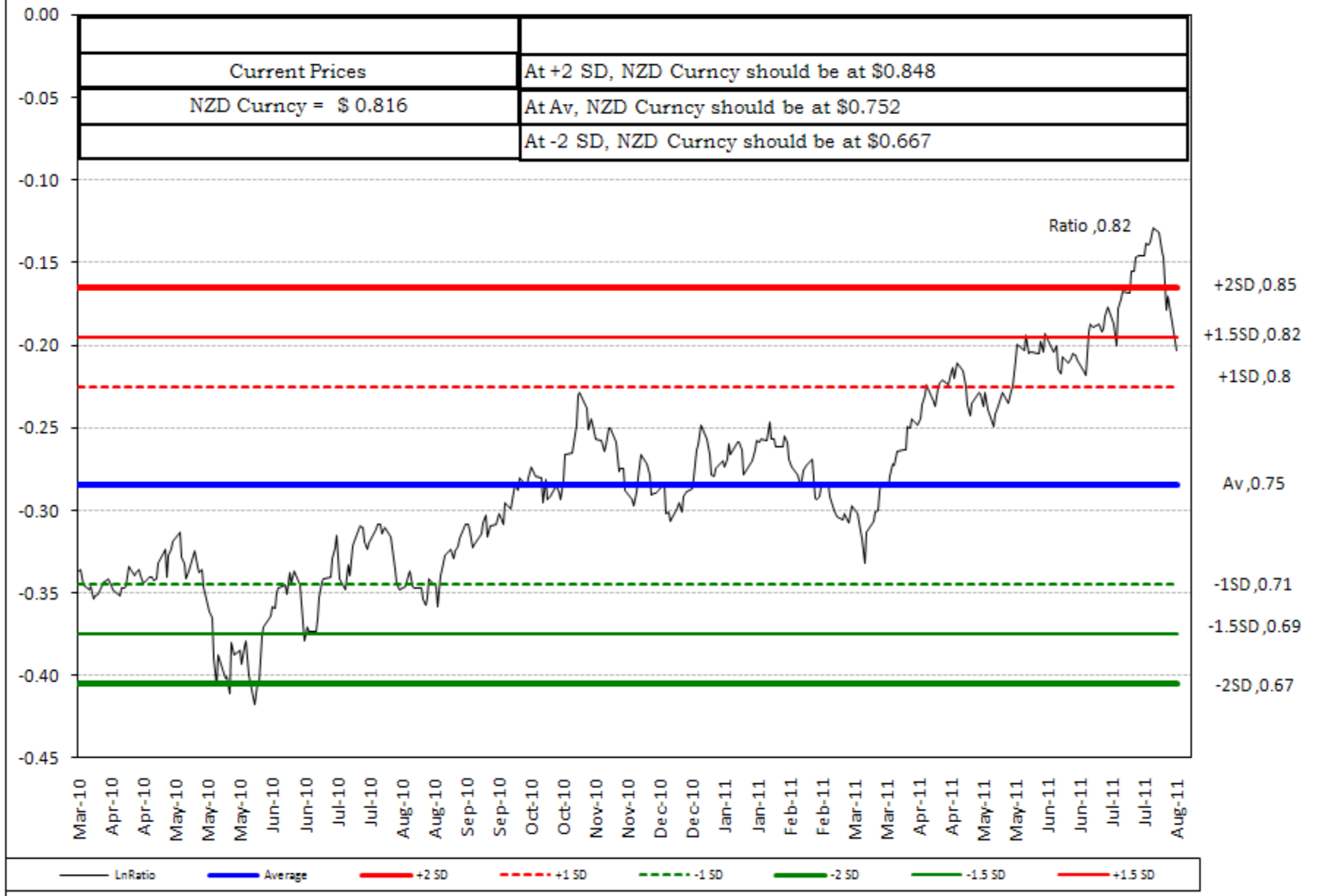


NZD / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis(11D / 55D SMA)

