



SG Capital Research

Global Market Insights

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

MAEG- CURRENCY ANALYSIS- SG 2011 # JULY_12

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

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Currency Analysis (B)

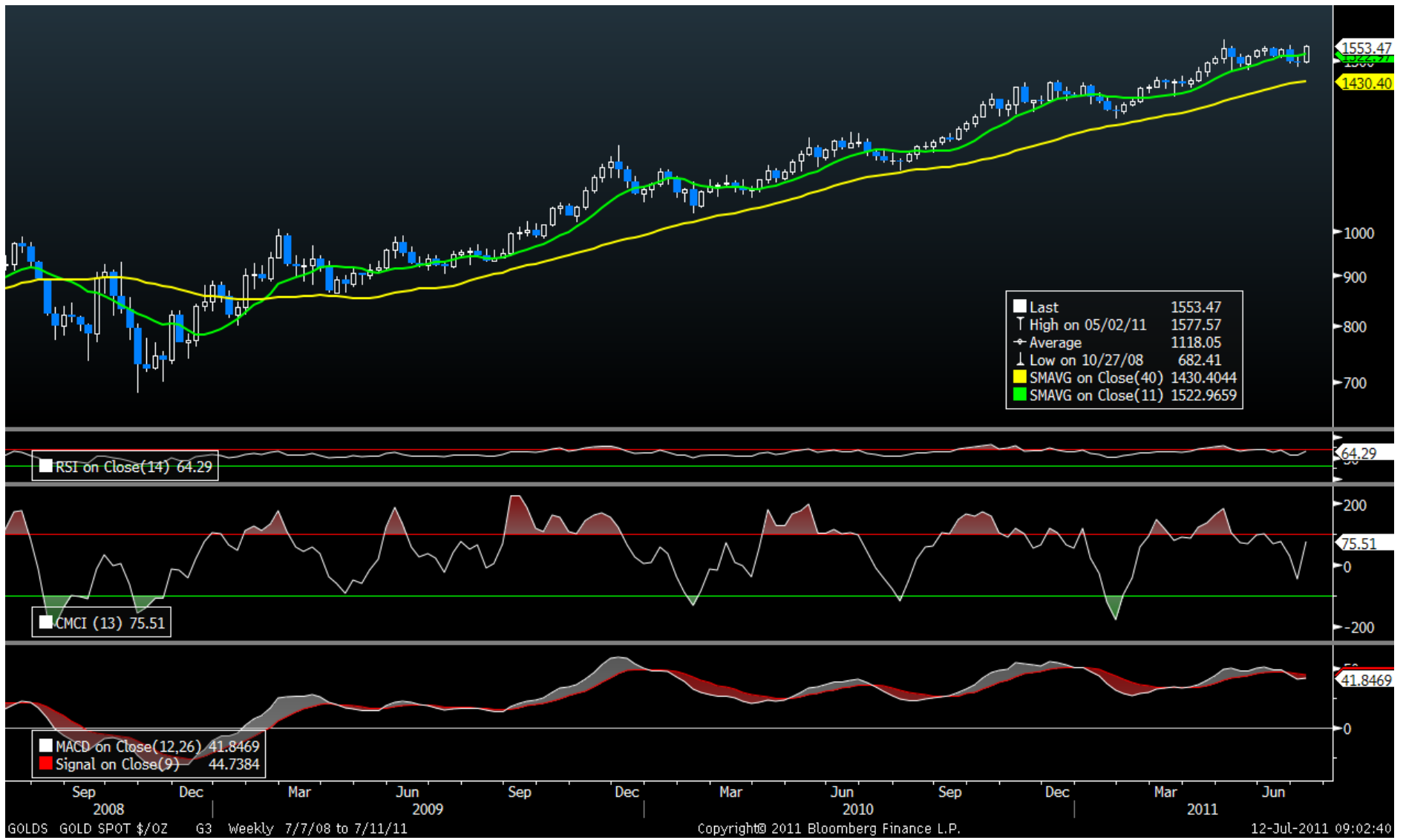
- GOLD
- DXY
- EUR/USD
- GBP/USD
- JPY/USD
- AUD/USD
- CHF /USD
- NZ / USD
- C / USD
- Selected Currency have up to (5) Analytic Charts as Titled below
 1. SETUP charts- Weekly – 3 Year with **11 W / 40 W SMA** with RSI, CCI, MACD
 2. SETUP charts - Daily – 3 Year with **11D / 55D SMA** with RSI, CCI, MACD
 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**)

SD – PROCESS

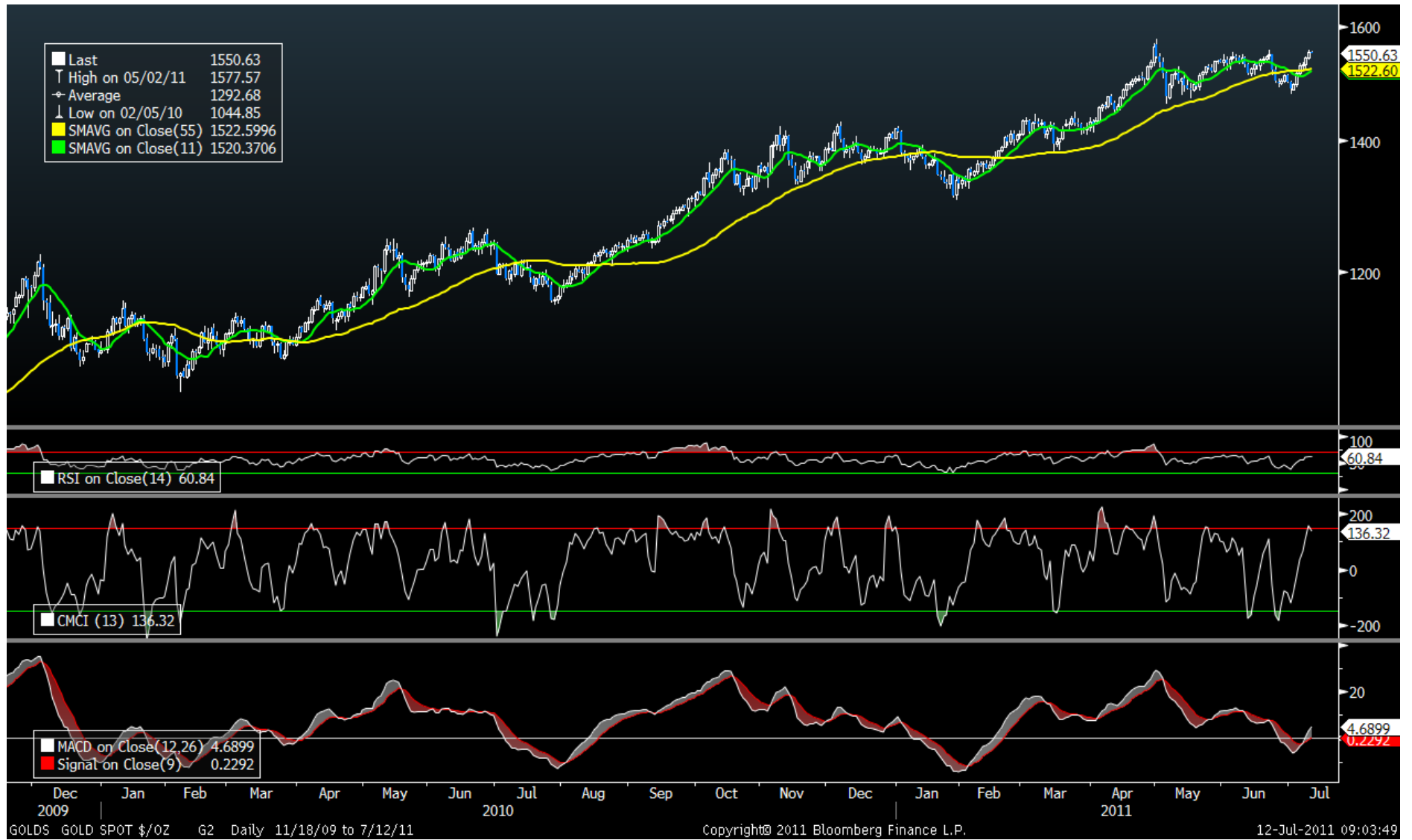
Under/Over valuation criteria based on +/- 2 SD levels v/ s USD

1. Below -2 SD level on 365 D / LT / 4 Yr – MA basis: **Undervalued**
2. Above +2 SD level on 365 D / LT / 4Yr – MA basis: **Overvalued**

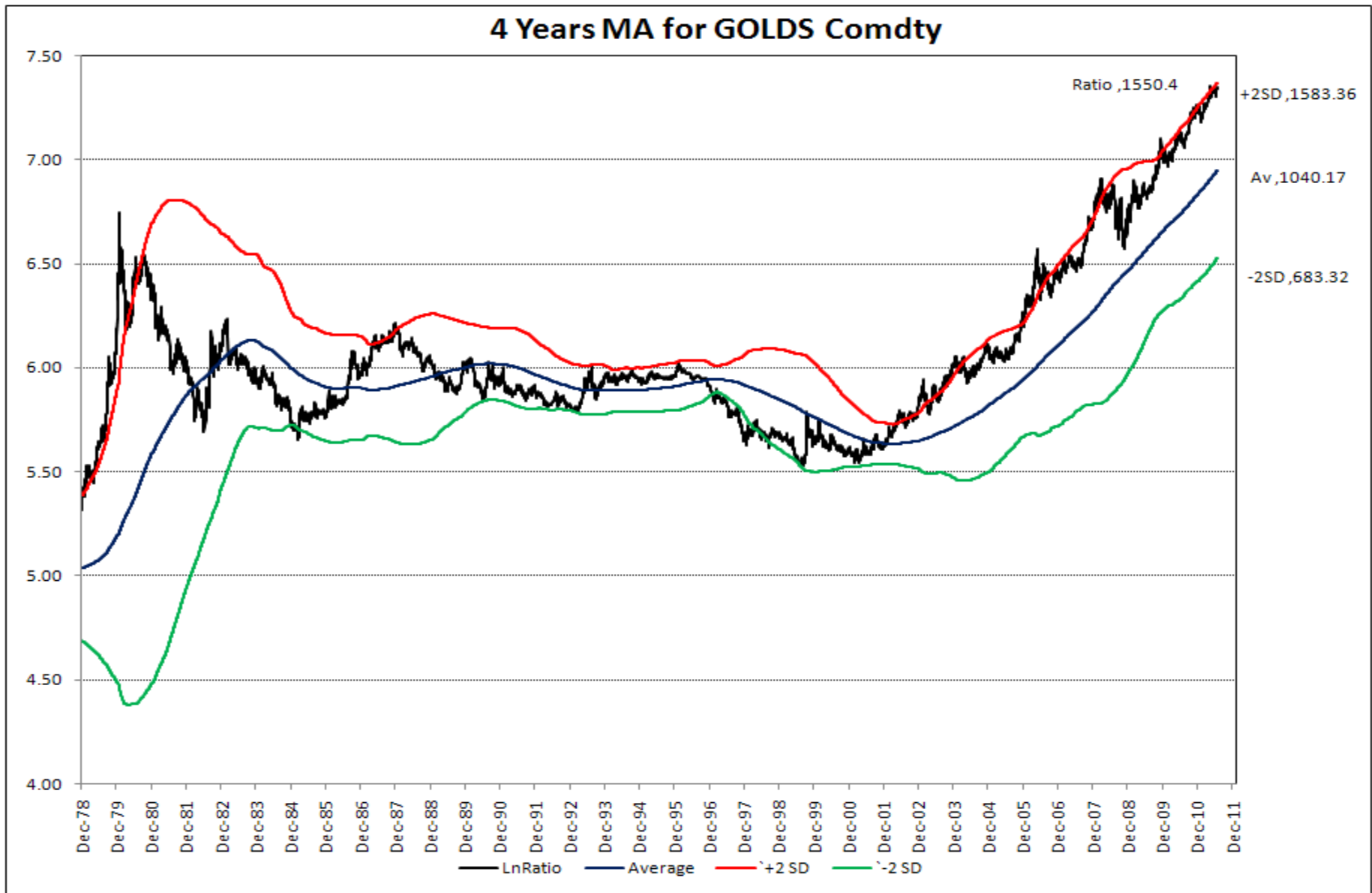
GOLD - Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W SMA)



GOLD - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)



GOLD - Last 4 yrs / MA Analysis with SD



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

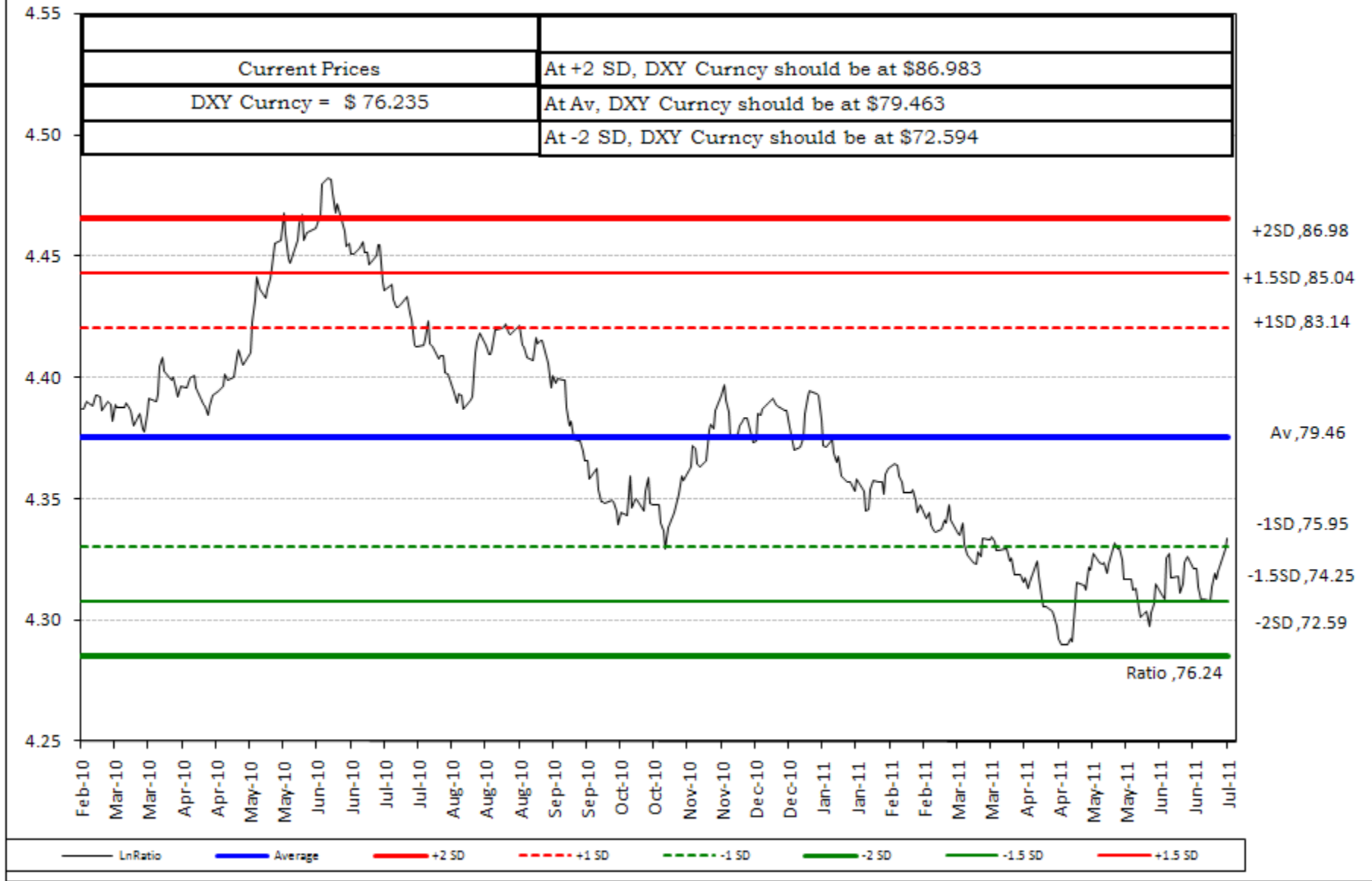


1- DXY - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)

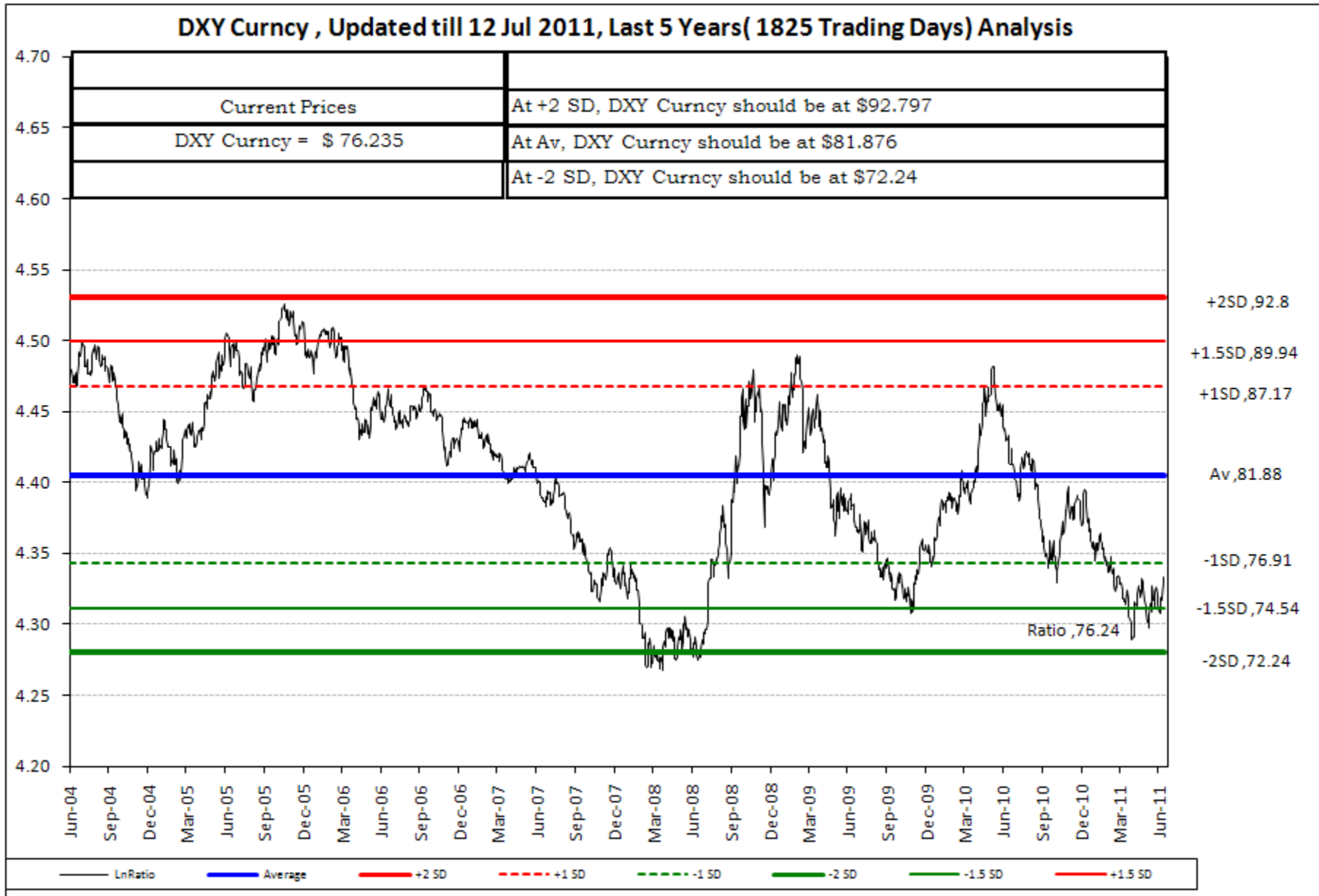


DXY Last 365 Analysis

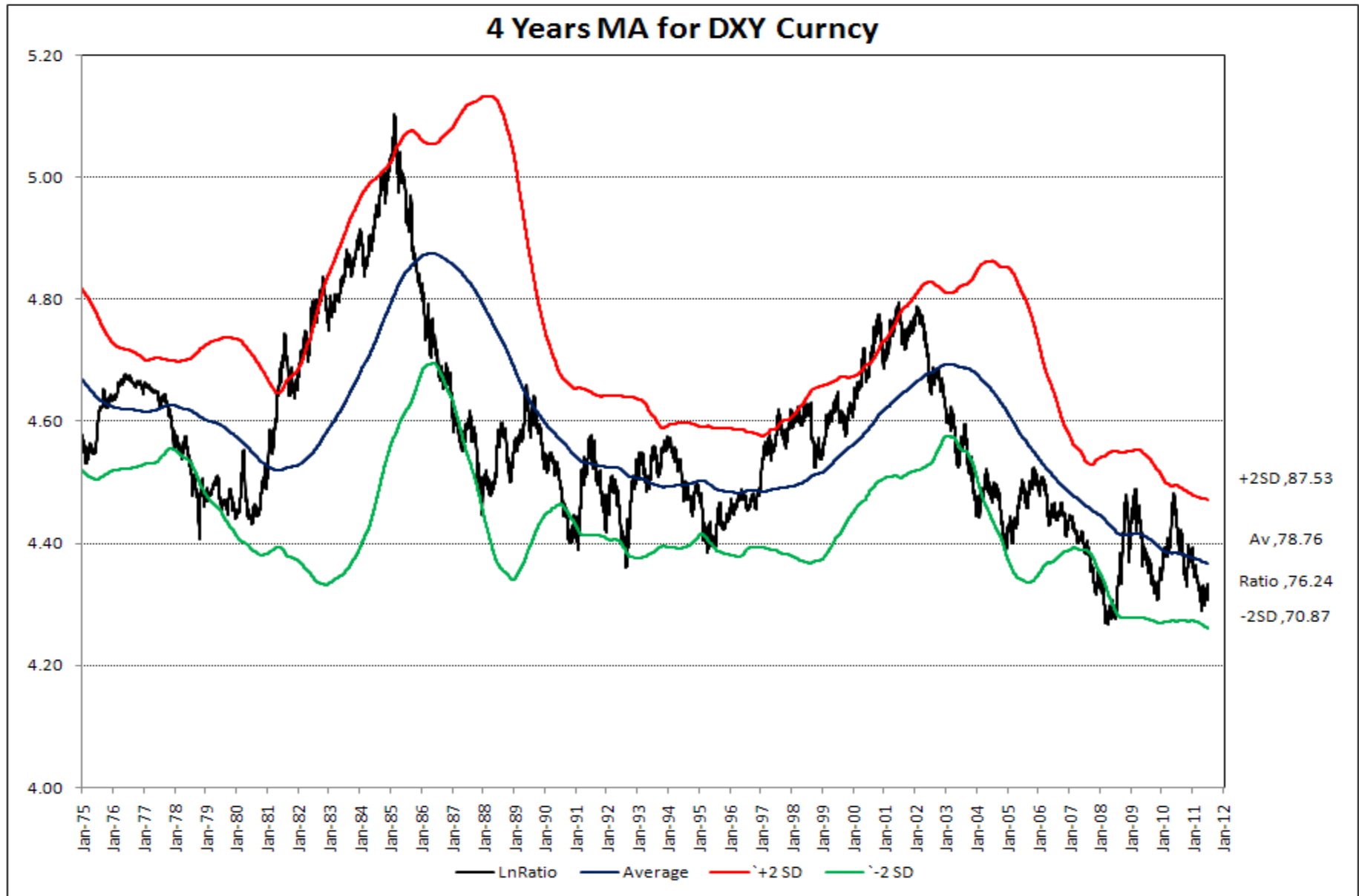
DXY Curncy , Updated till 12 Jul 2011



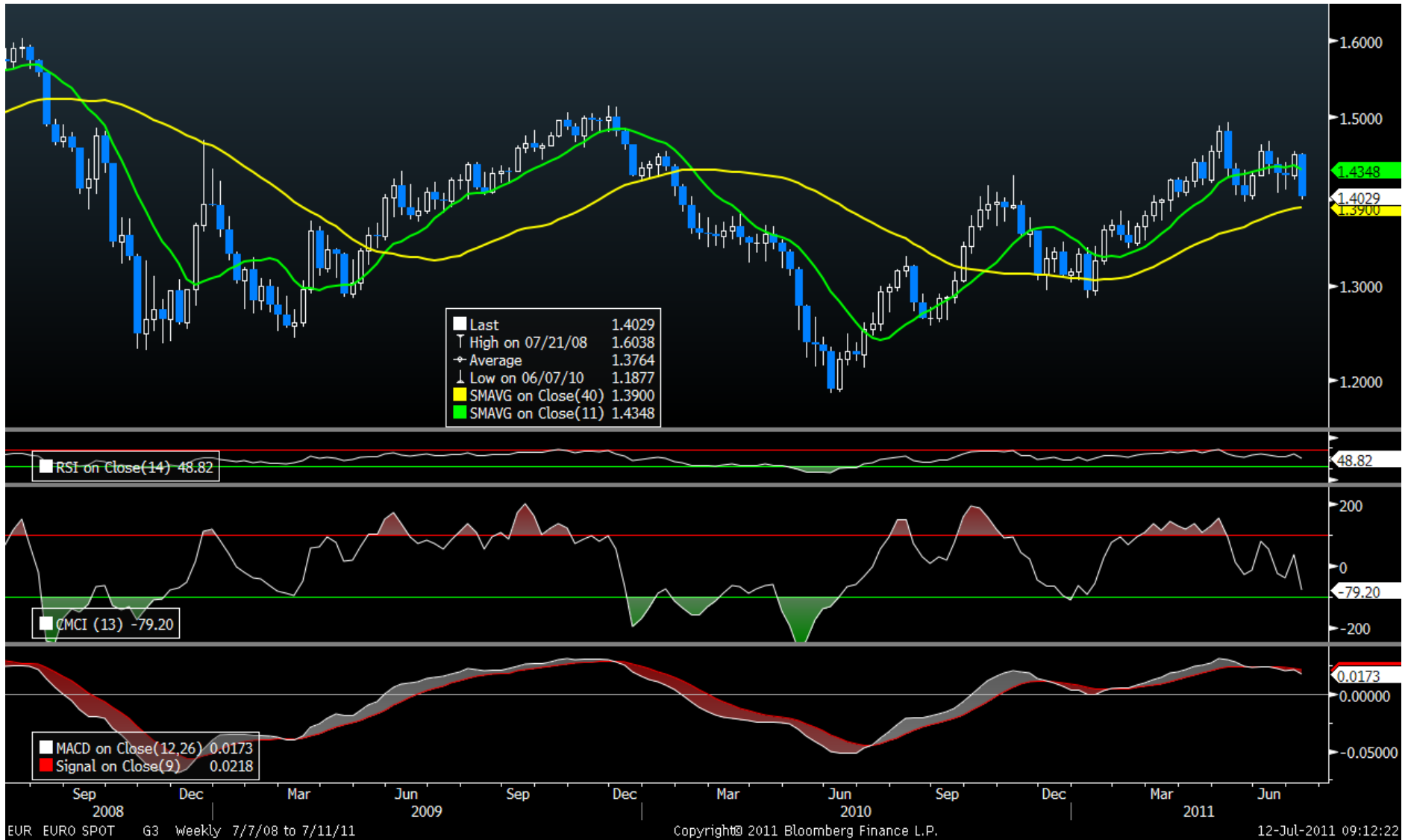
DXY Last 5 yrs Analysis



DXY Last 4 yrs / MA Analysis with SD



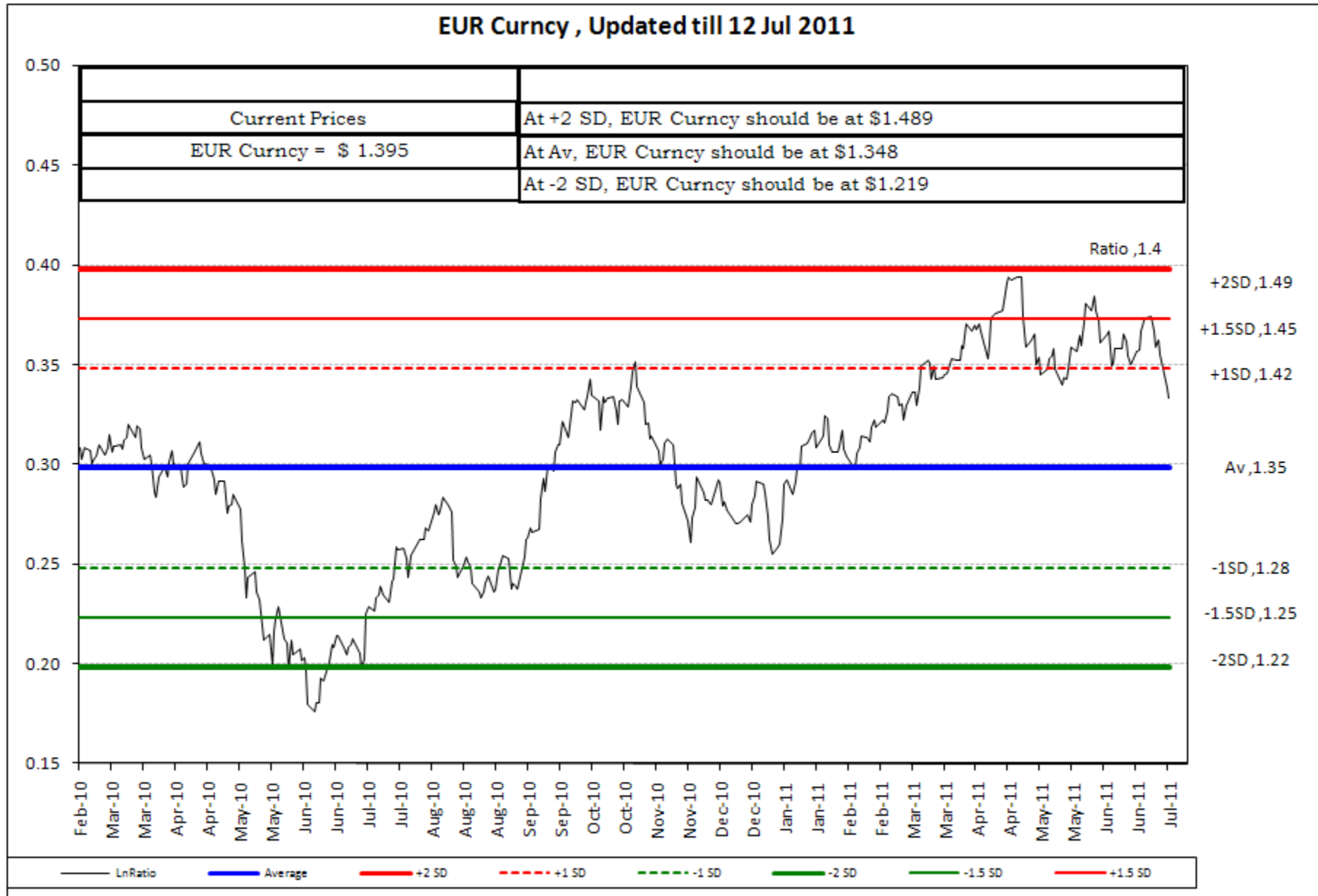
1- EURO / USD - Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W SMA)



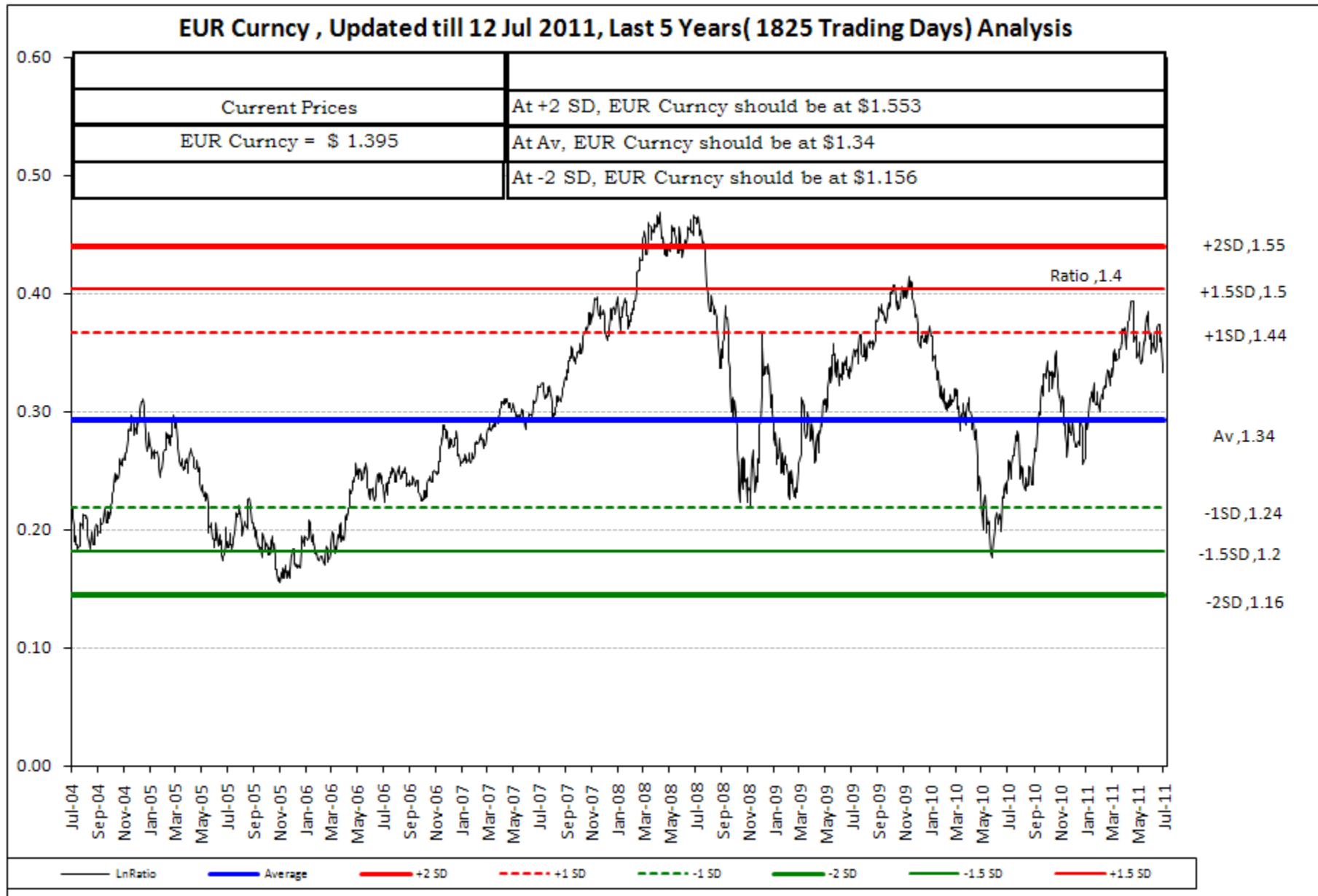
EURO / USD - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)