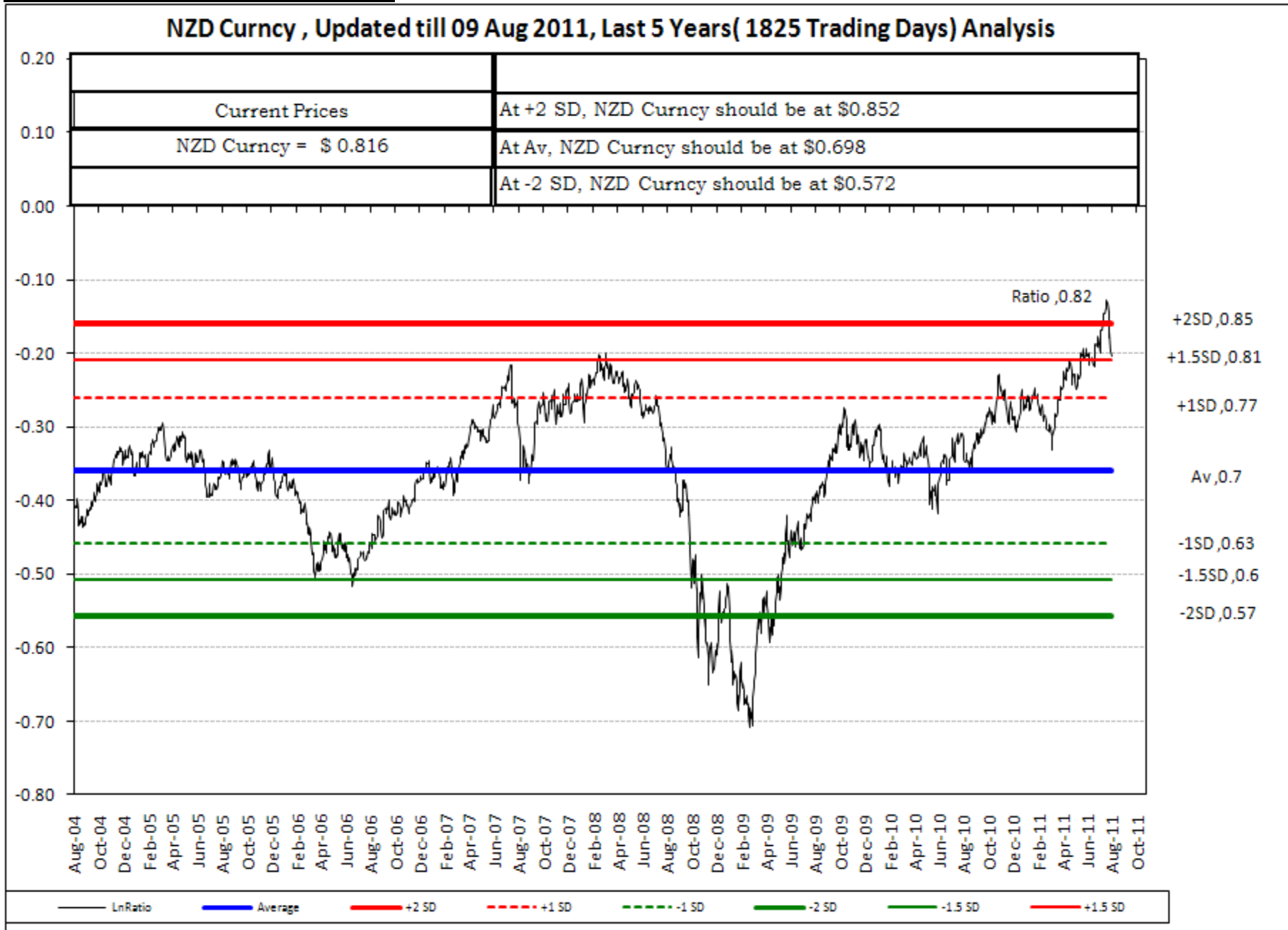


NZD Last 365 Analysis

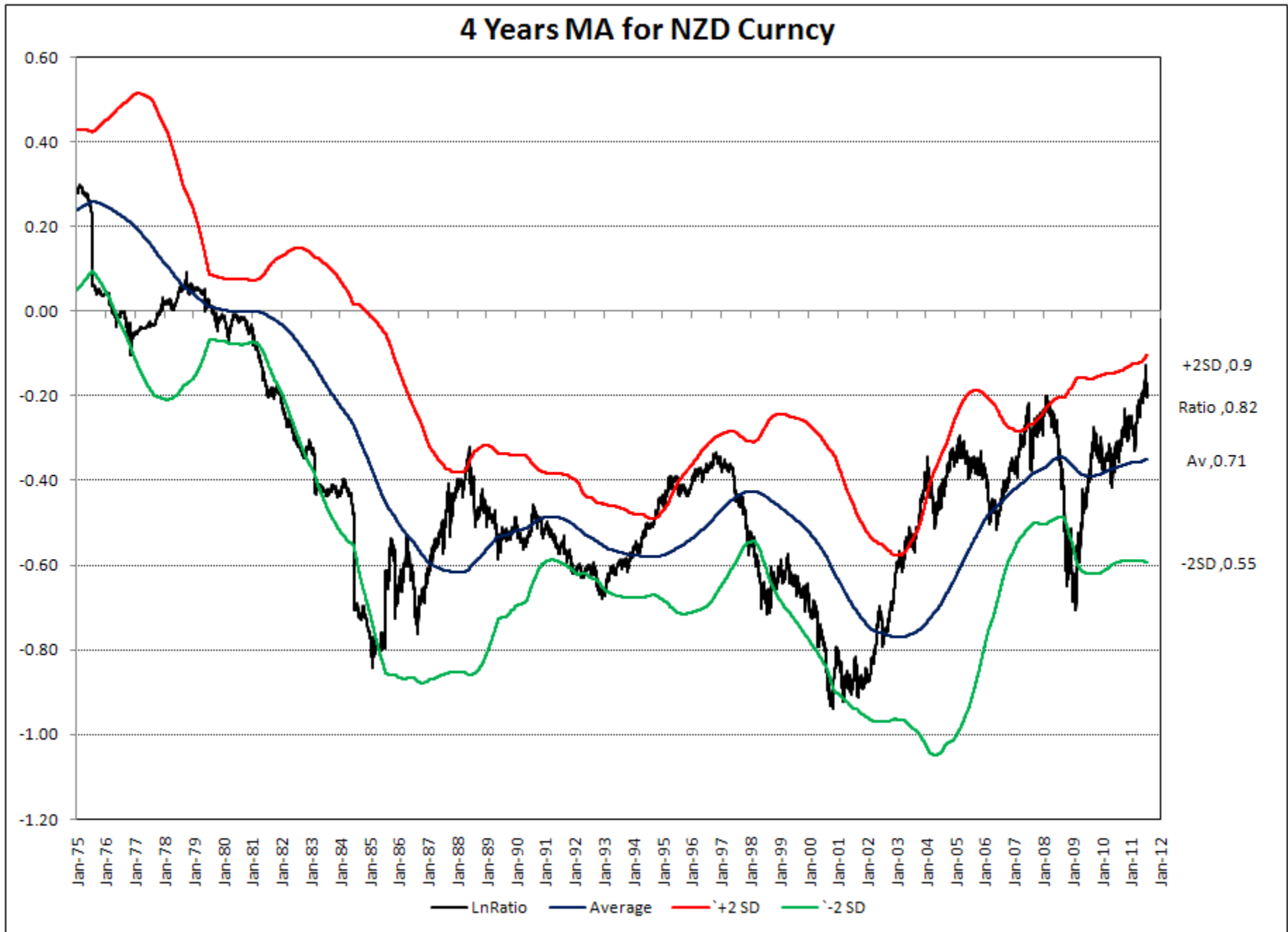
NZD Curncy , Updated till 09 Aug 2011



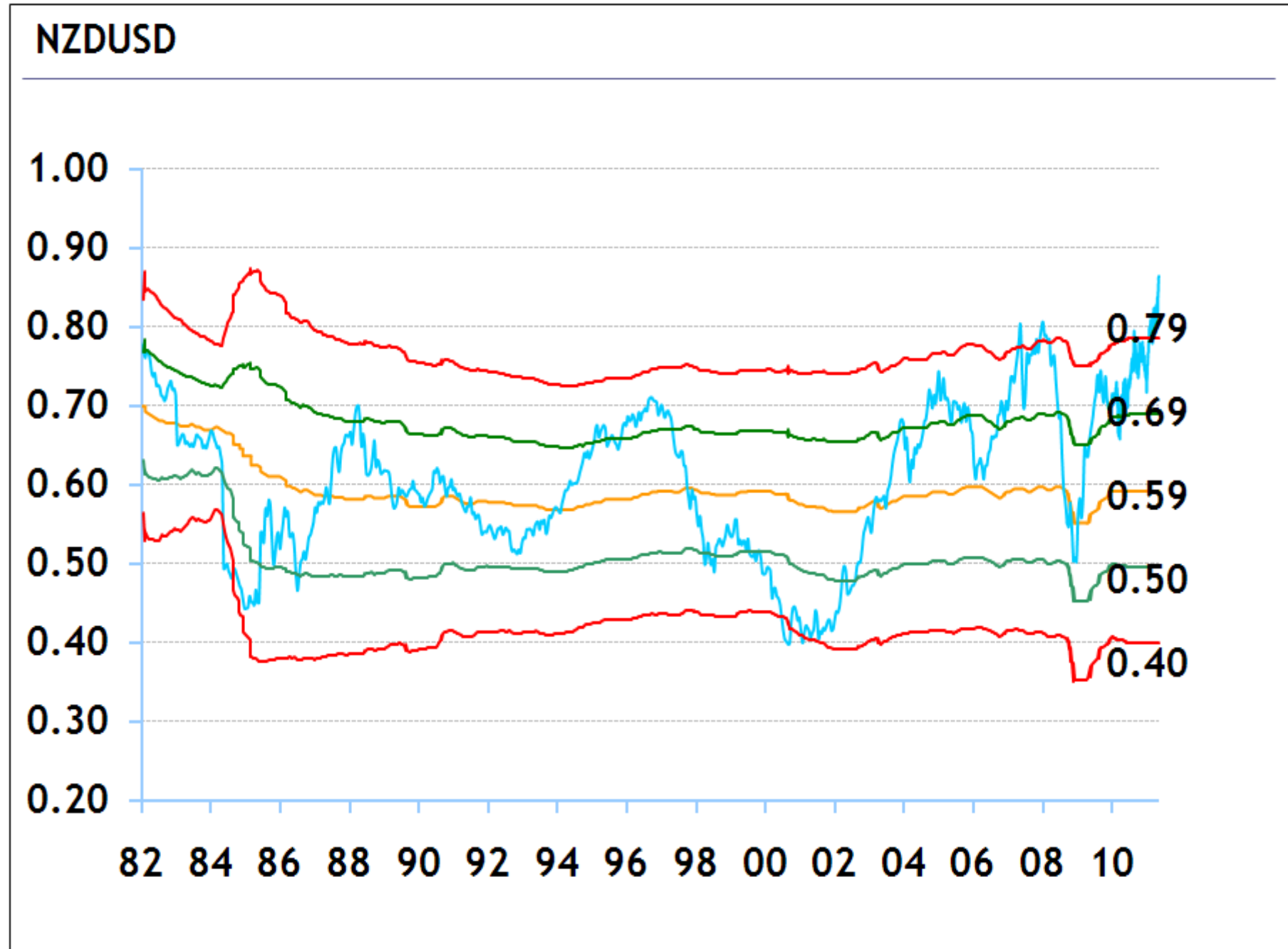
NZD Last 5 yrs Analysis



NZD past 4 yrs / MA Analysis with SD



NZD / USD – PPP Reversion & Standard Deviation Analysis – Long Term



CAD / USD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)