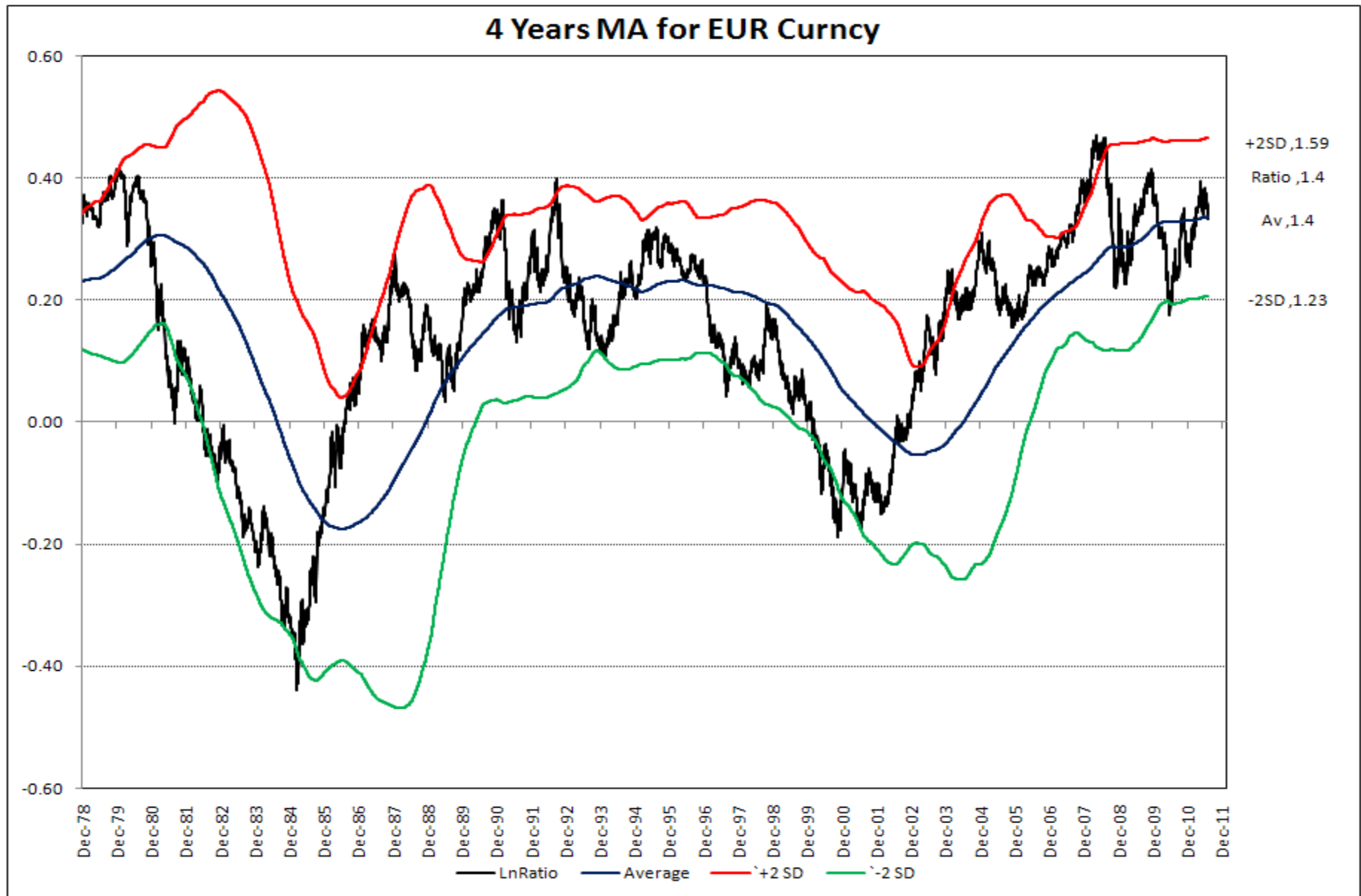
EUR Last 365 Analysis



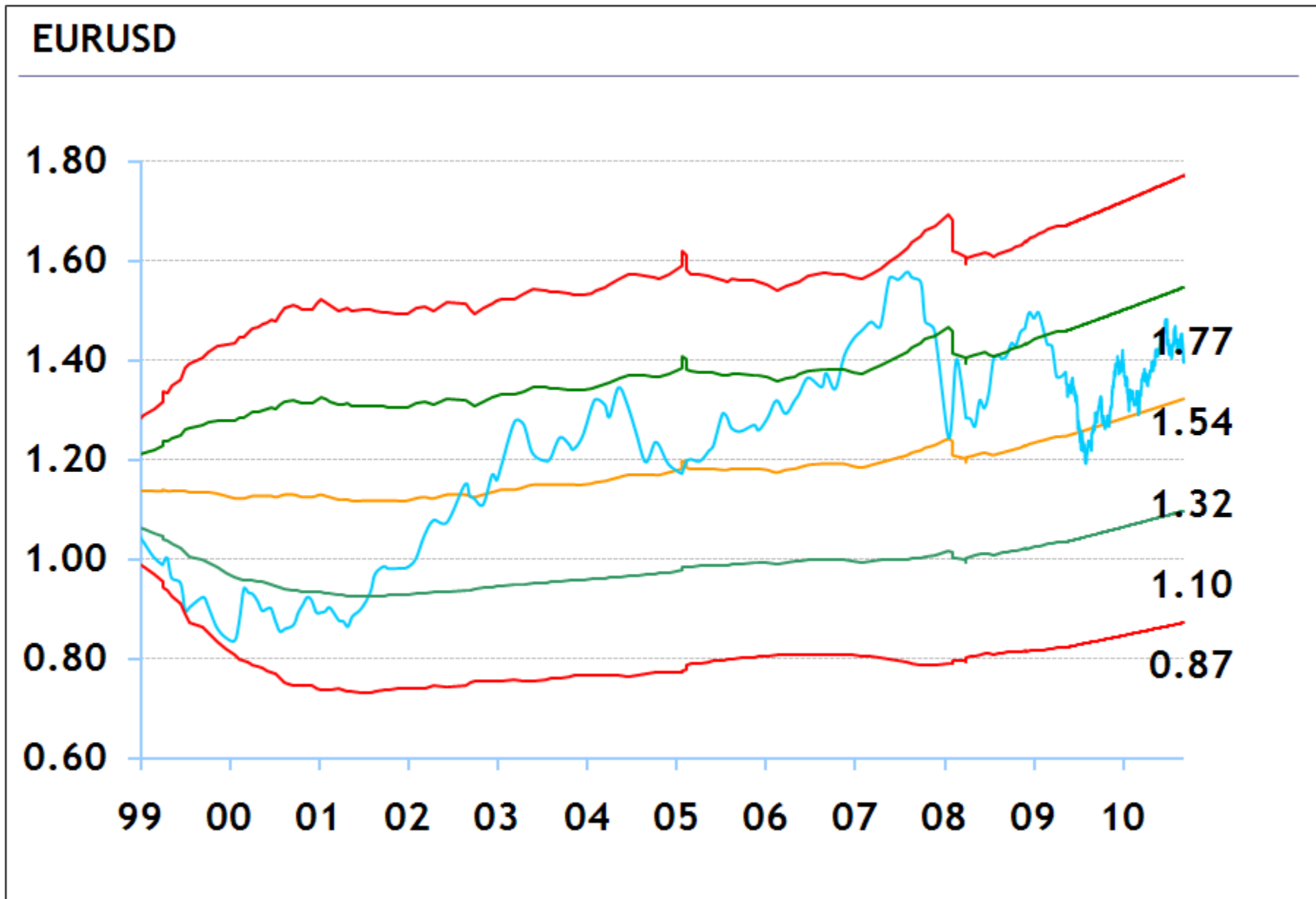
EUR Last 5 yrs Analysis



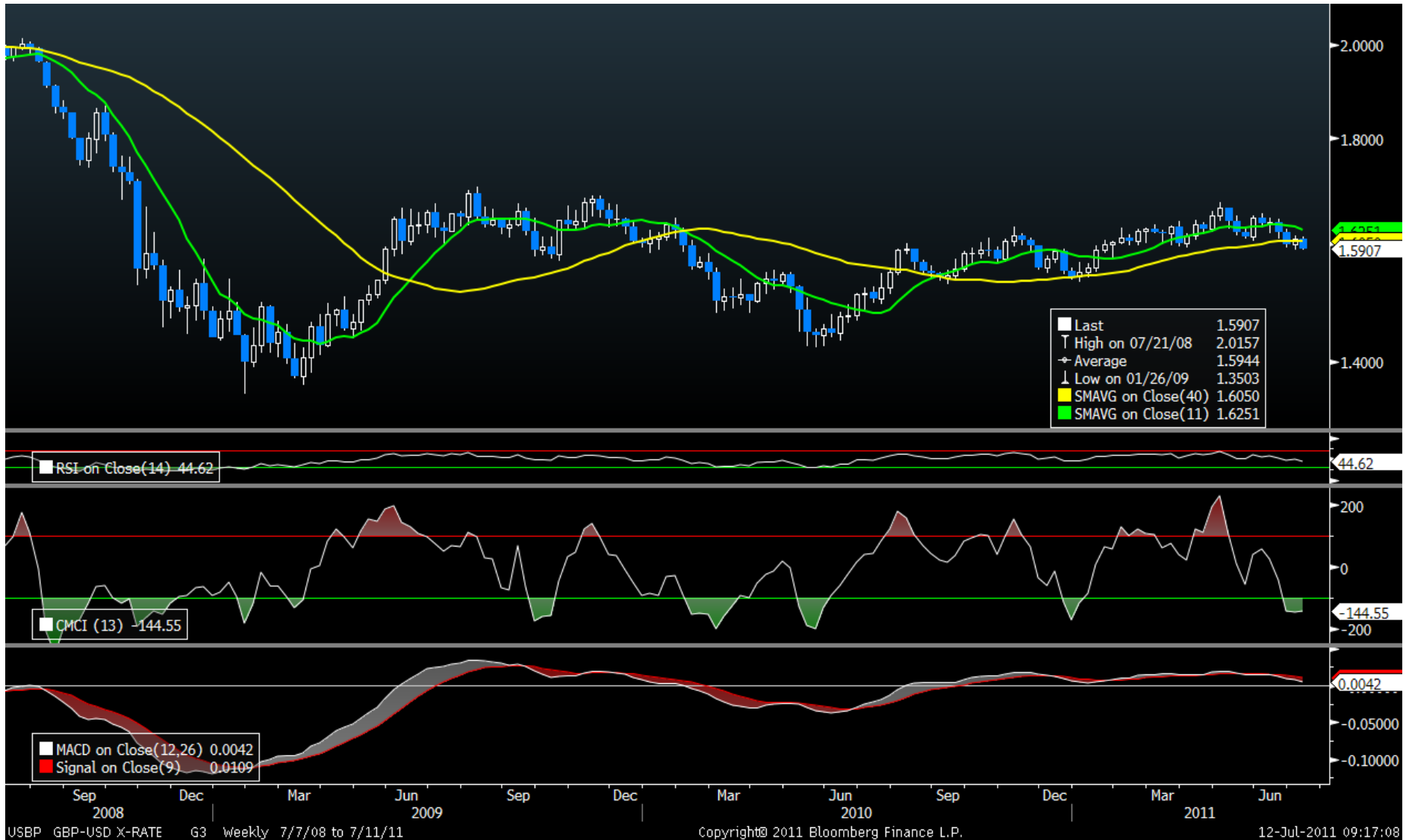
EURO Last 4 yrs / MA Analysis with SD



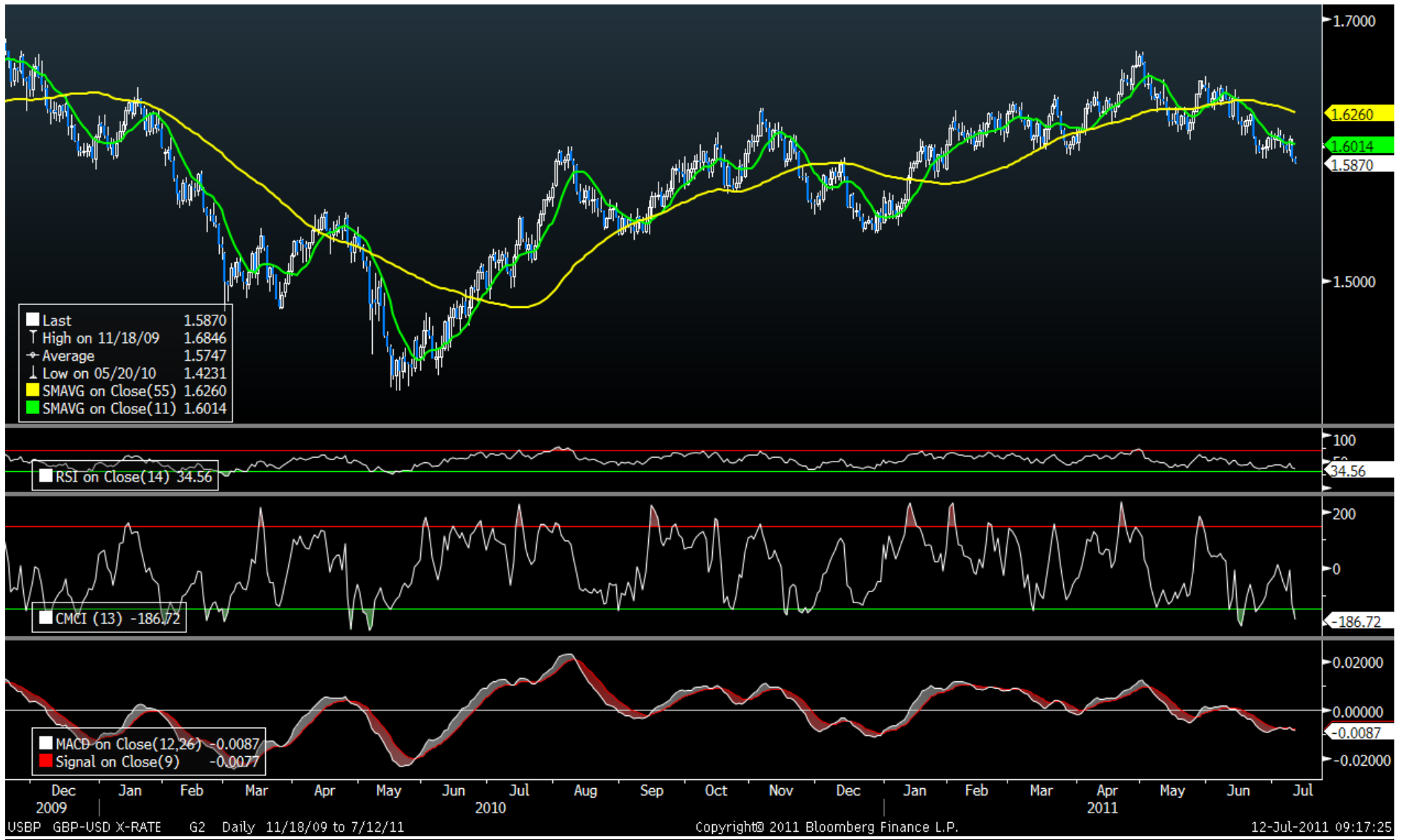
4 - EURO / USD – PPP Reversion & Standard Deviation Analysis – Long Term