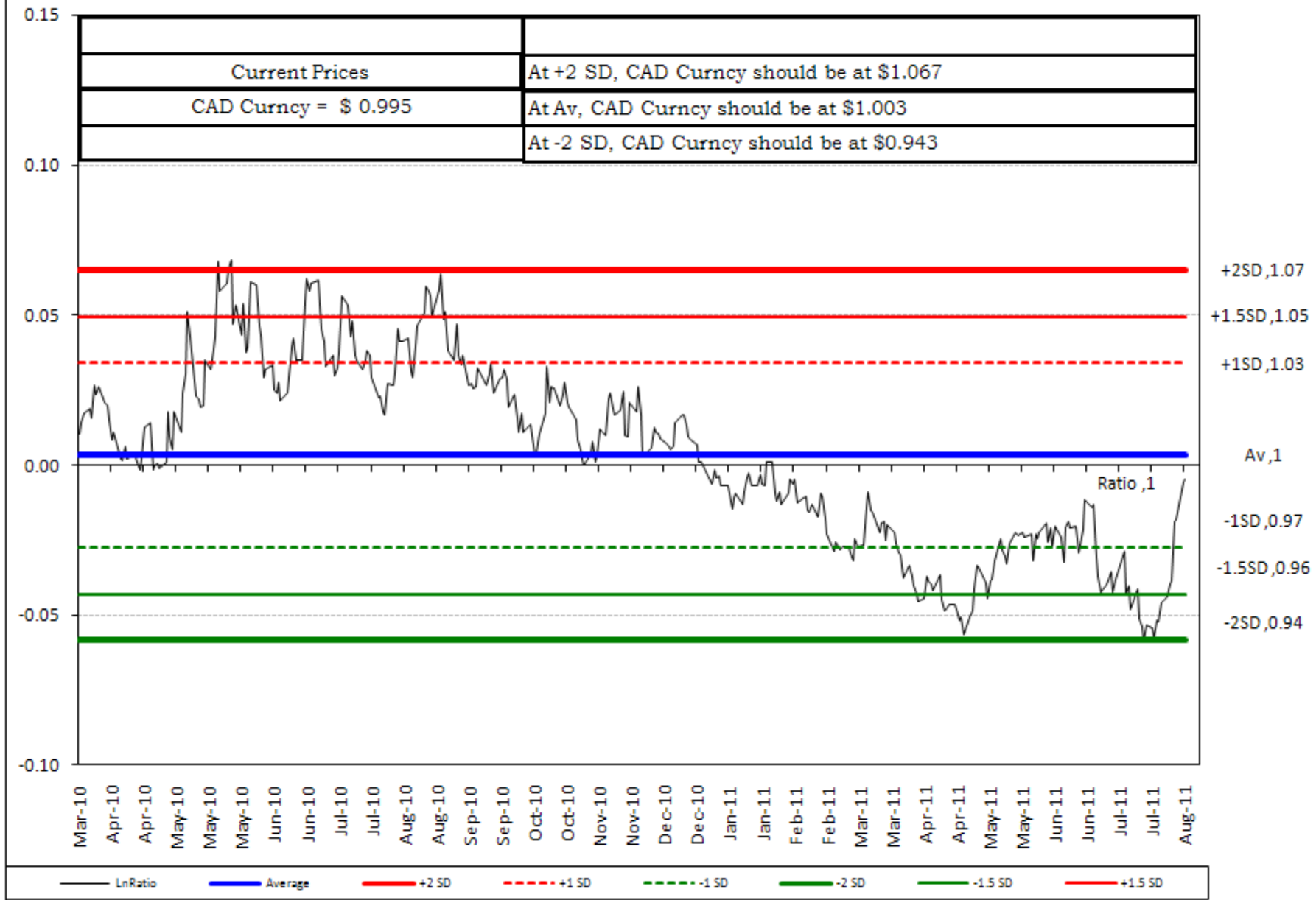


CAD / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

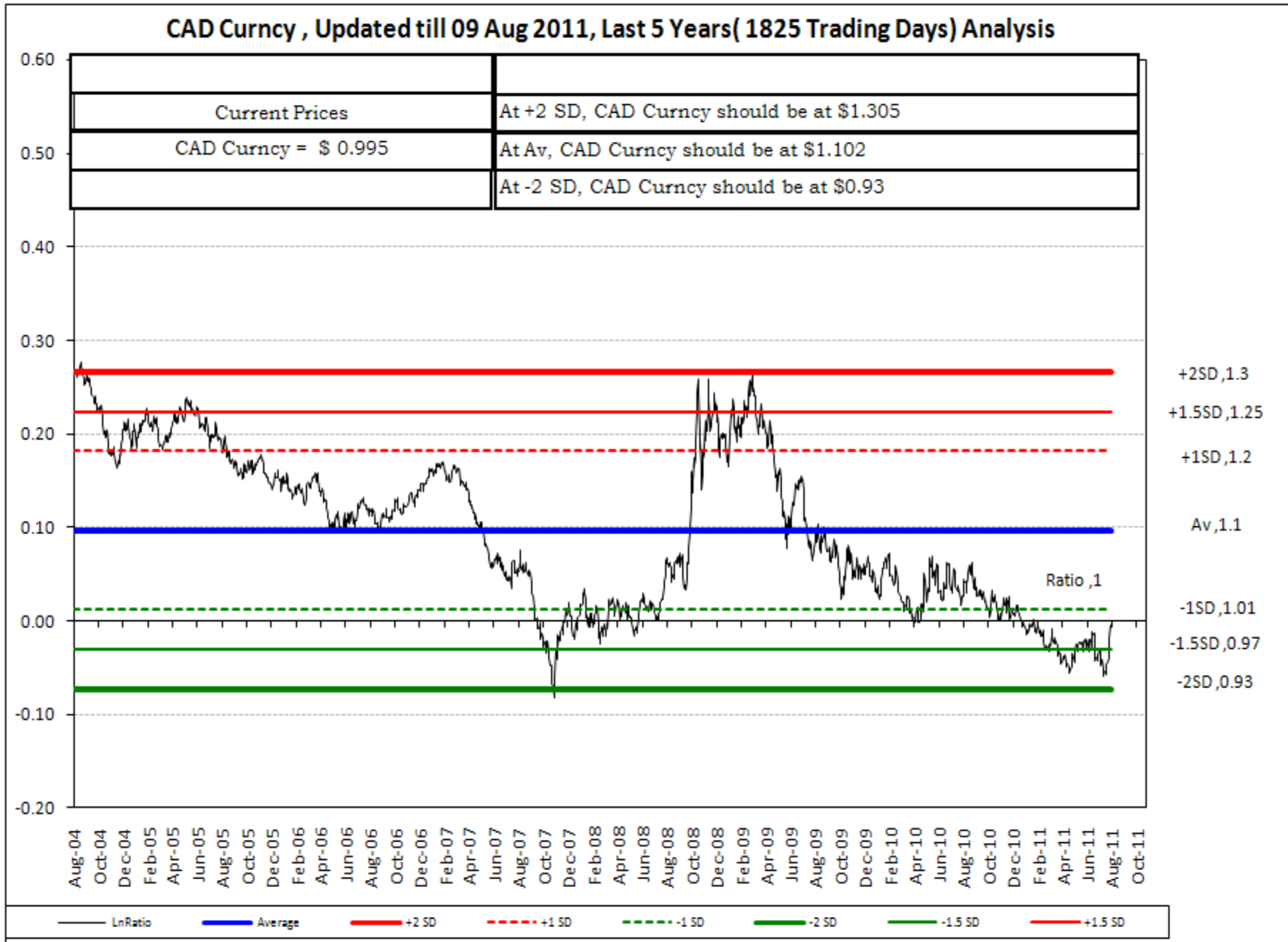


CAD Last 365 Analysis

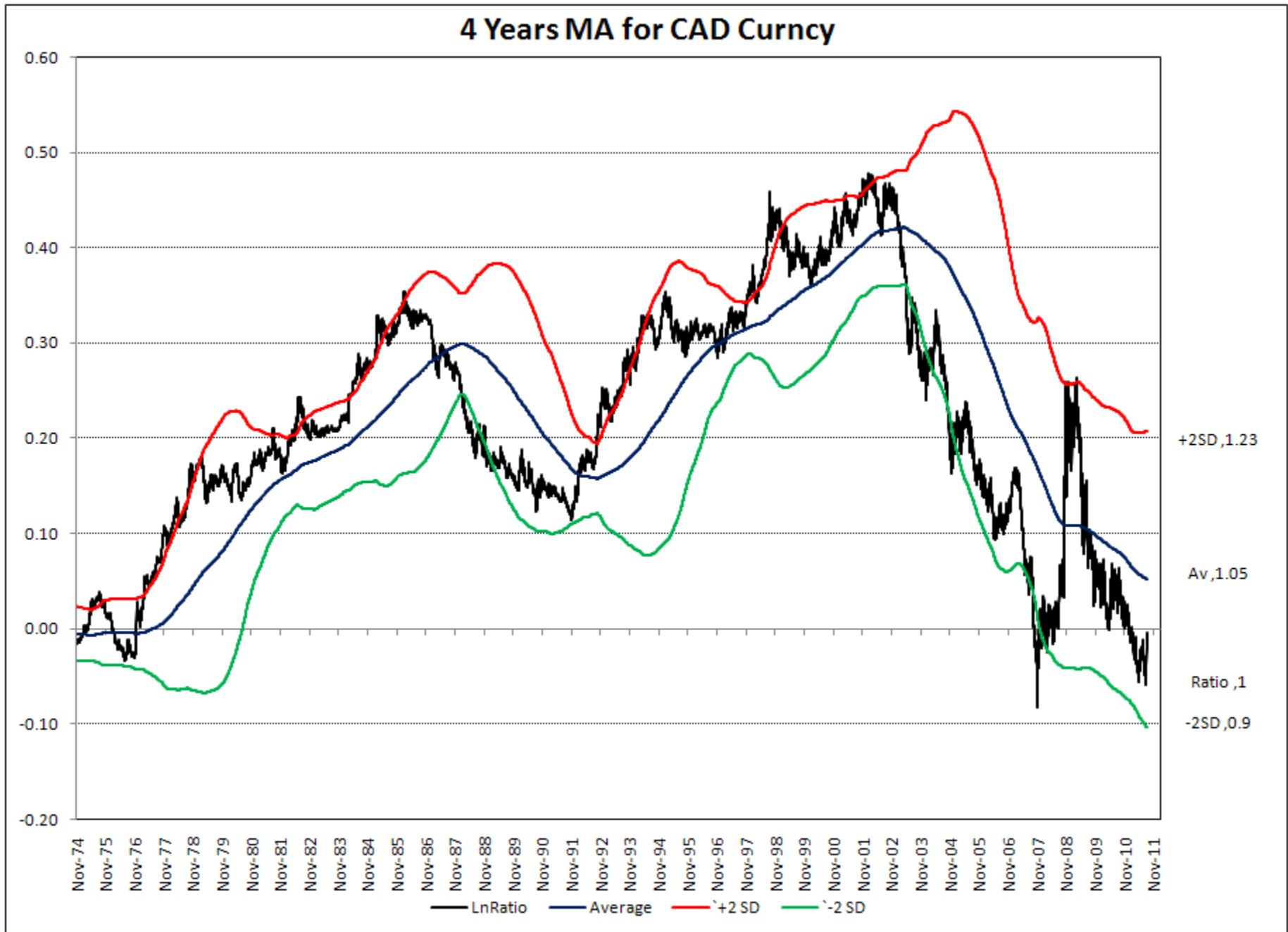
CAD Curncy , Updated till 09 Aug 2011



CAD Last 5 yrs Analysis