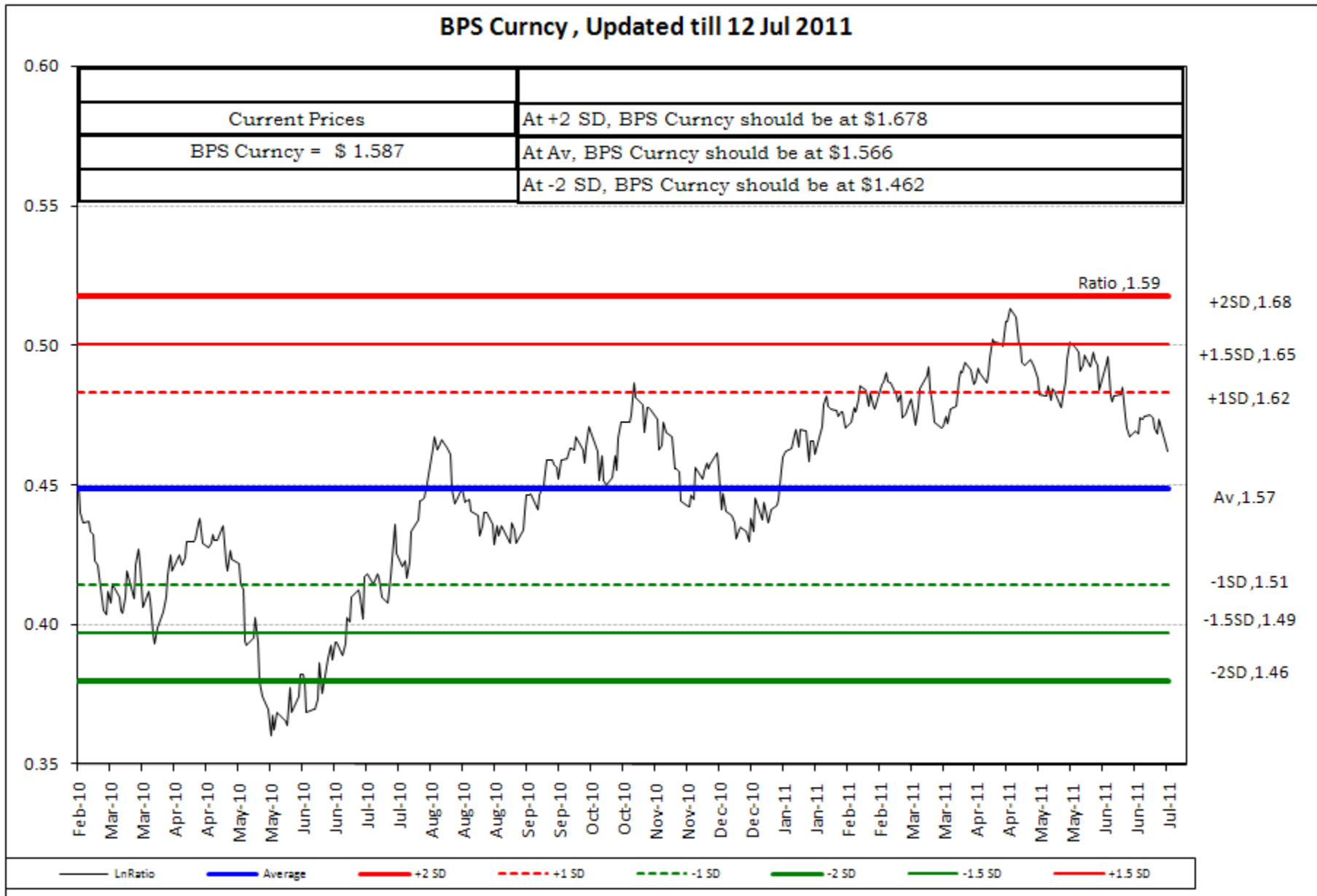
1- GBP / USD - Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W SMA)



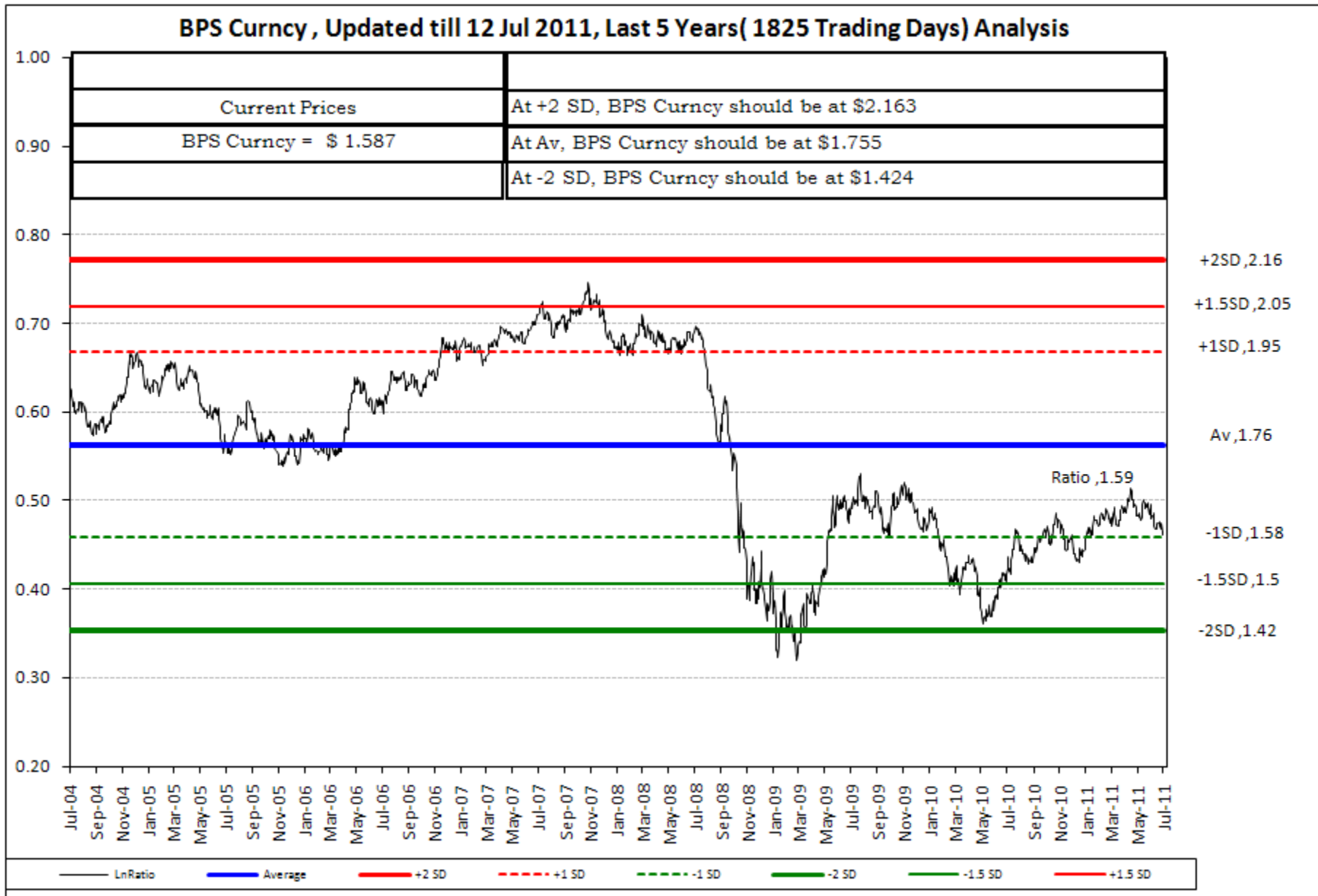
GBP / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)



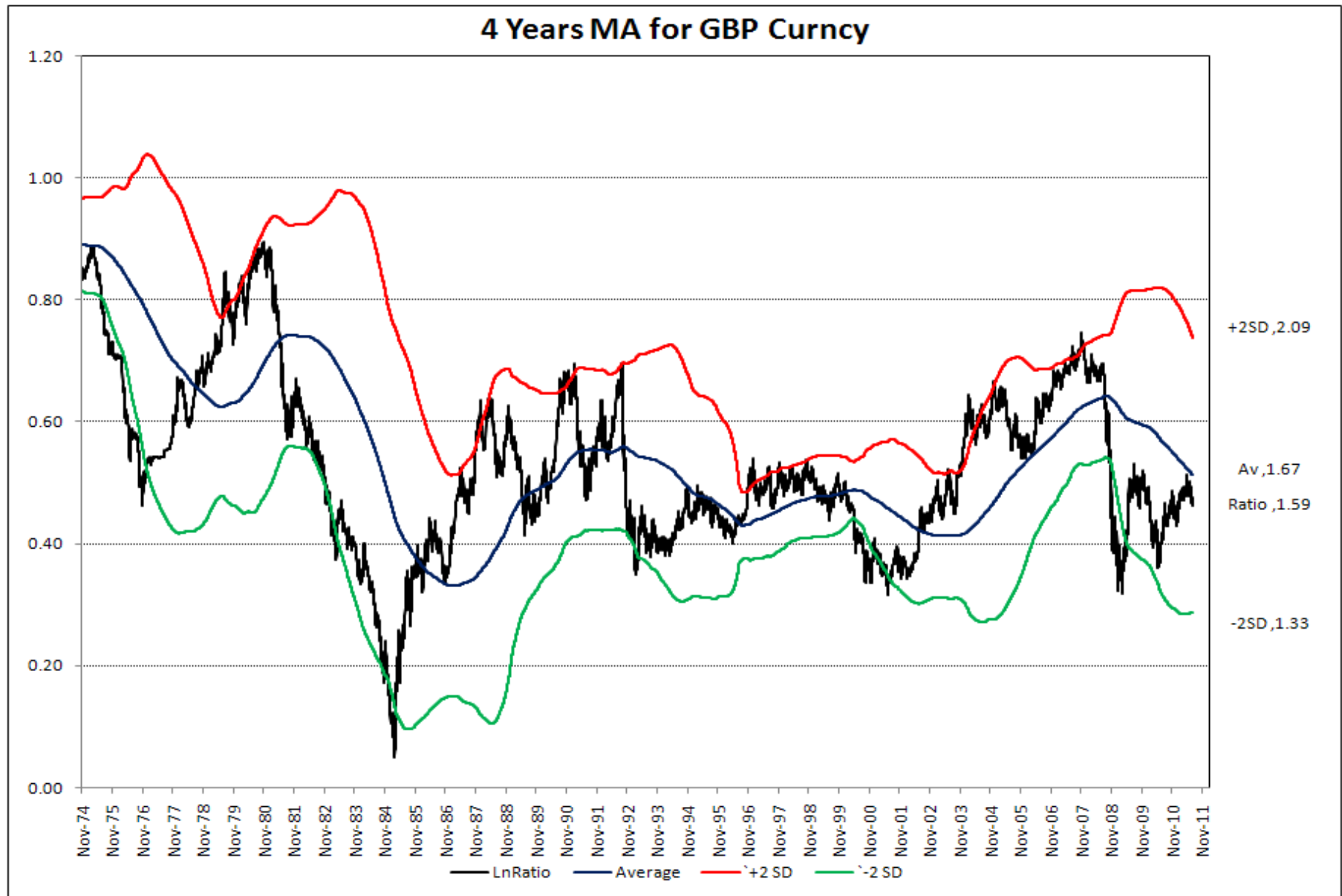
BPS Last 365 Analysis



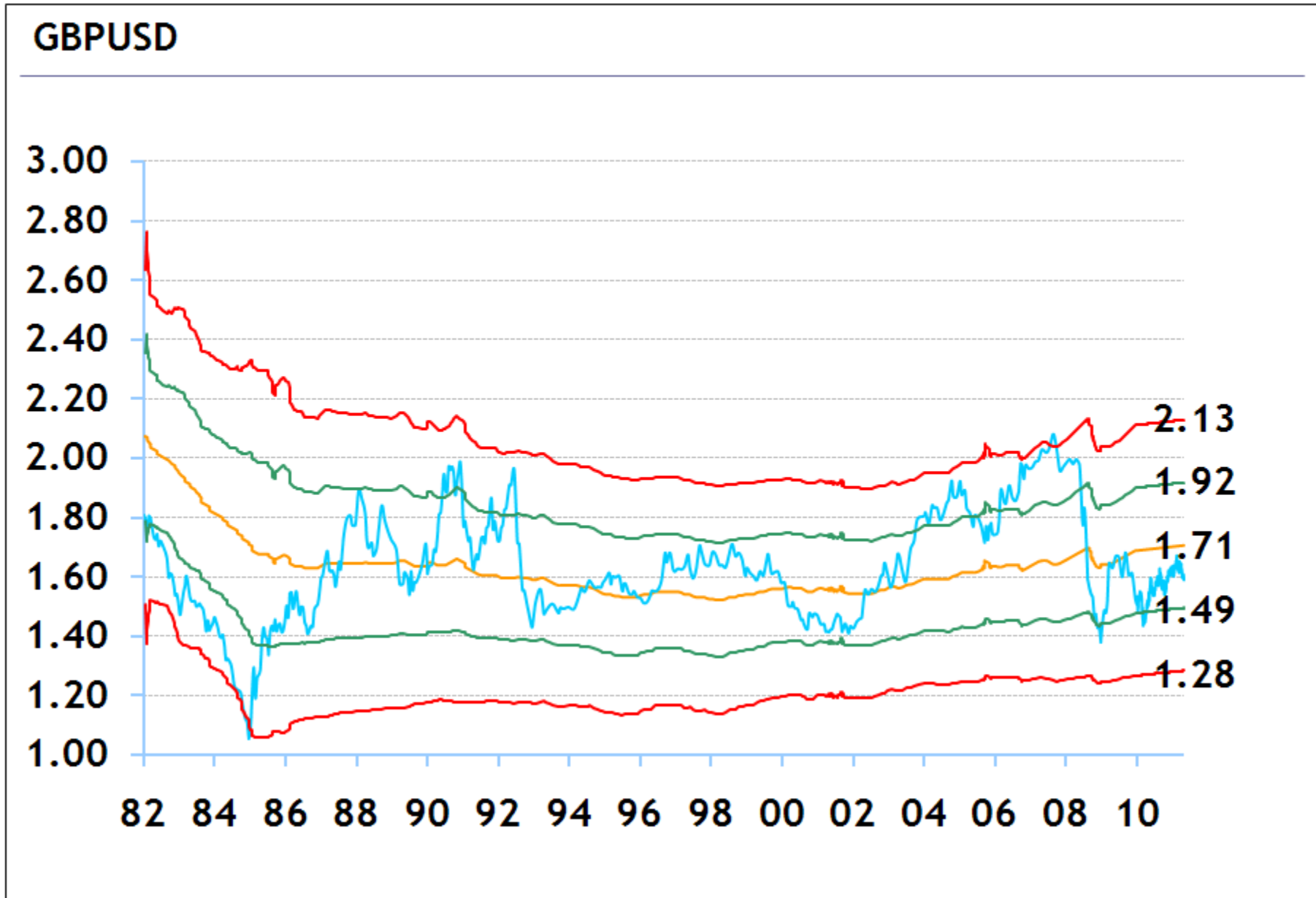
BPS Last 5 yrs Analysis



BPS Last 4 yrs / MA Analysis with SD



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



1- JPY / USD - Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W SMA)