CAD past 4 yrs / MA Analysis with SD



SD – PROCESS

Under/Over valuation criteria based on +/- 2 SD levels v/ s other Currencies

1. Below -2 SD level on 365 D basis: **Undervalued**
2. Above +2 SD level on 365 D basis: **Overvalued**

- **OTHER – SD - RATIO CHARTS :**

- EURO / JPY

- **EURO /SF – ST / LT @ -2SD (highlighted in yellow below)**

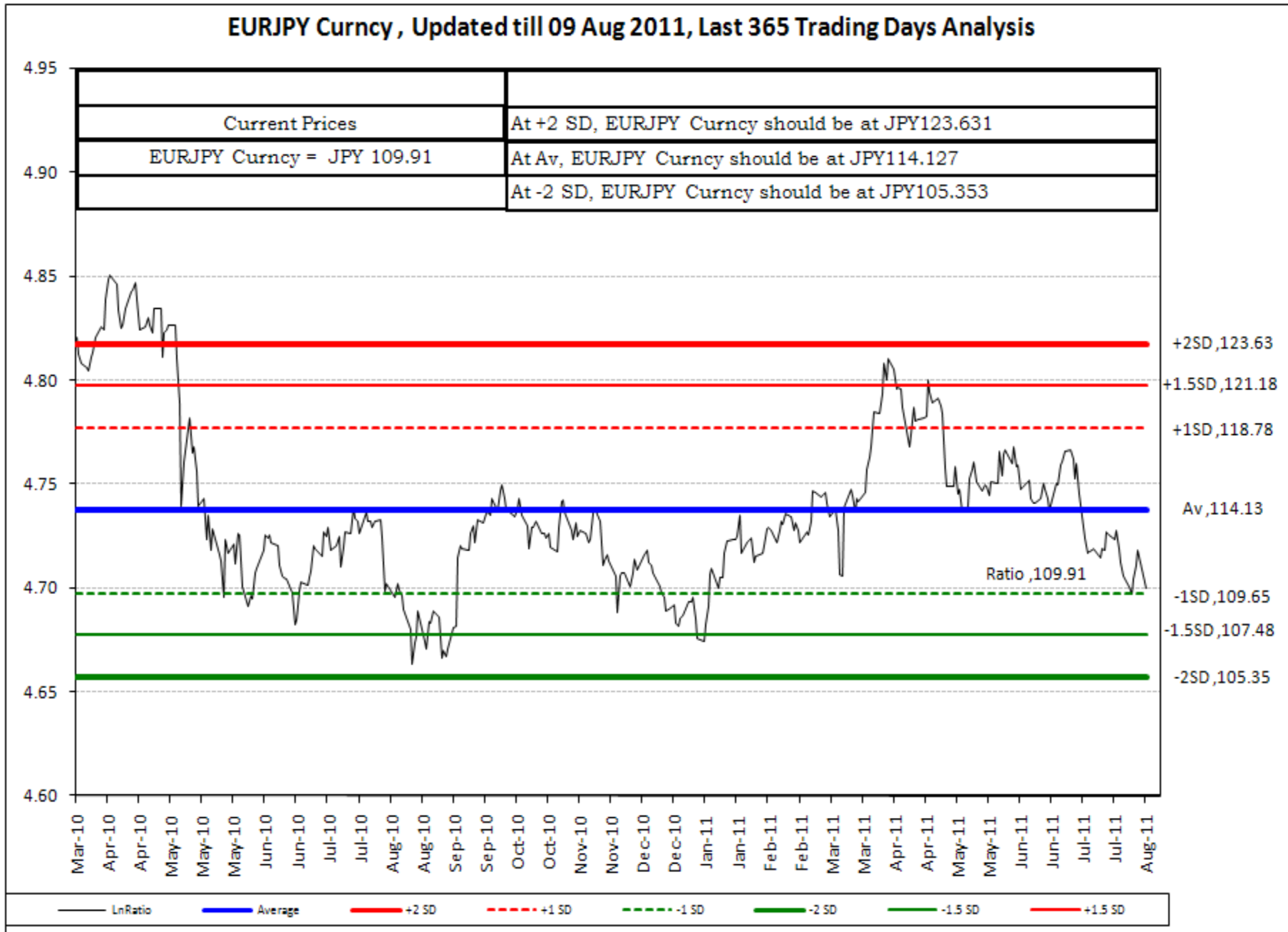
- EURO / BP

- **JPY / SF - ST @ -2SD (highlighted in yellow below)**

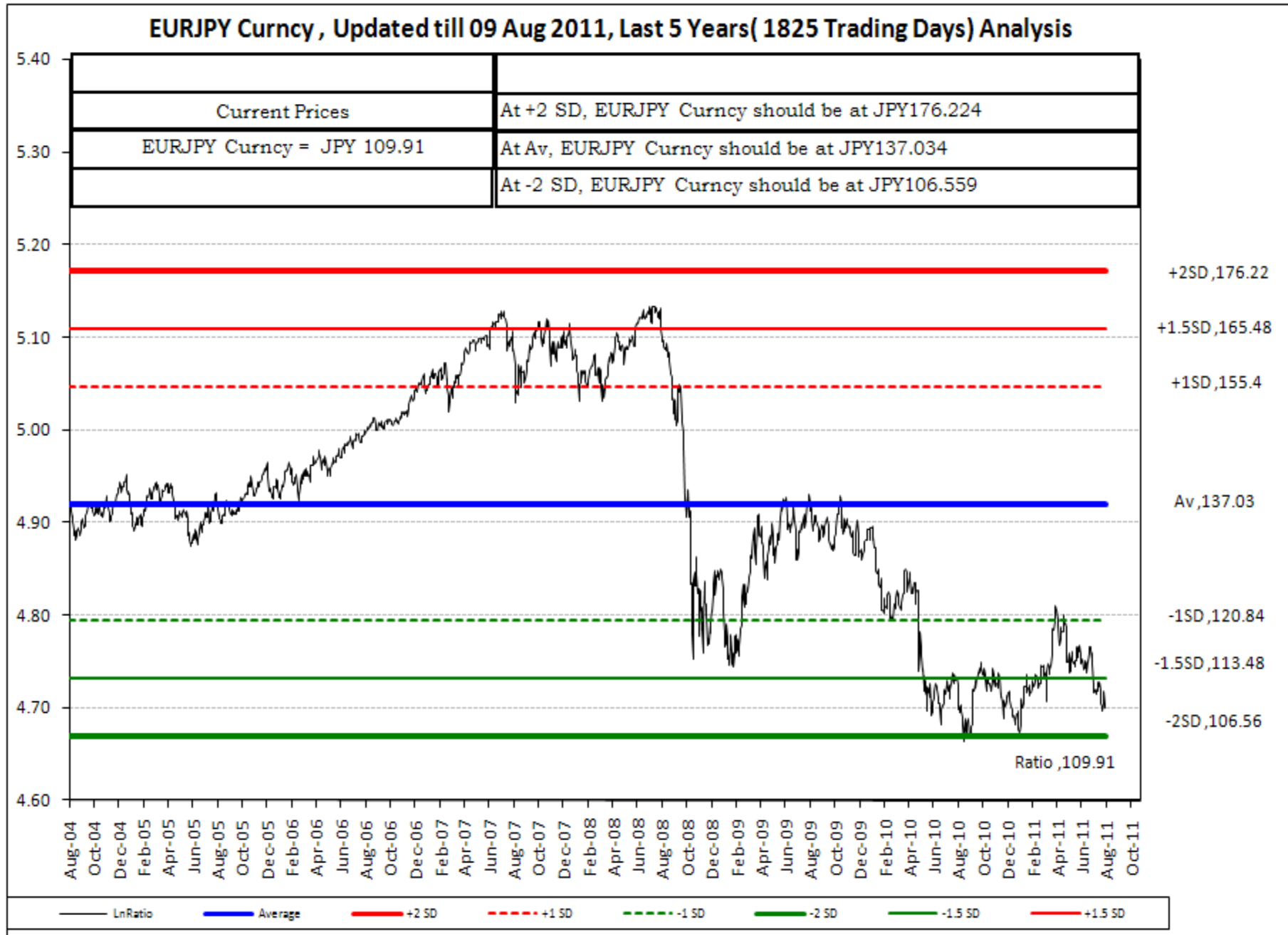
- JPY / A

- A / NZ

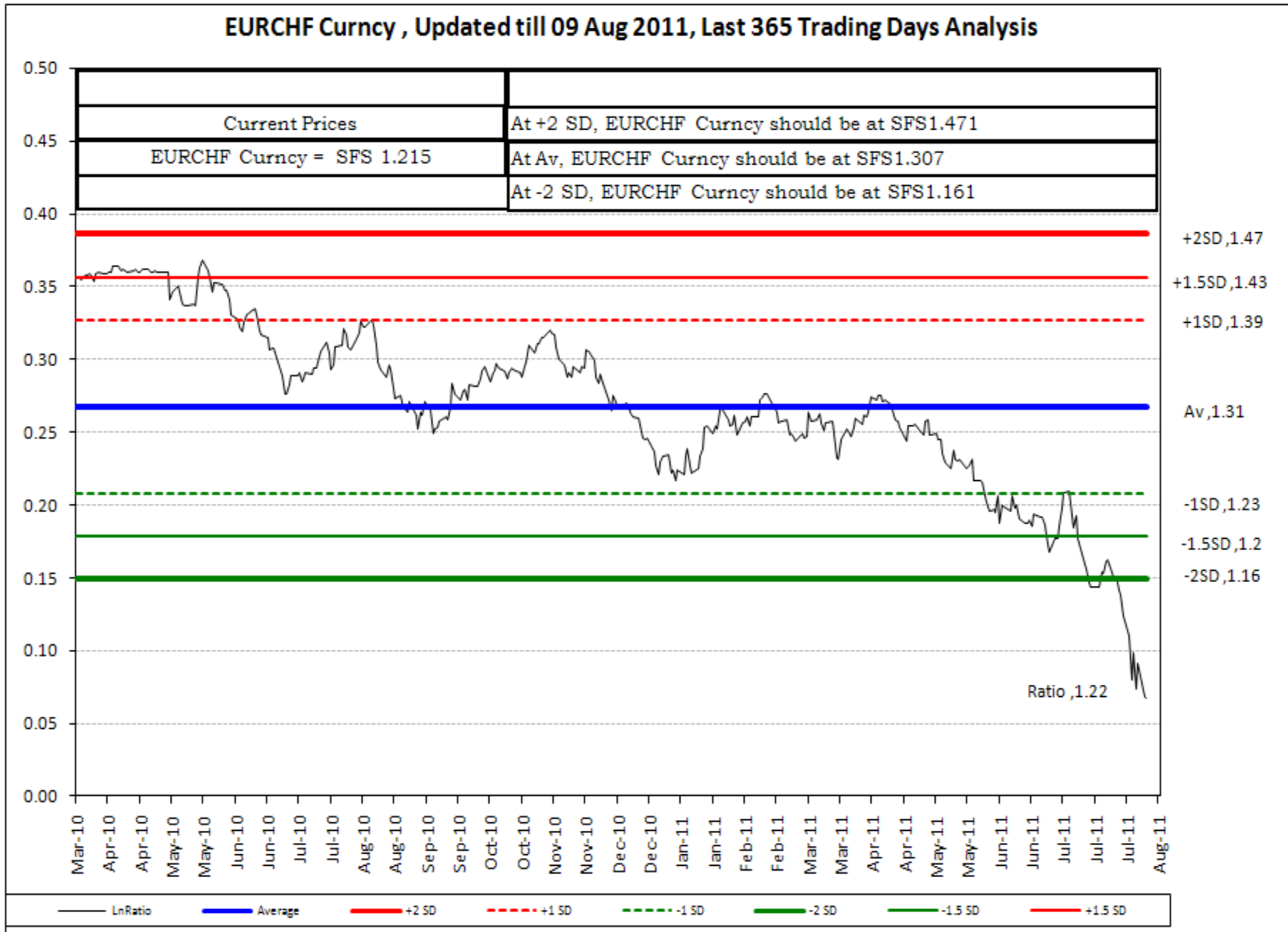