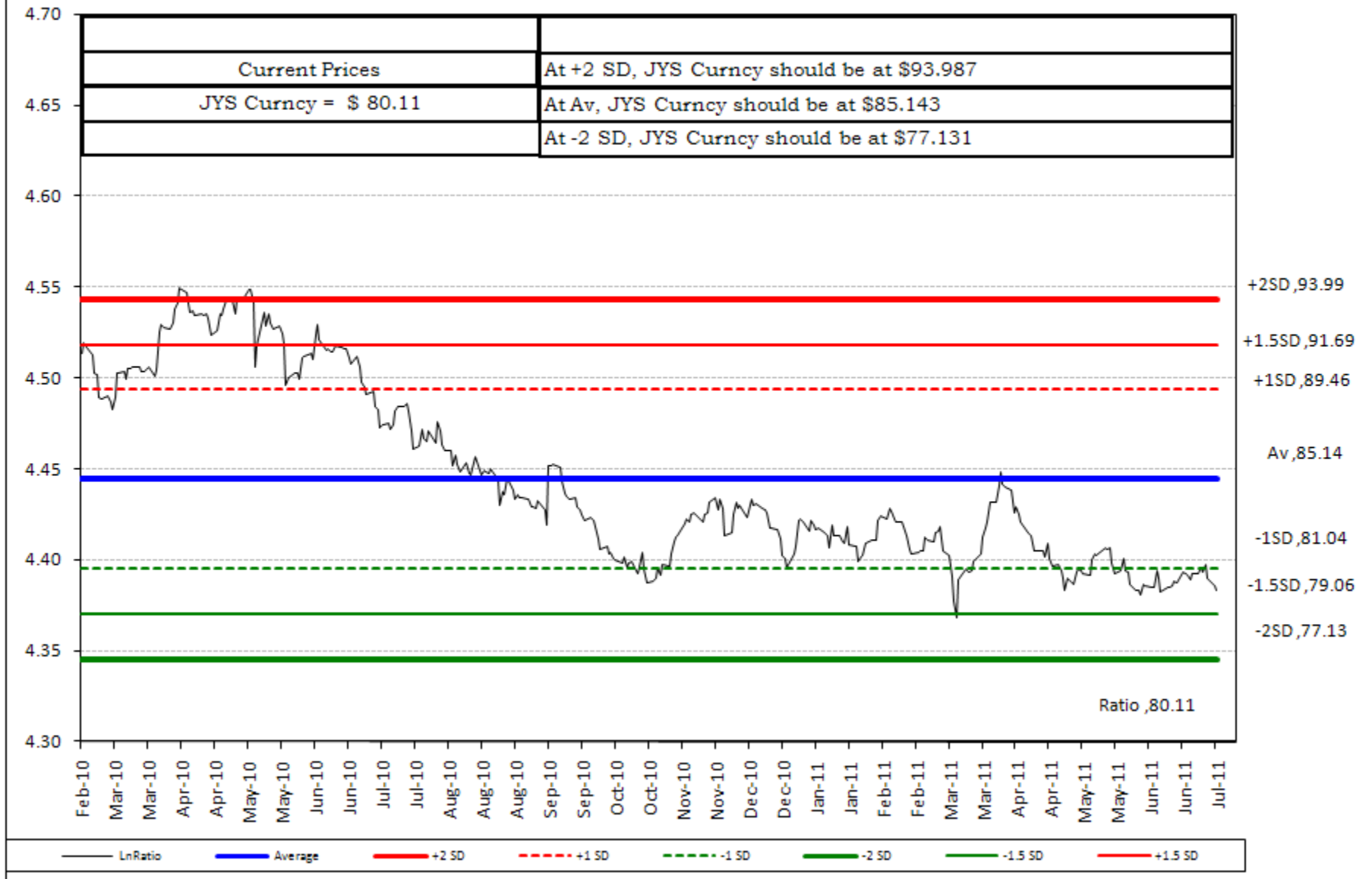


2- JPY / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

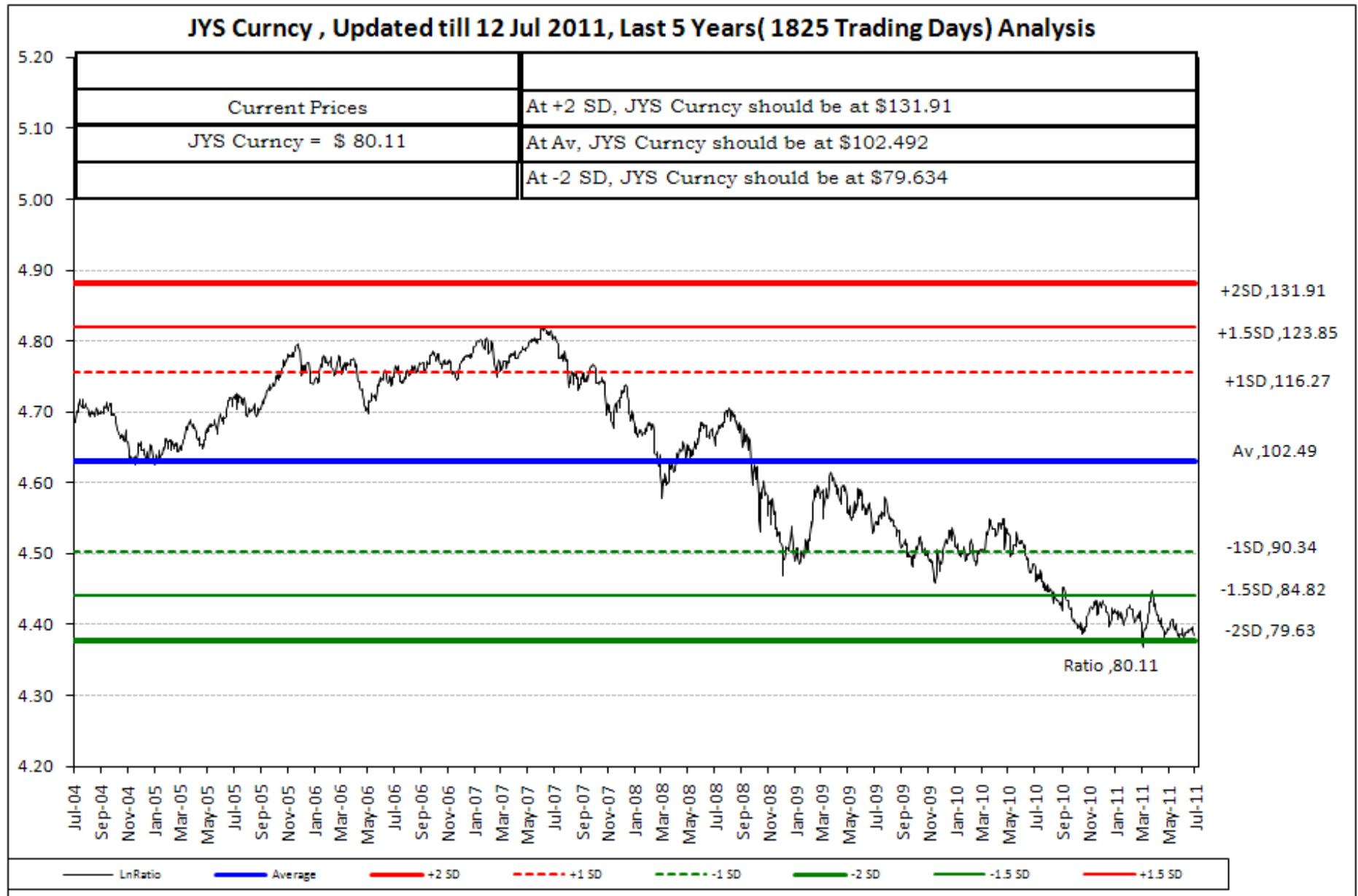


JYS Last 365 Analysis

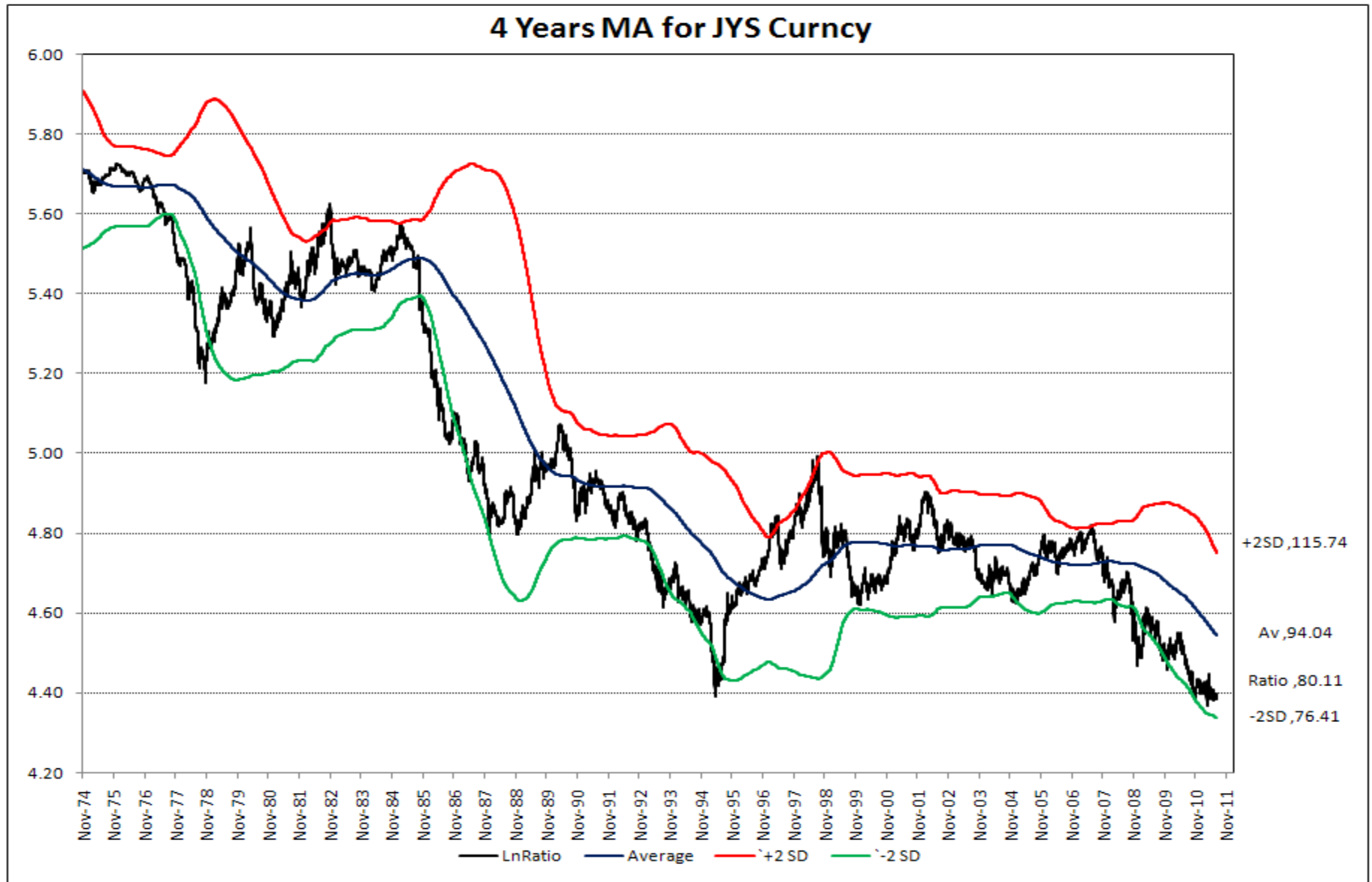
JYS Curncy , Updated till 12 Jul 2011



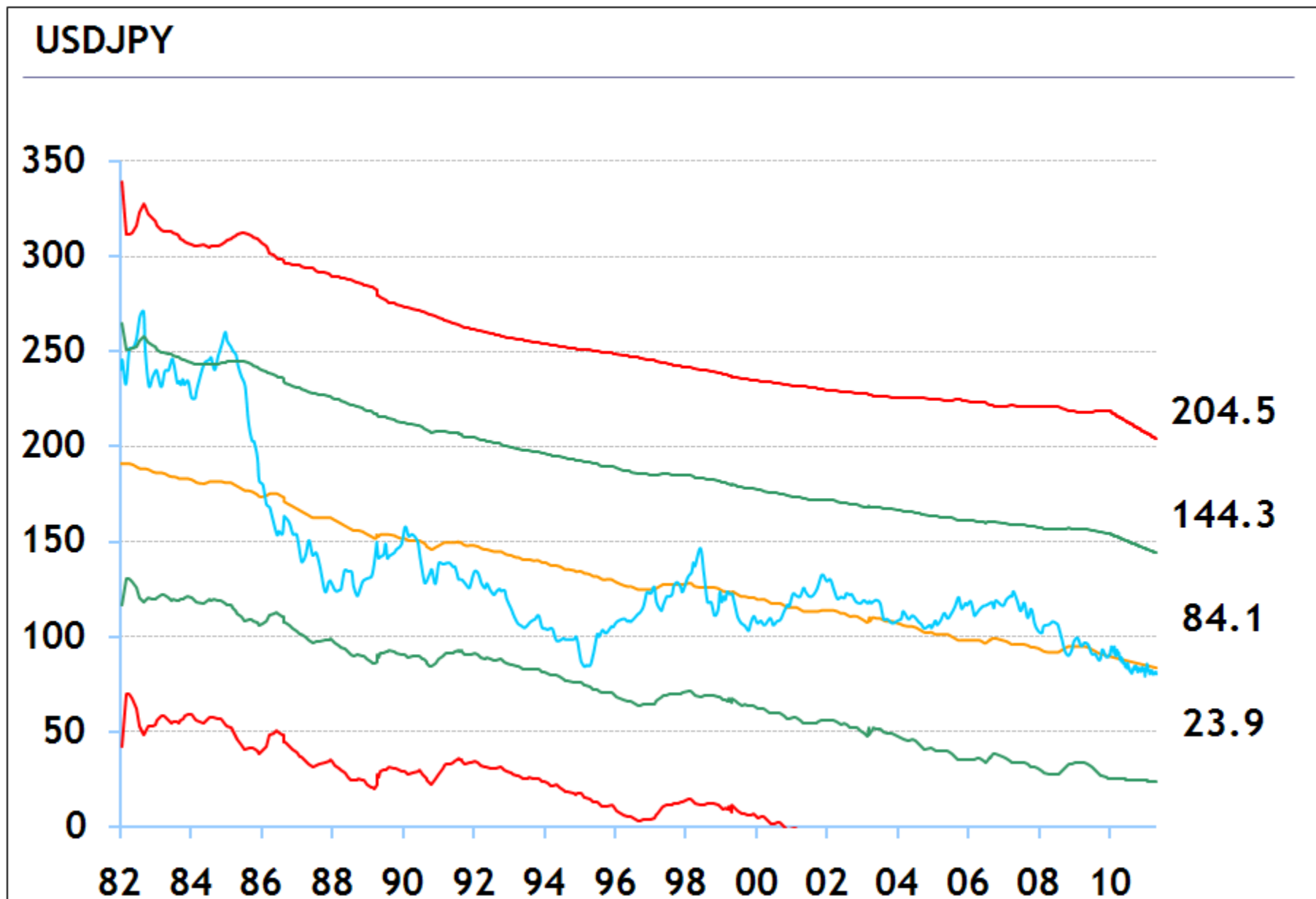
JYS Last 5 yrs Analysis



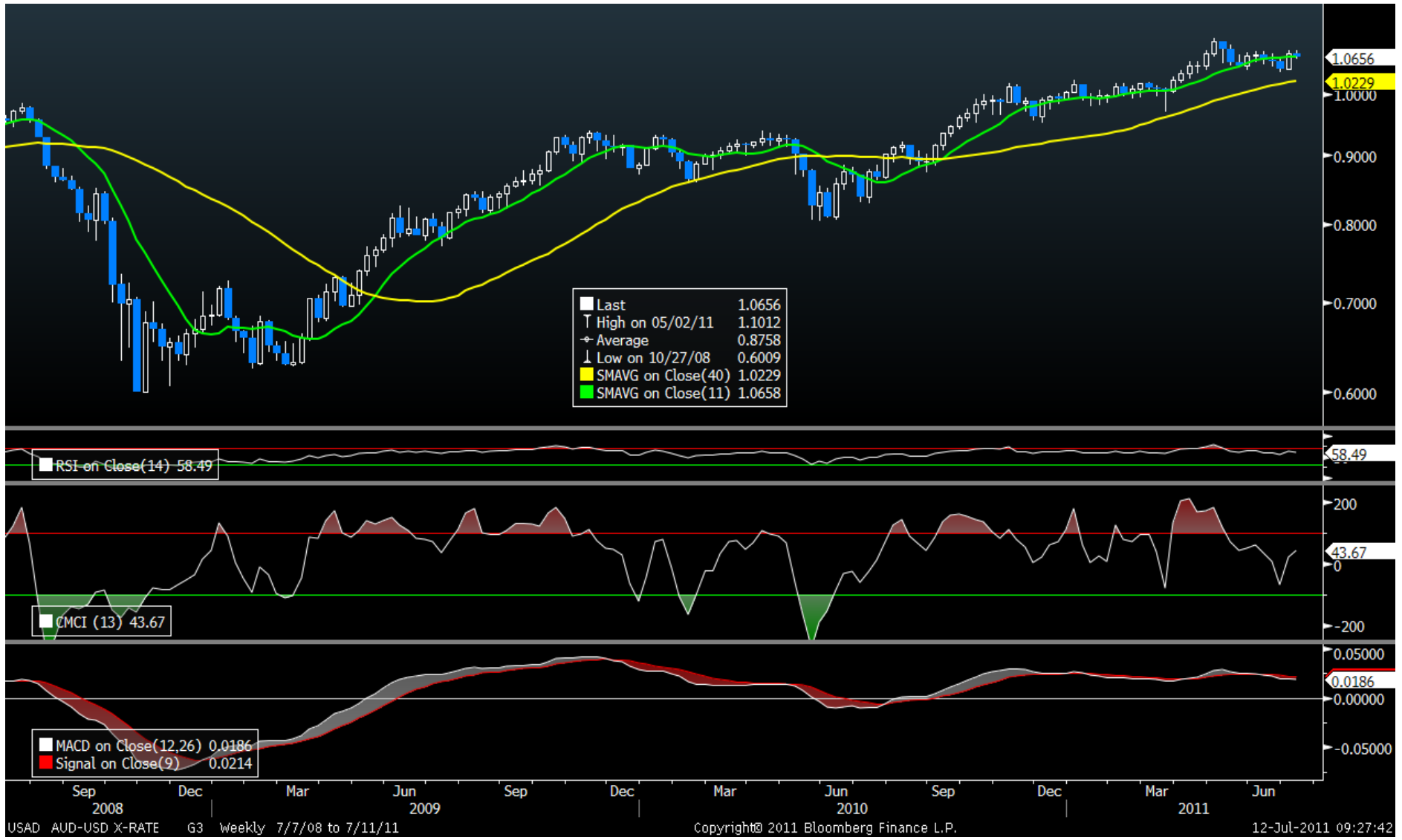
JPY Last 4 yrs / MA Analysis with SD



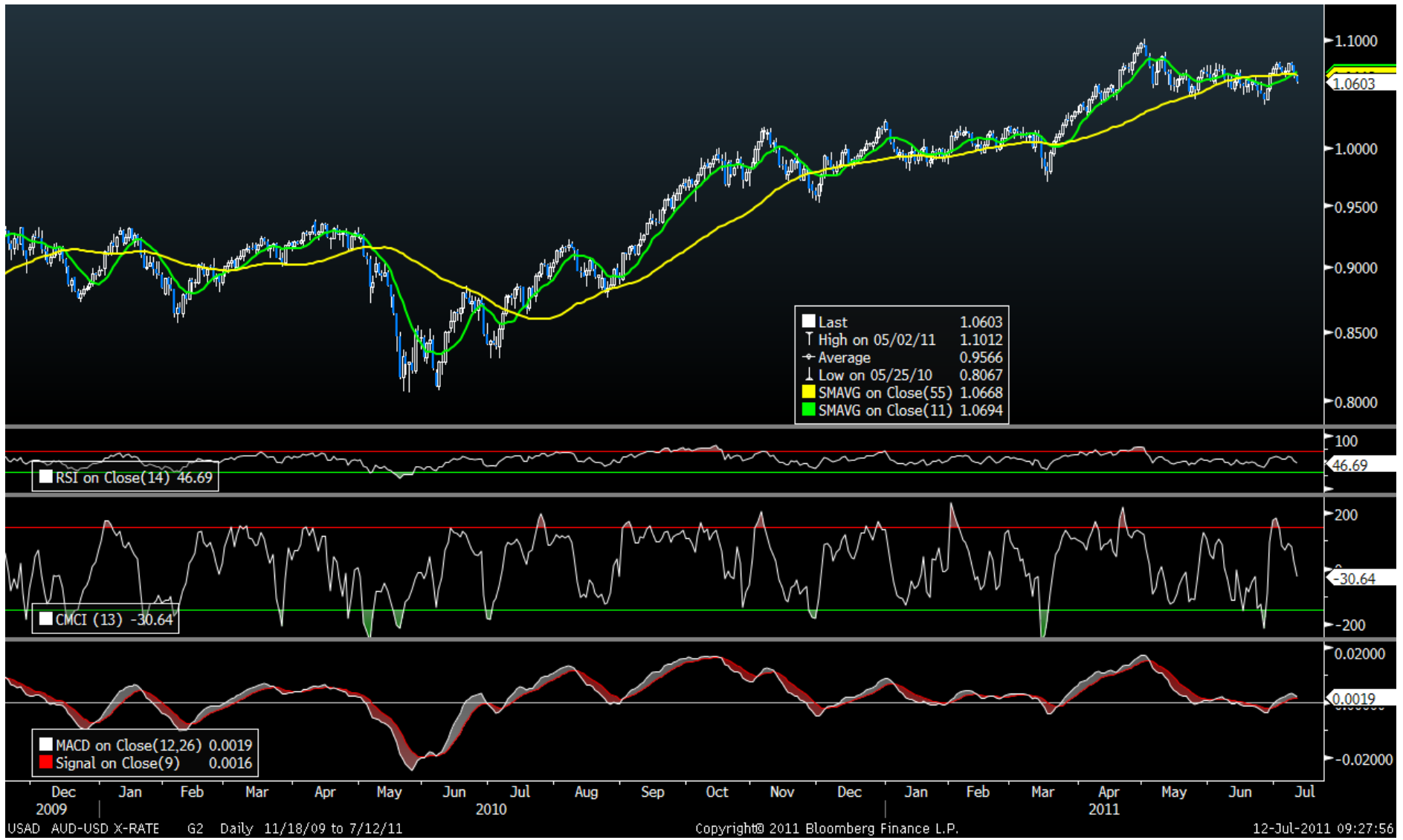
4 - JPY / USD – PPP Reversion & Standard Deviation Analysis – Long Term