EURO / JPY Last 365 Analysis



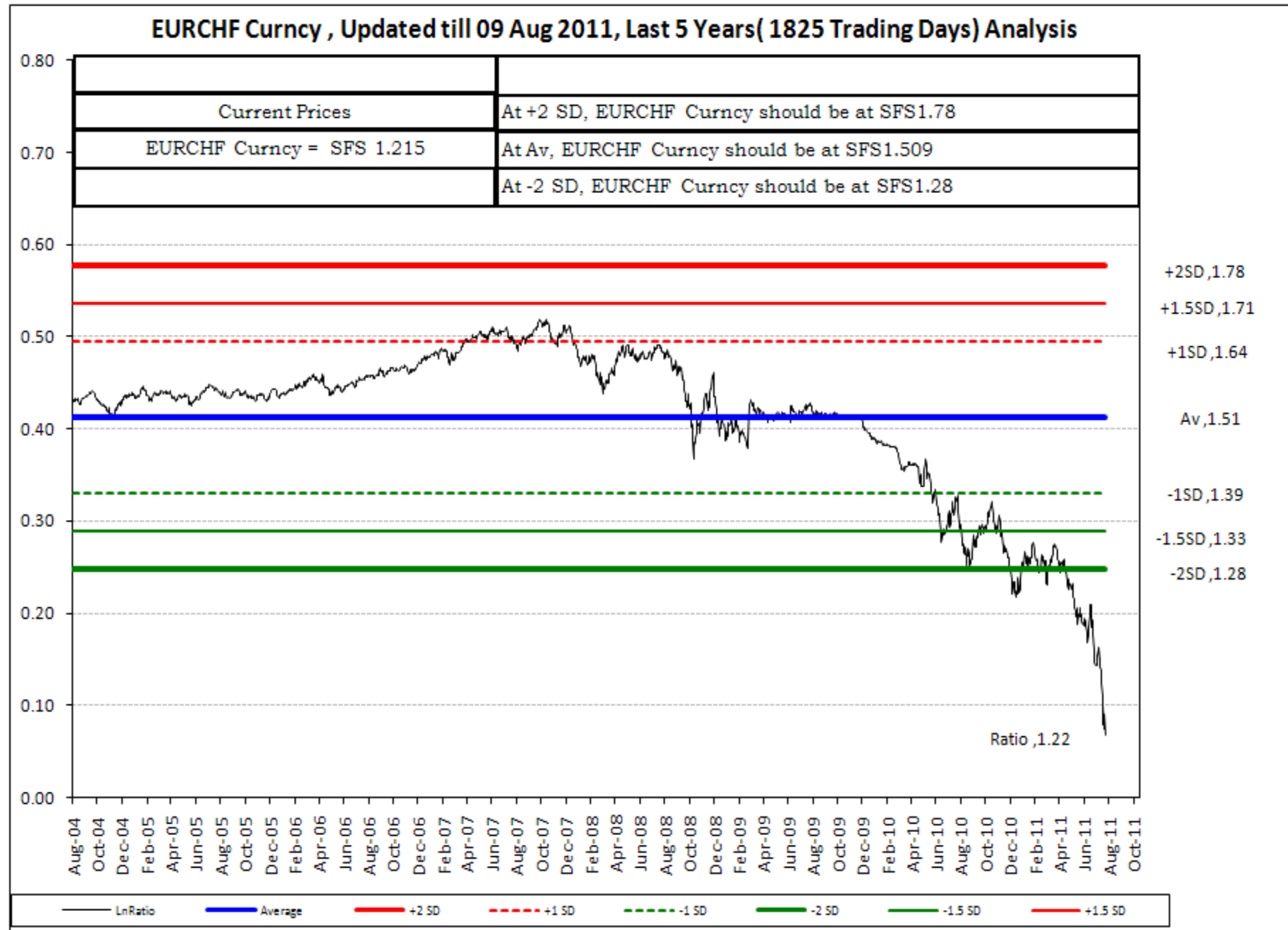
EURO / JPY Last 5 yrs Analysis



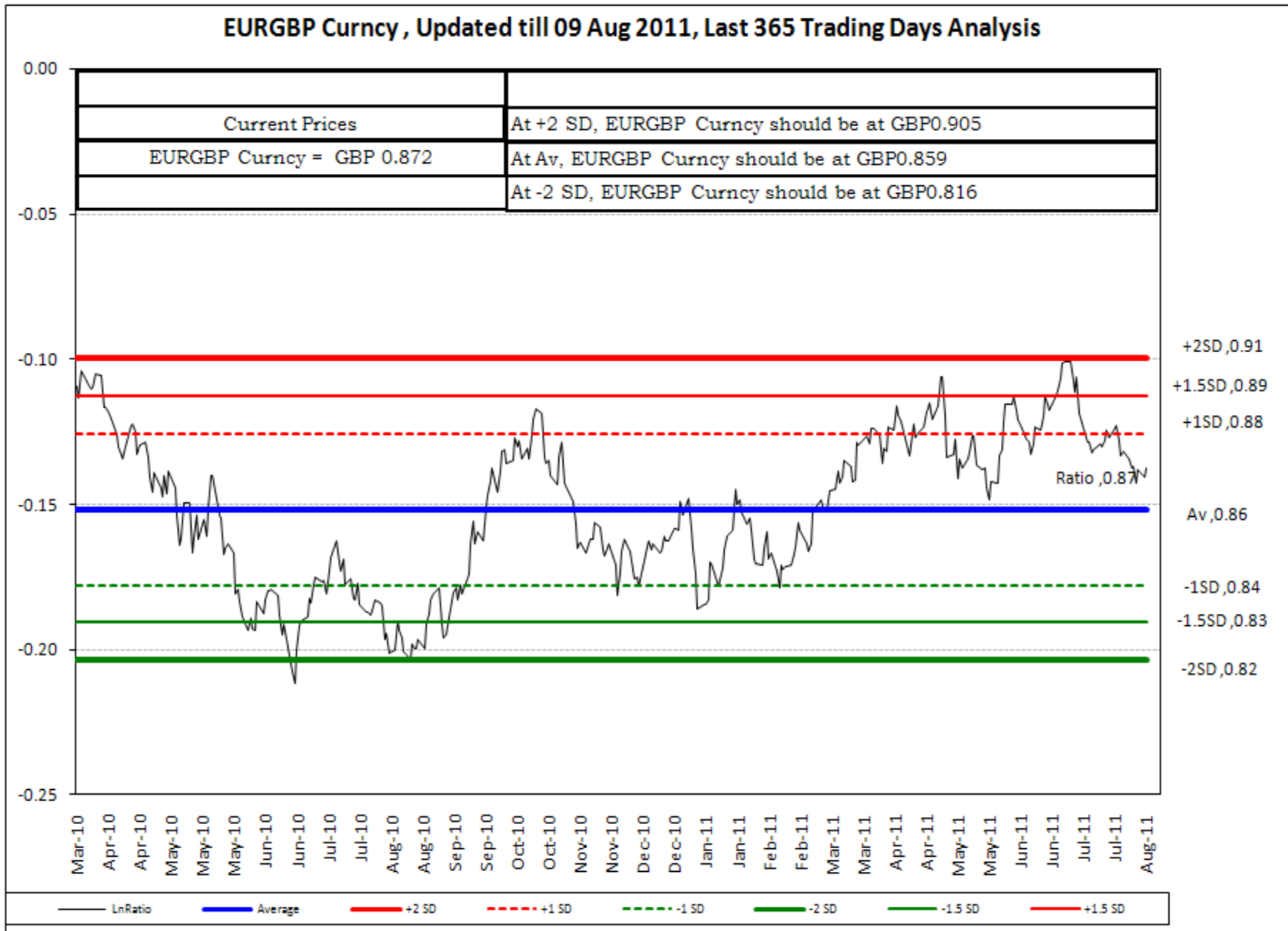
EURO / SF Last 365 Analysis



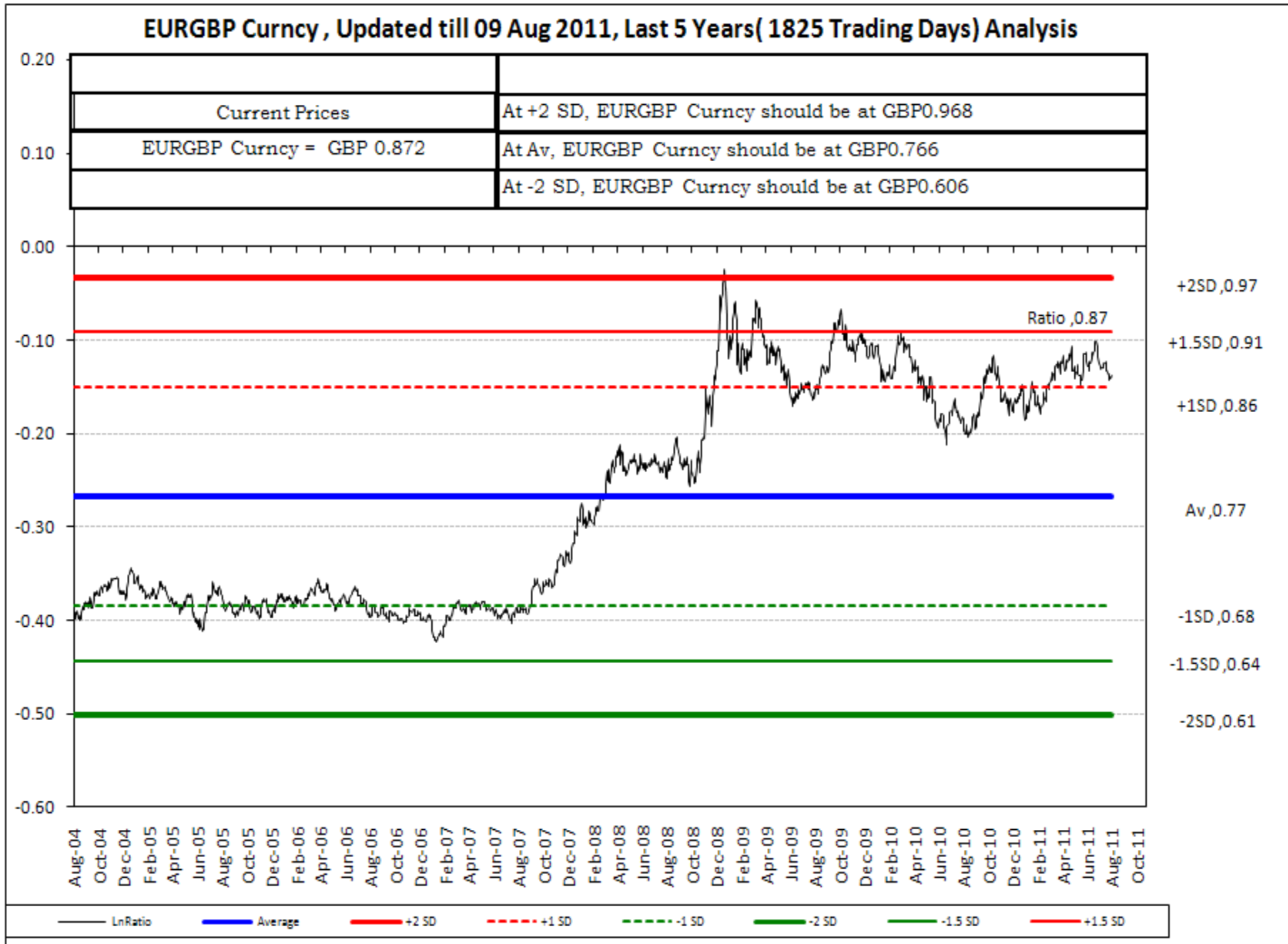
EURO / SF Last 5 yrs Analysis



EURO / BP Last 365 Analysis

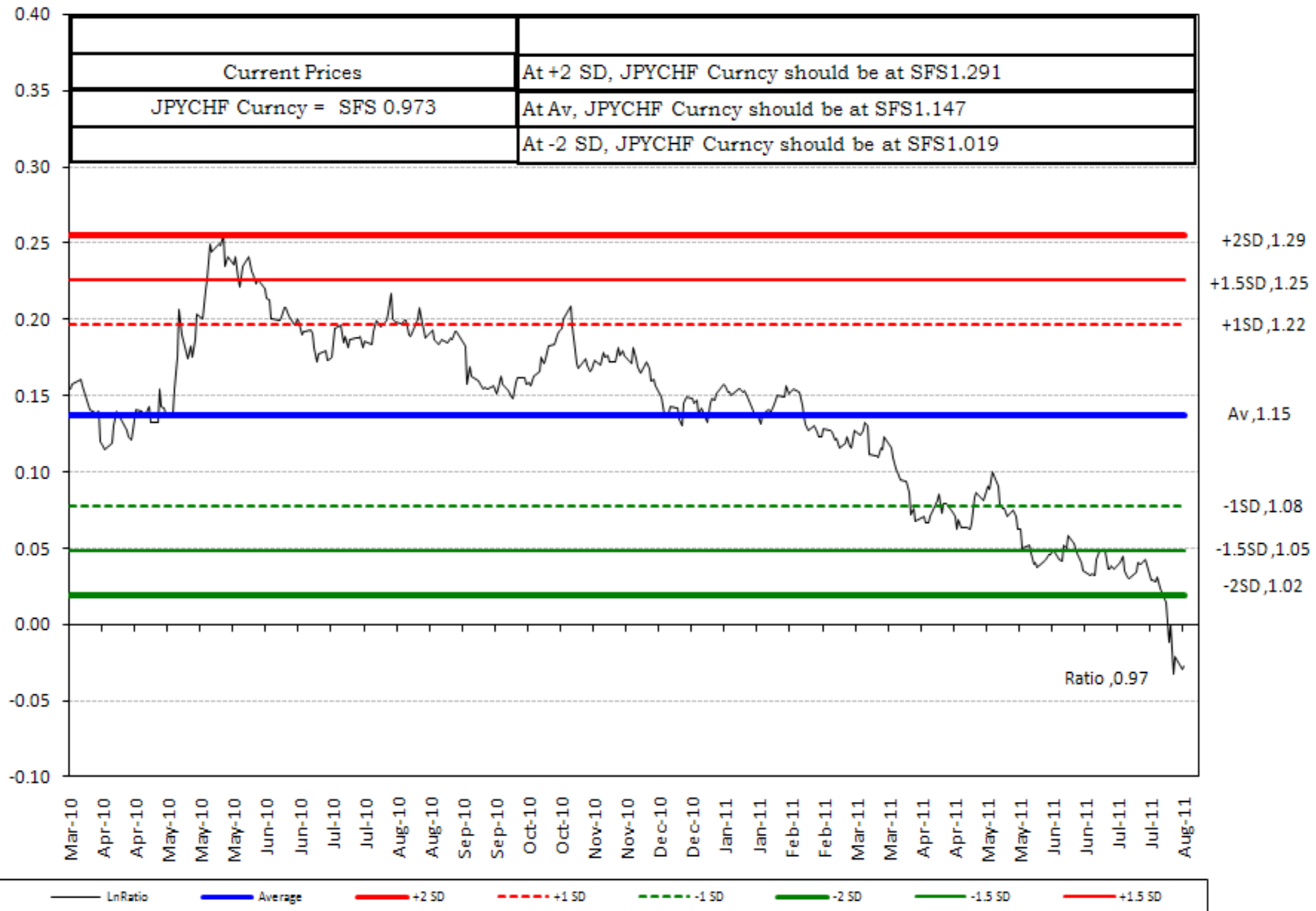


EURO / BP Last 5 yrs Analysis

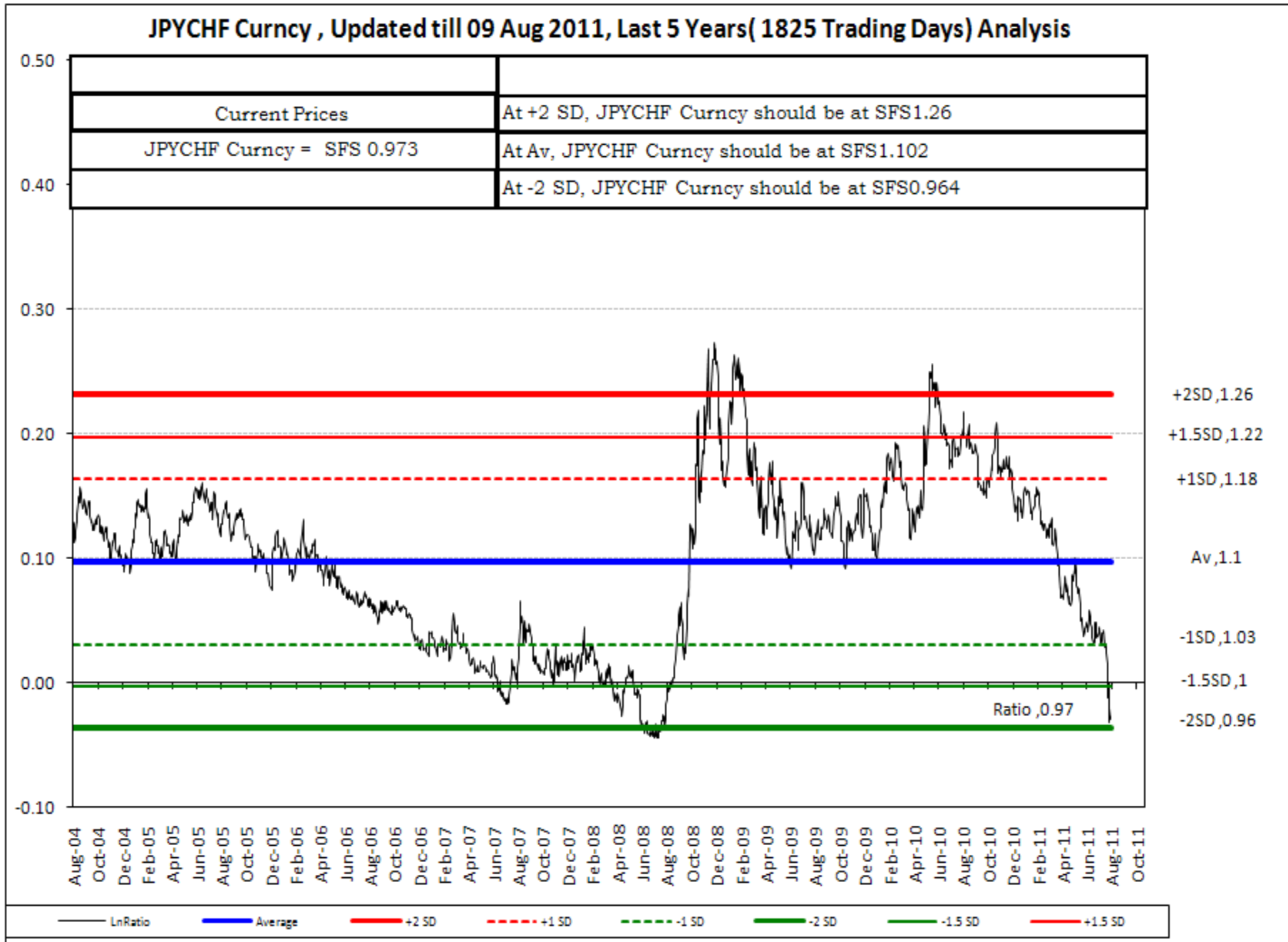


JPY / SF Last 365 Analysis

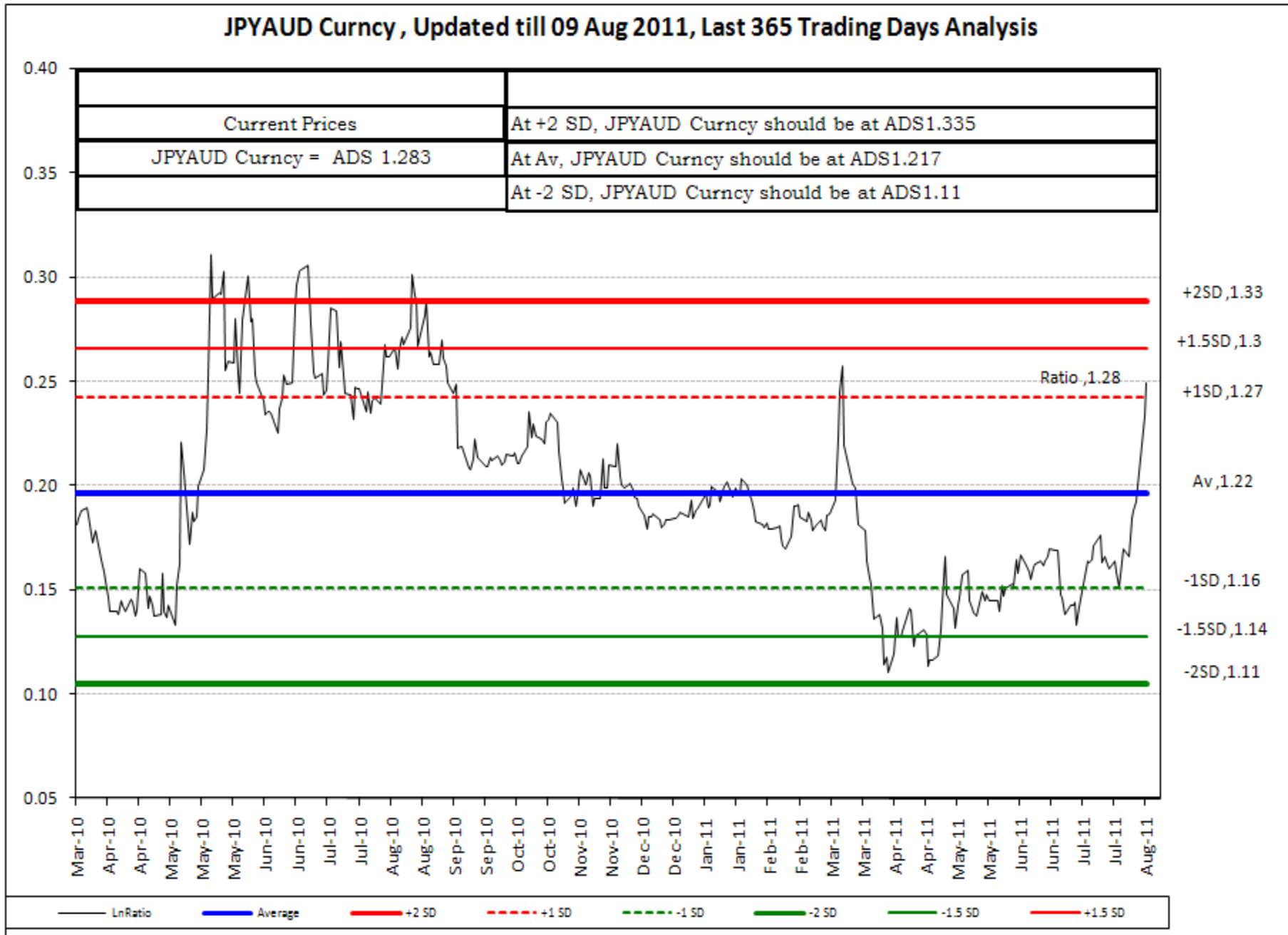
JPYCHF Curncy , Updated till 09 Aug 2011, Last 365 Trading Days Analysis