1- AUD / USD - Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W SMA)

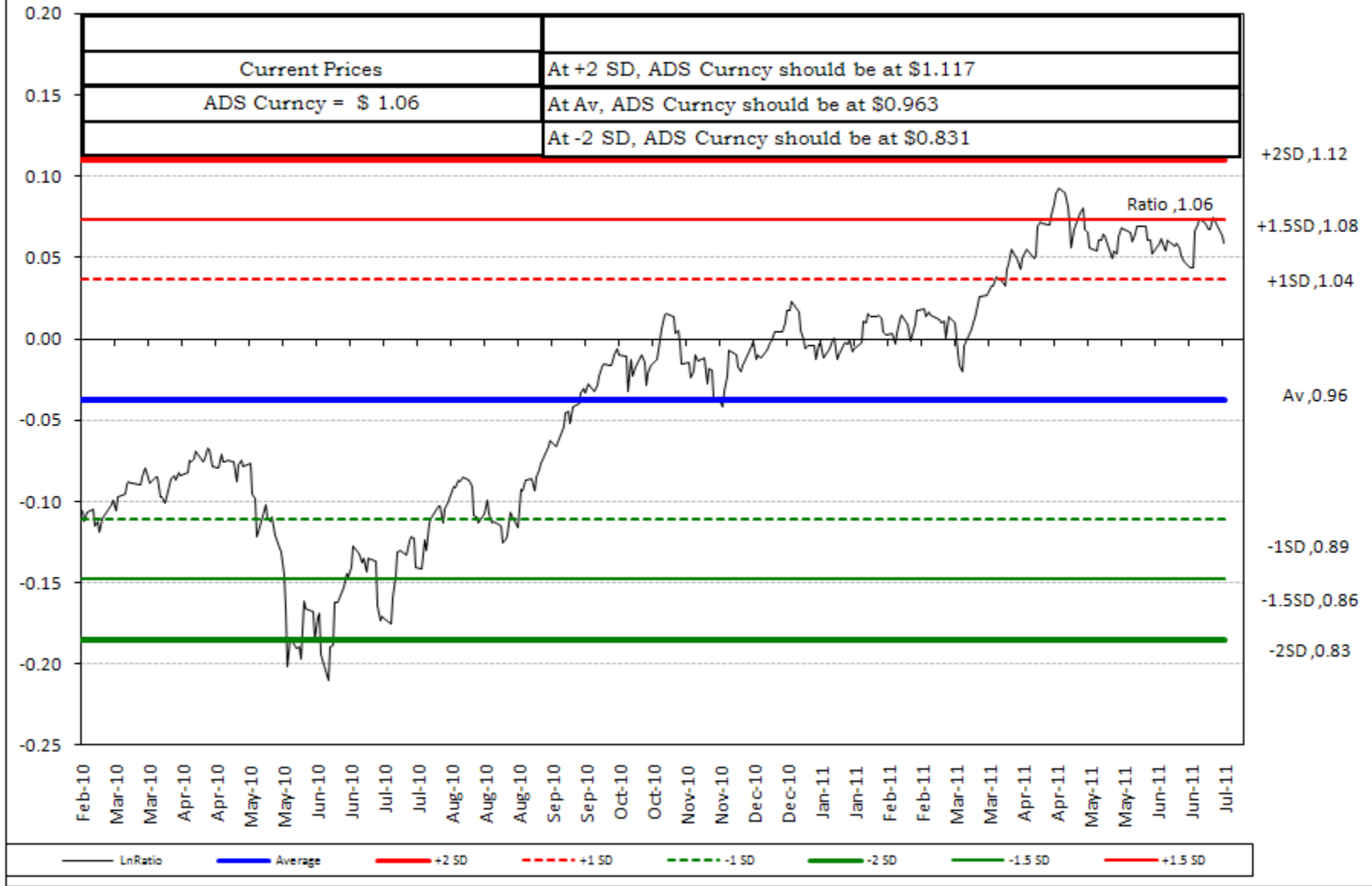


AUD / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

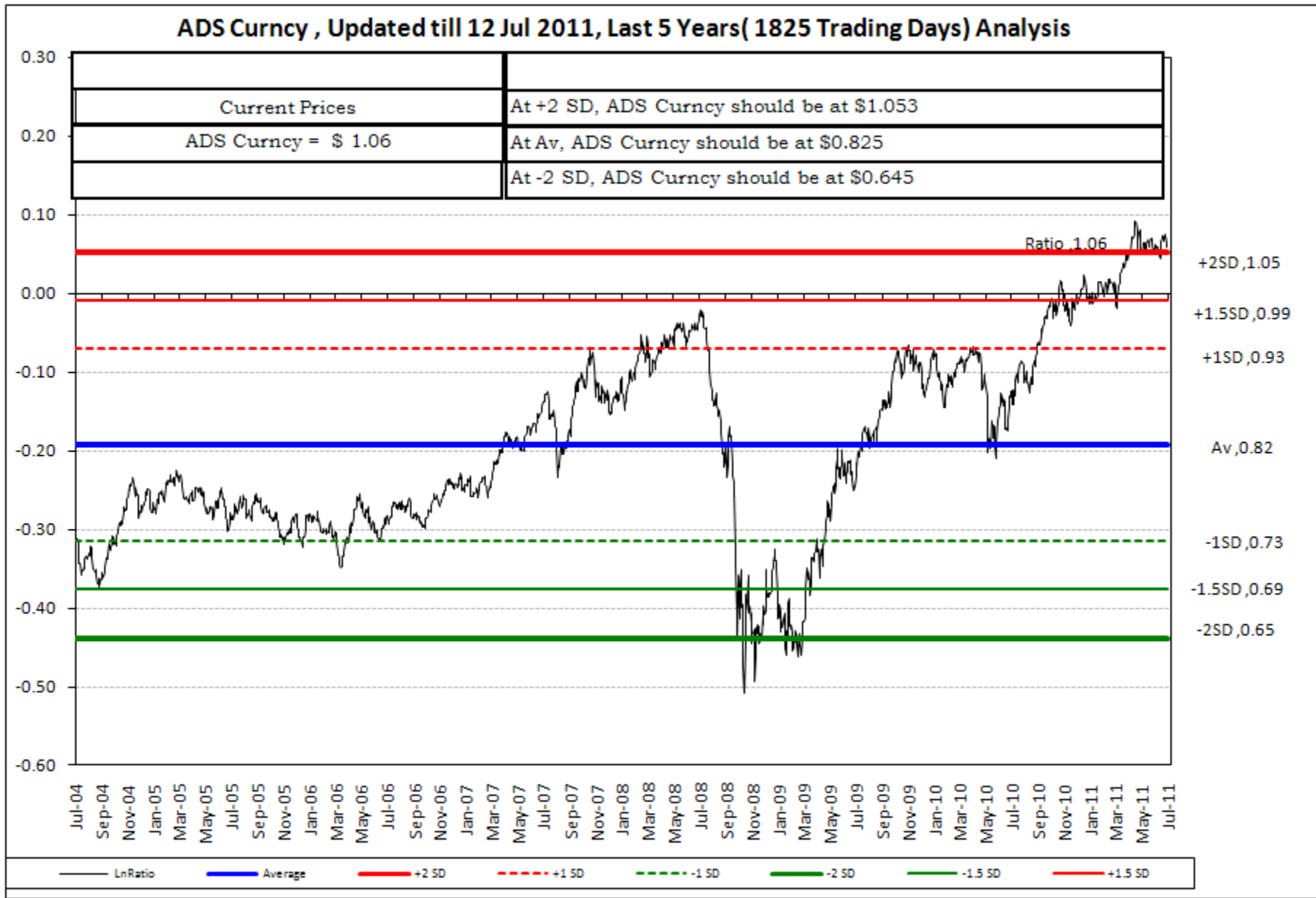


ADS Last 365 Analysis

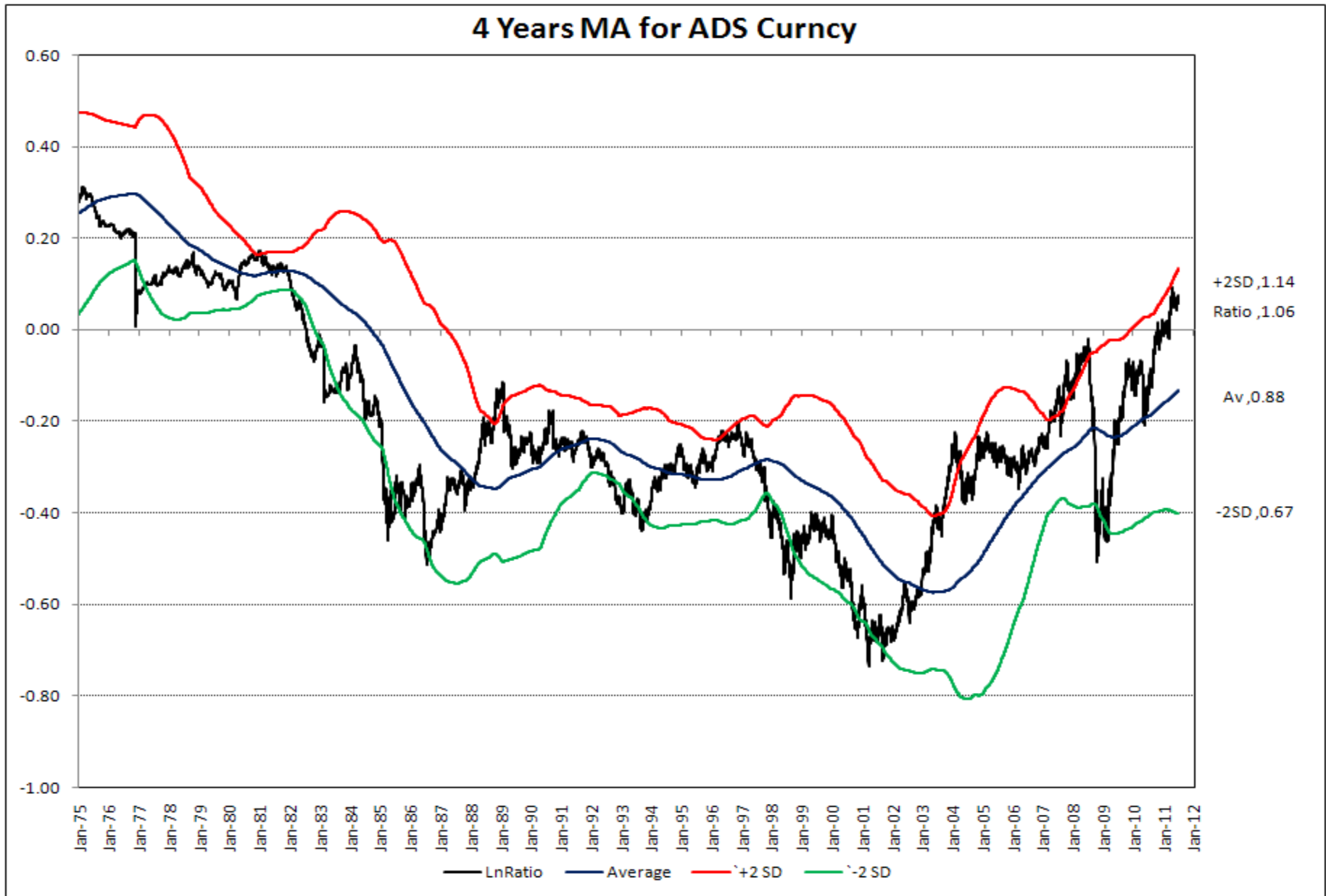
ADS Curncy , Updated till 12 Jul 2011



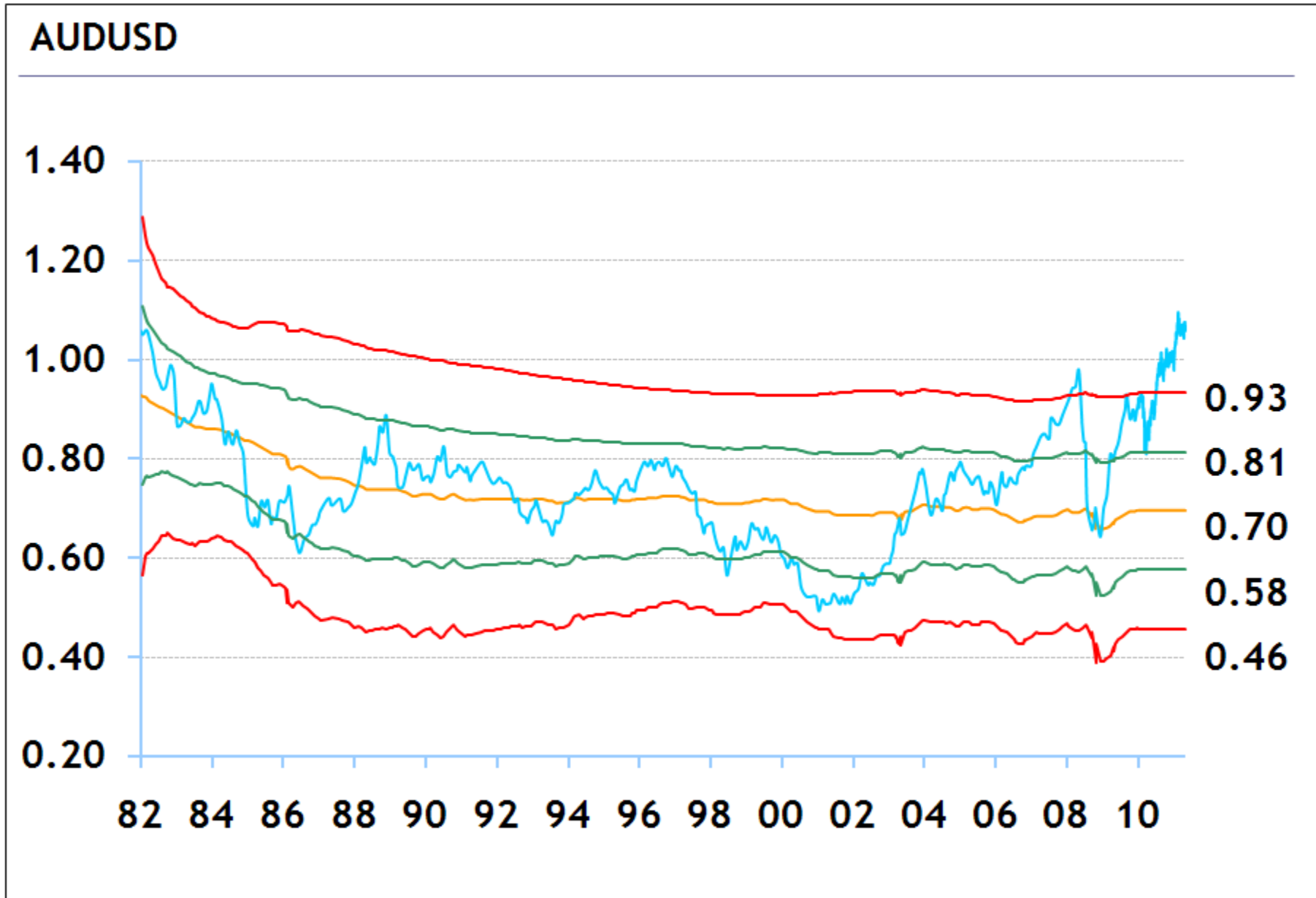
ADS Last 5 yrs Analysis



AUD Last 4 yrs / MA Analysis with SD

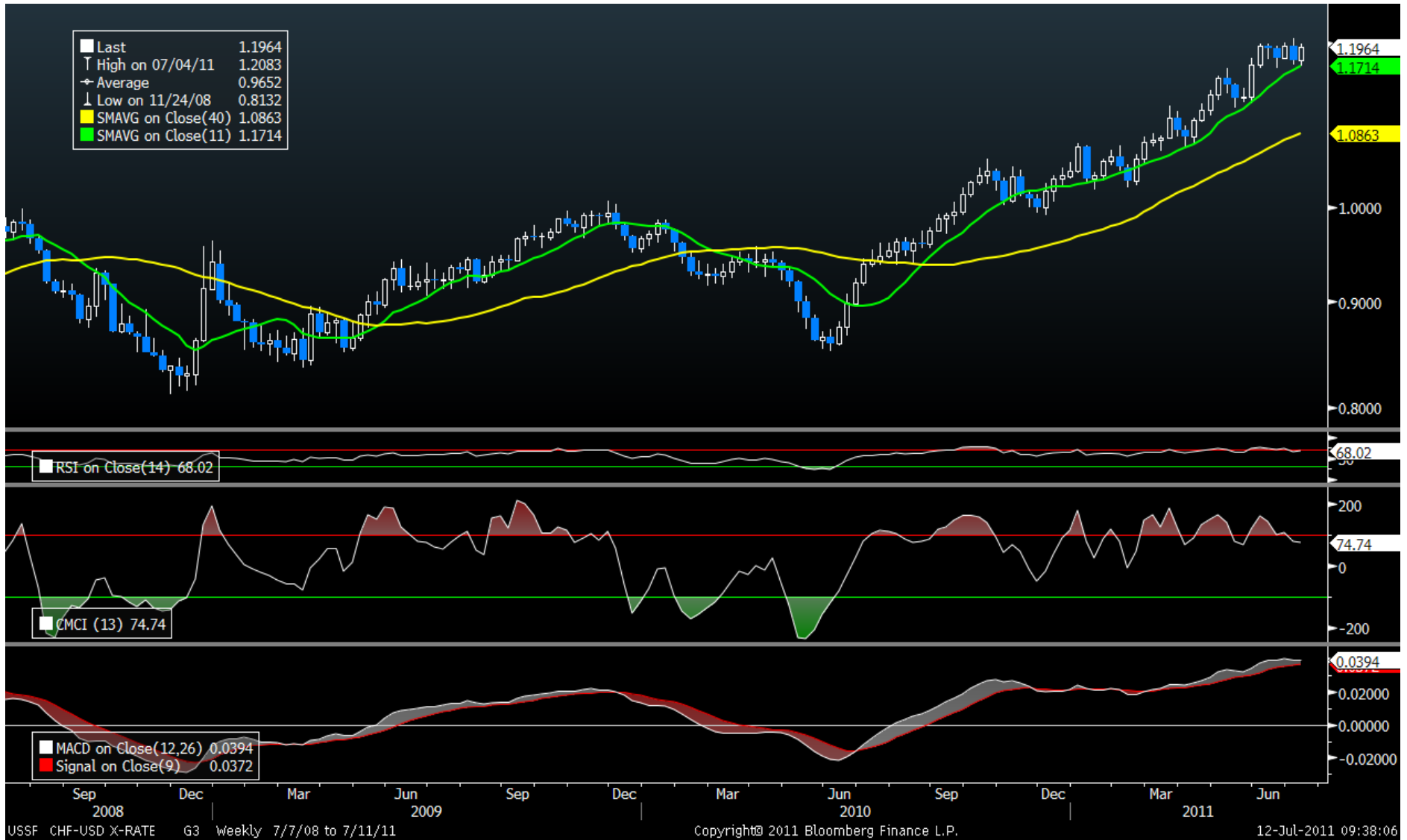


2 - AUD / USD – PPP Reversion & Standard Deviation Analysis – Long Term

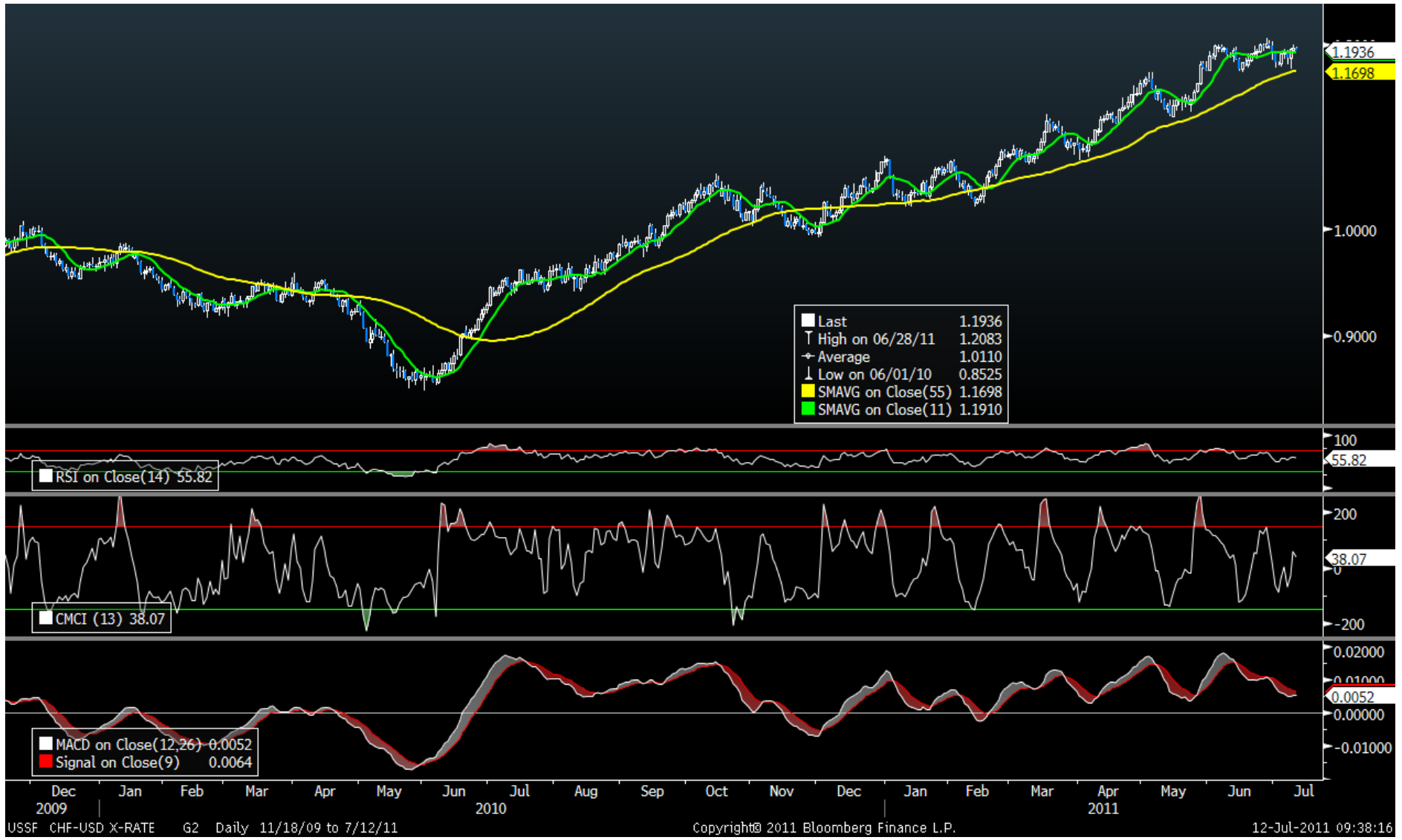


1- CHF / USD - Weekly – 3 Year with RSI, CCI, MACD

(11 W / 40 W SMA)