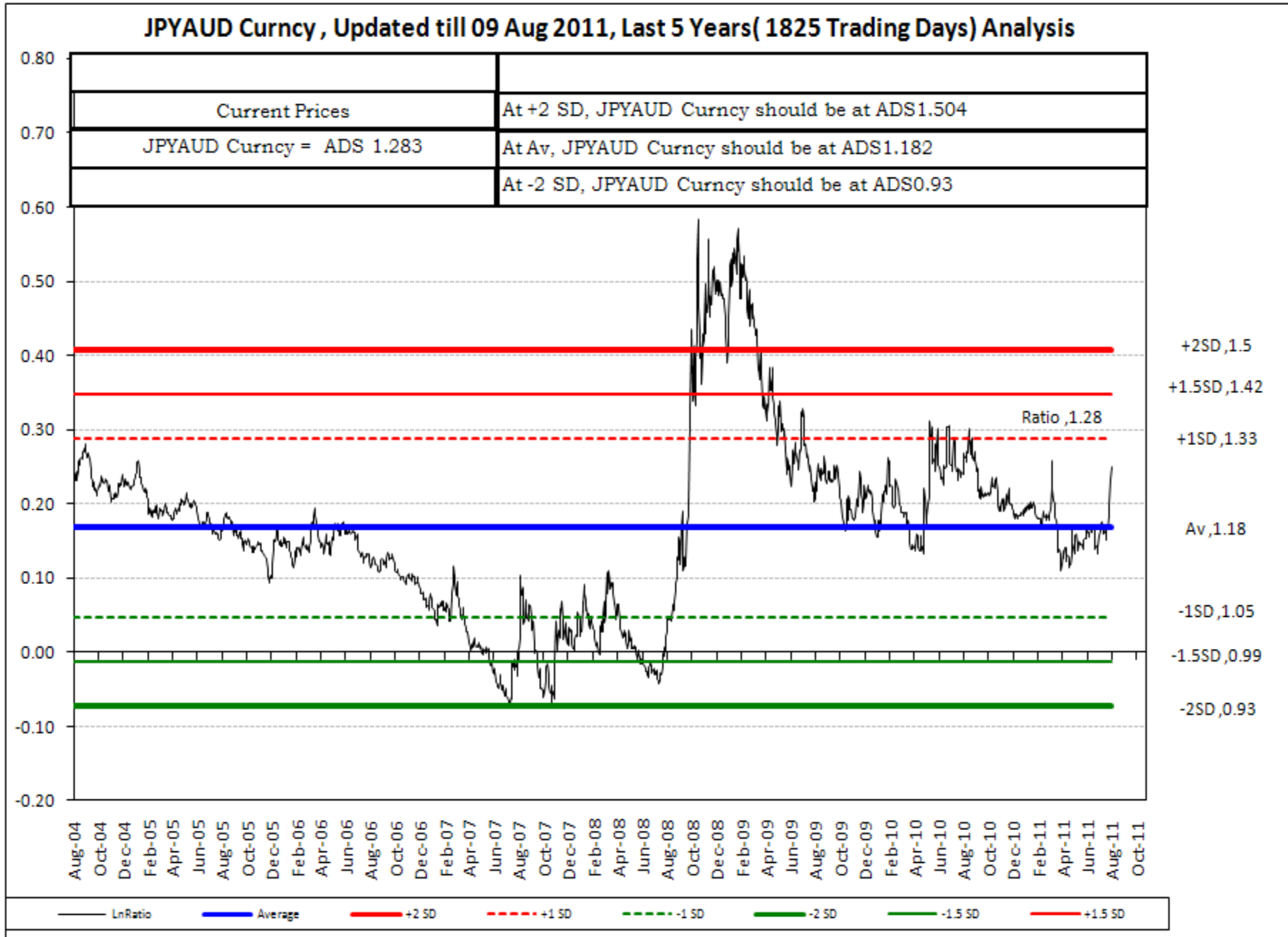
JPY / SF Last 5 yrs Analysis



JPY / A Last 365 Analysis

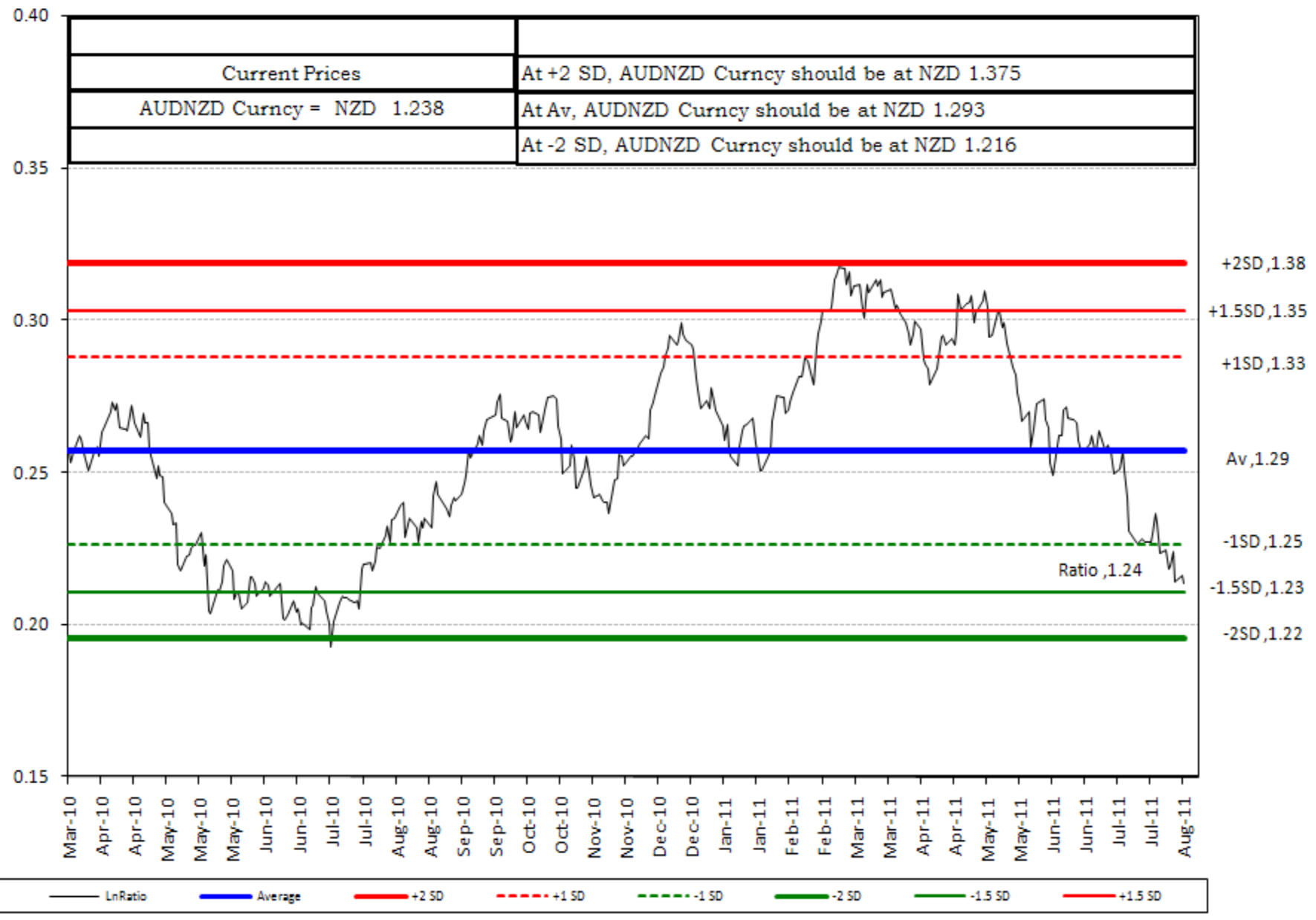


JPY / A Last 5 yrs Analysis



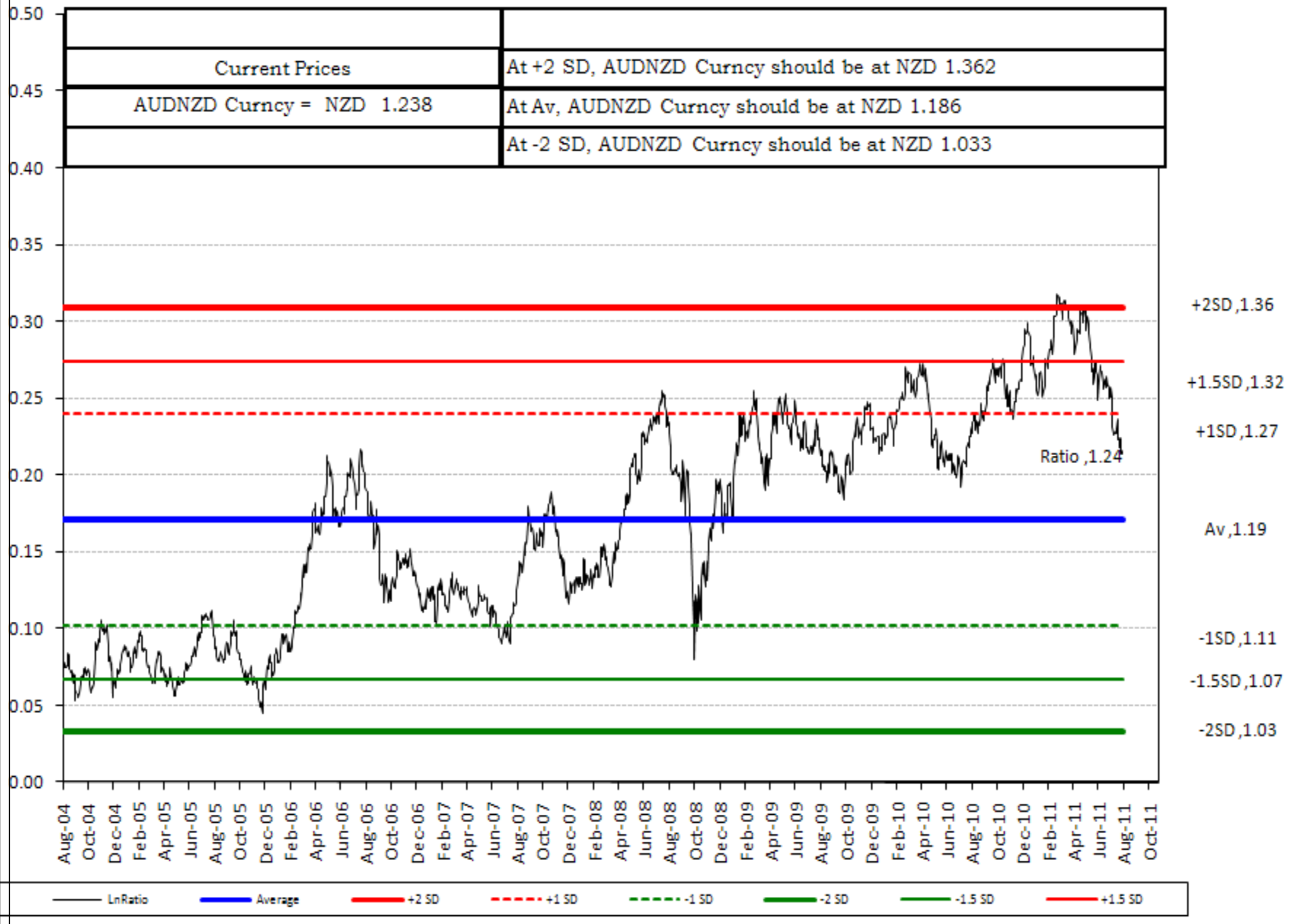
A / NZ Last 365 Analysis

AUDNZD Curncy , Updated till 09 Aug 2011, Last 365 Trading Days Analysis



A / NZ Last 5 yrs Analysis

AUDNZD Curncy , Updated till 09 Aug 2011, Last 5 Years(1825 Trading Days) Analysis



Appendix

Disclaimer : The information in this report has been taken from sources believed to be reliable but SG Capital Research does not warrant its accuracy or completeness. Any opinions expressed herein reflect our judgment at this date and are subject to change. This document is for private circulation and for general information only. It is not intended as an offer or solicitation with respect to the purchase or sale of any security or as personalized investment advice. SG Capital Research or its Author does not assume any liability for any loss which may result from the reliance by any person or persons upon any such information or opinions. These views are given without responsibility on the part of SG Capital Research or its officials. No part of this report may be reproduced in any manner as Author reserves the distribution rights. Under Copyright 2002 Act: It is a violation of federal copyright and imposes liability for such infringement.