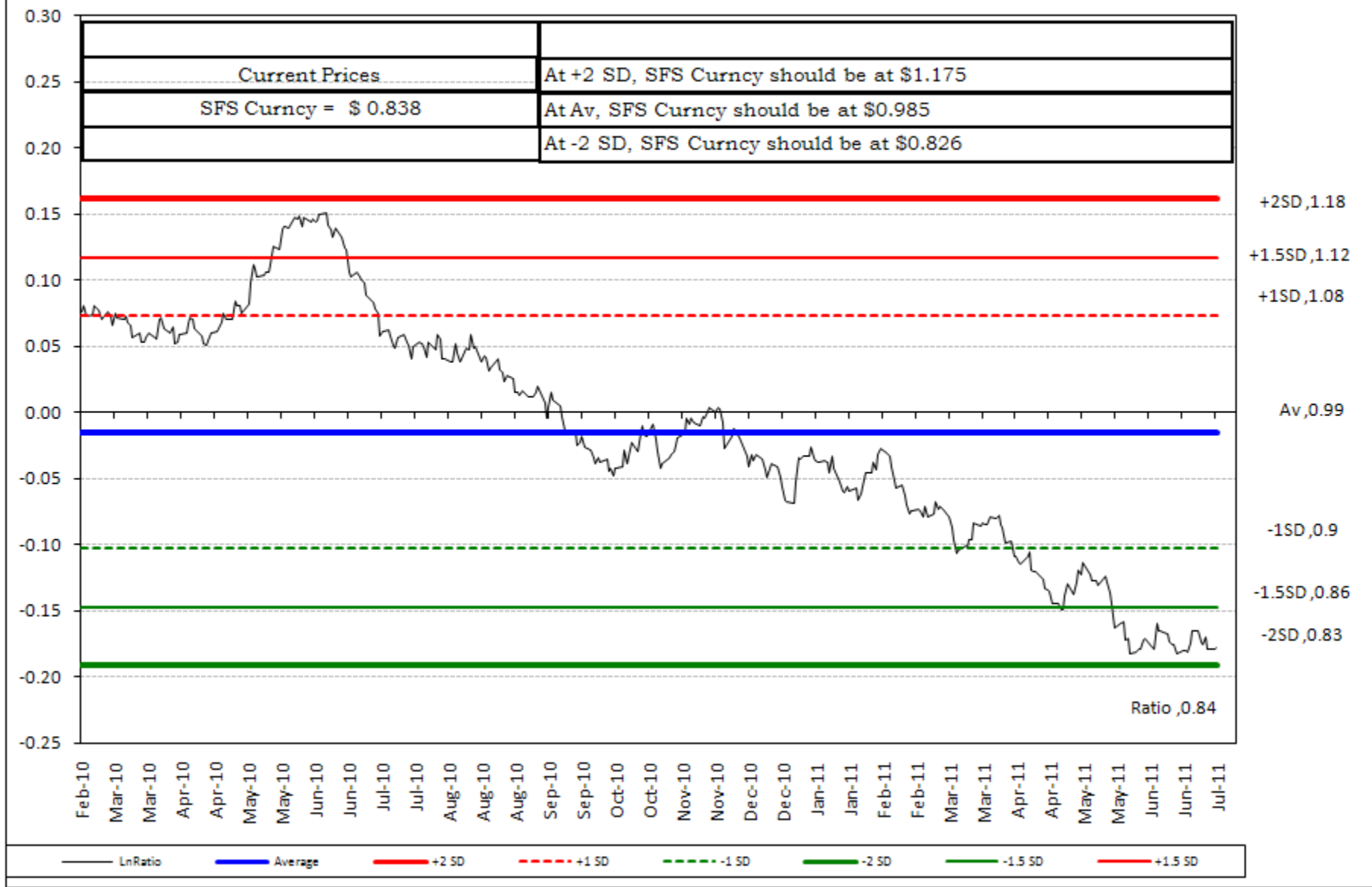


2- CHF / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

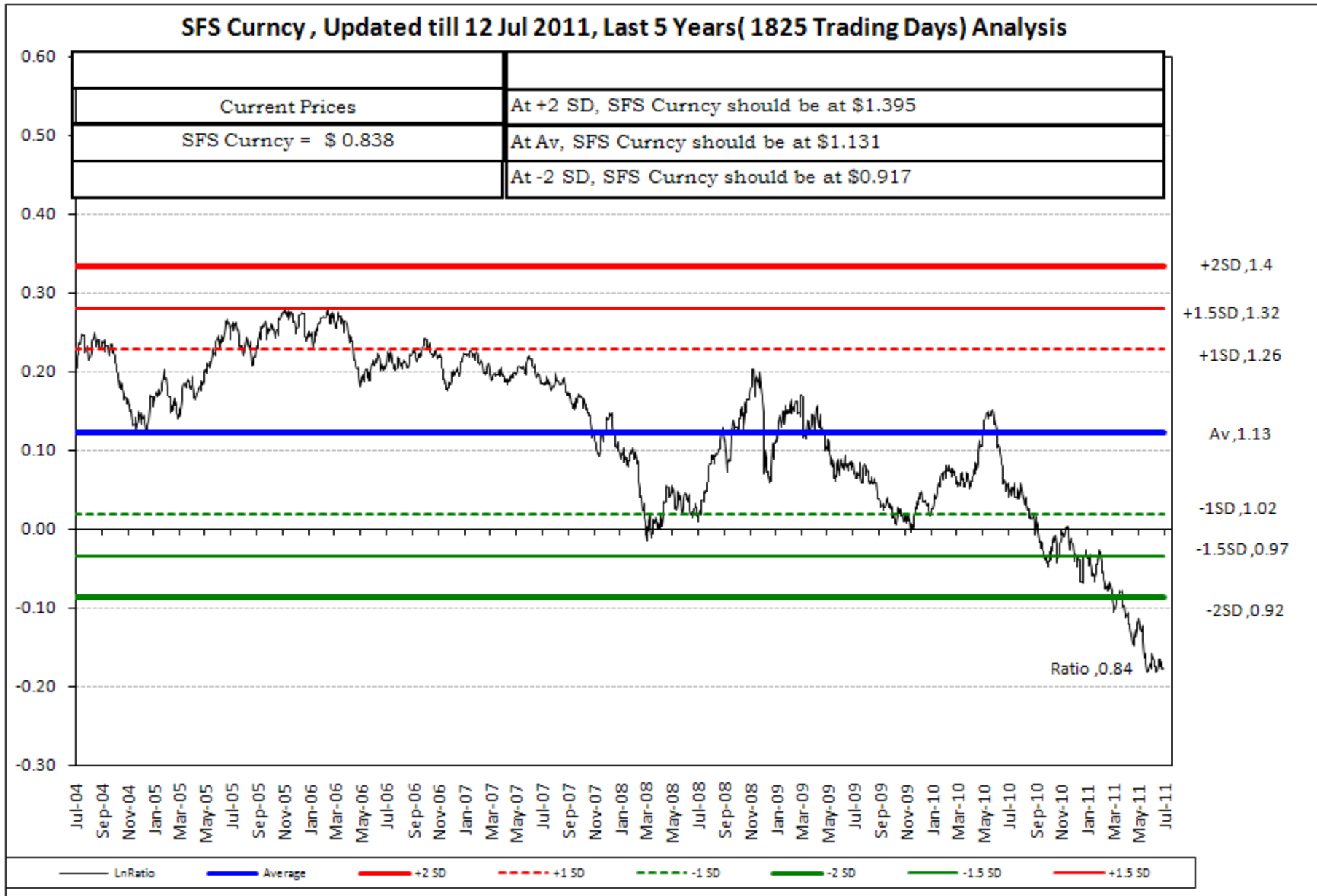


SFS Last 365 Analysis

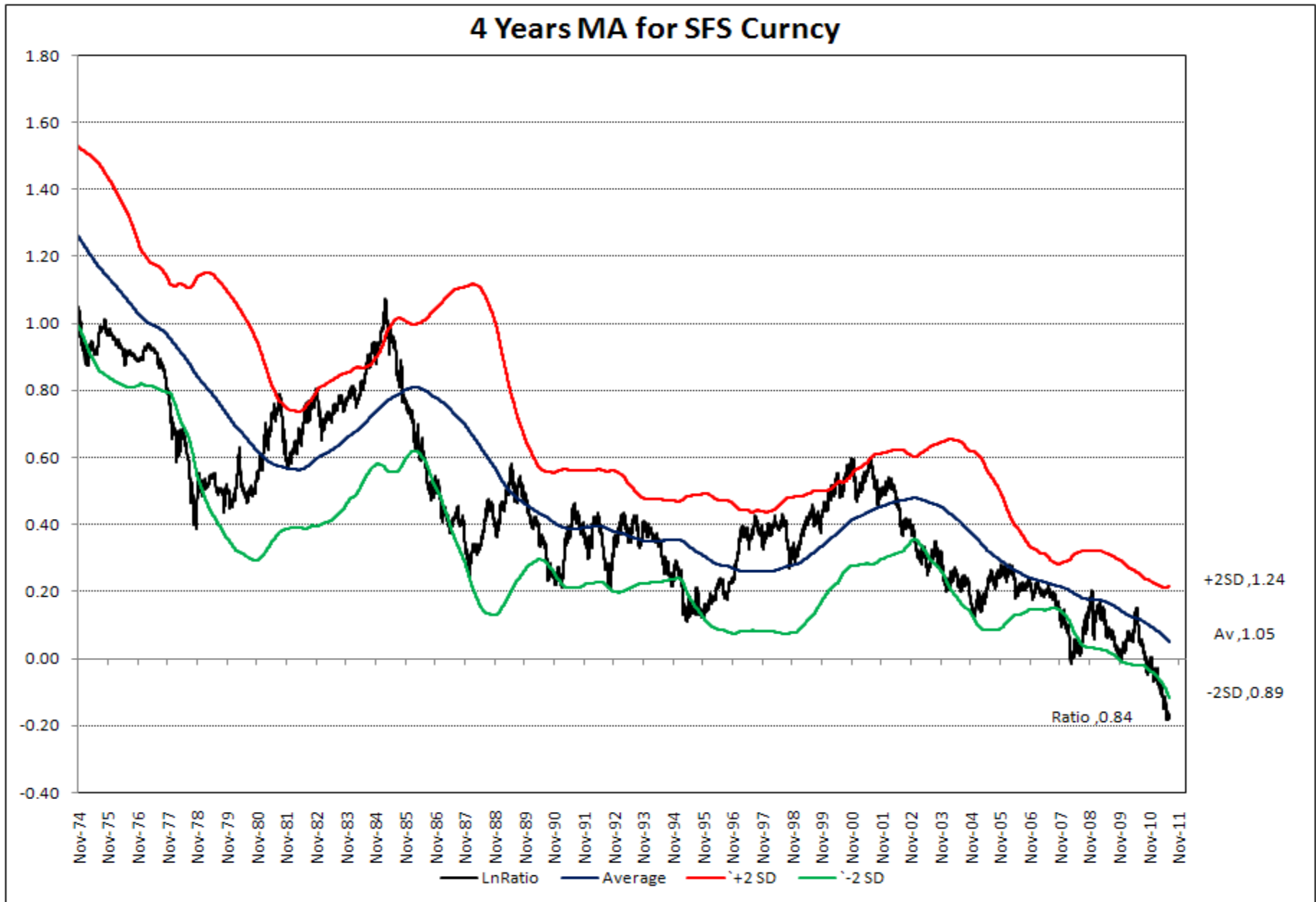
SFS Curncy , Updated till 12 Jul 2011



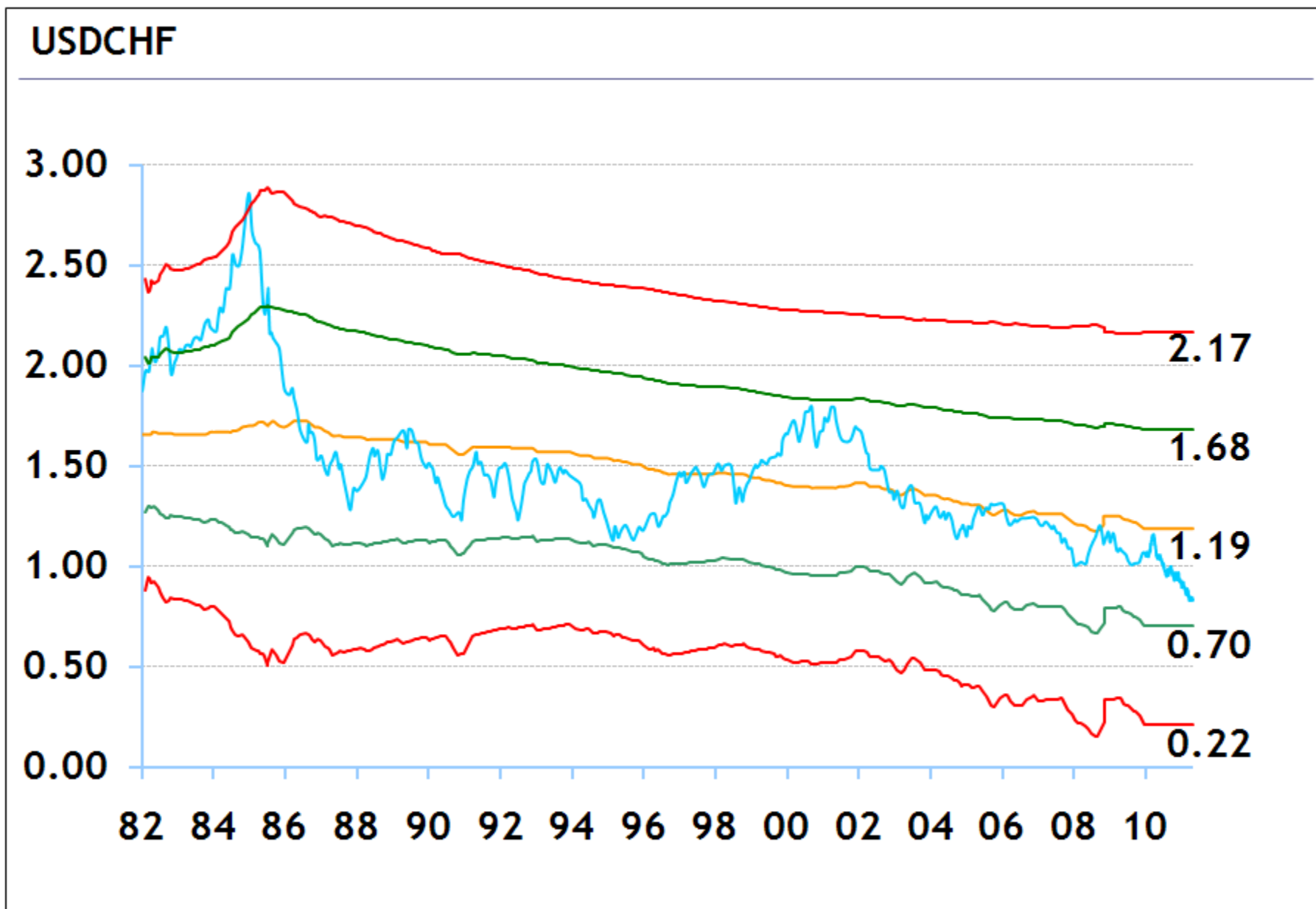
SFS Last 5 yrs Analysis



CHF past 4 yrs / MA Analysis with SD

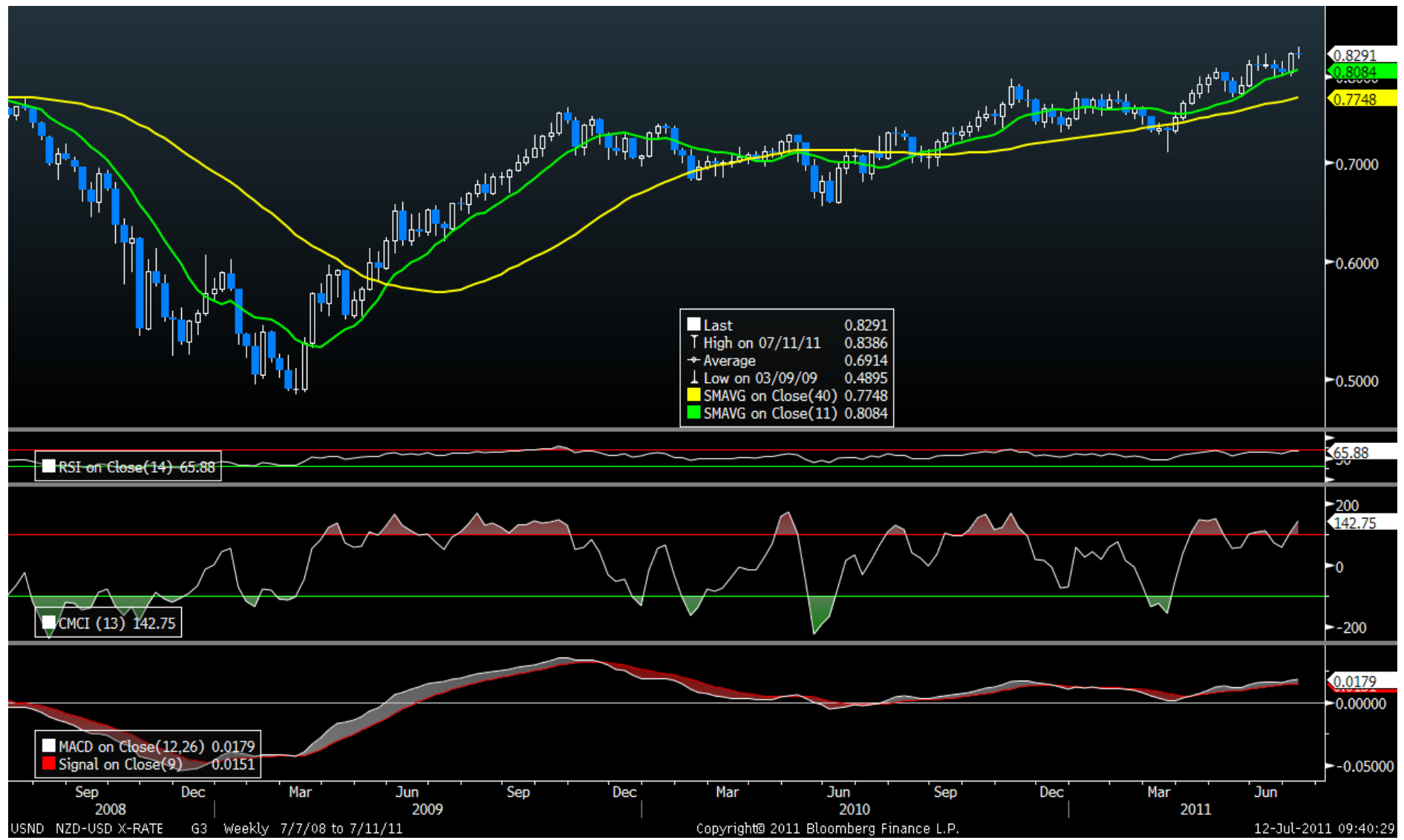


4 - CHF / USD – PPP Reversion & Standard Deviation Analysis – Long Term

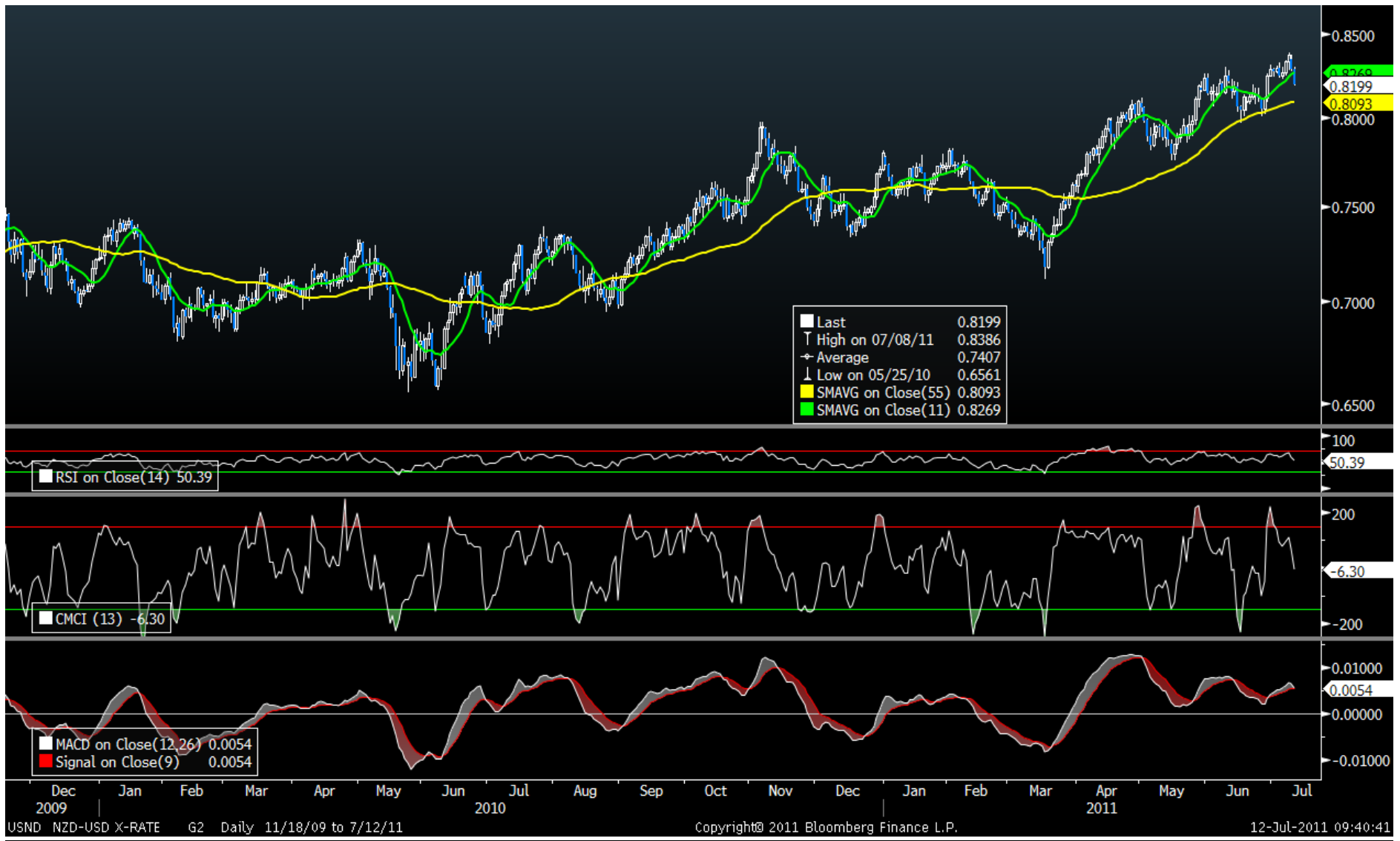


NZD / USD - Weekly - 3 Year with RSI, CCI, MACD

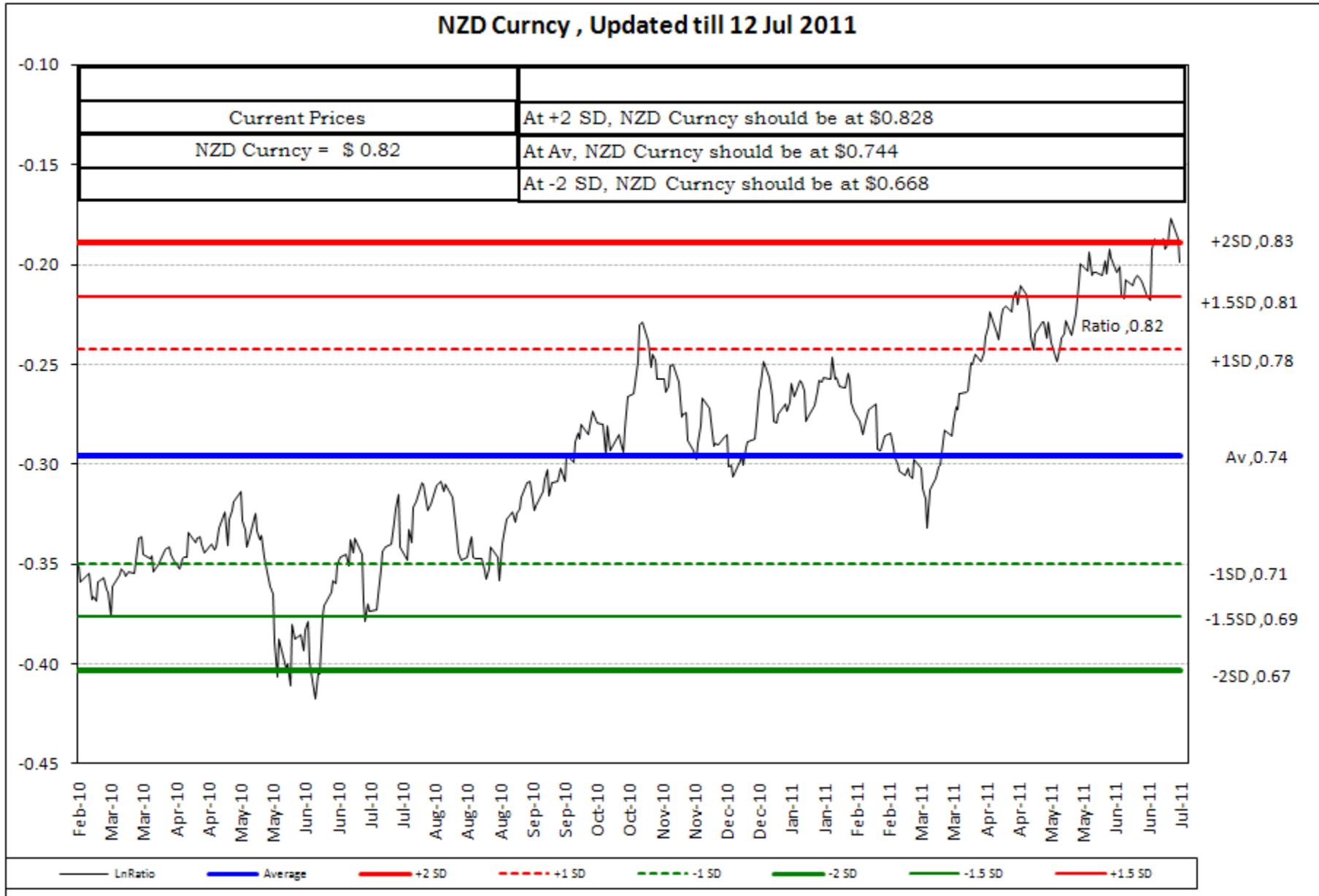
(11 W / 40 W SMA)



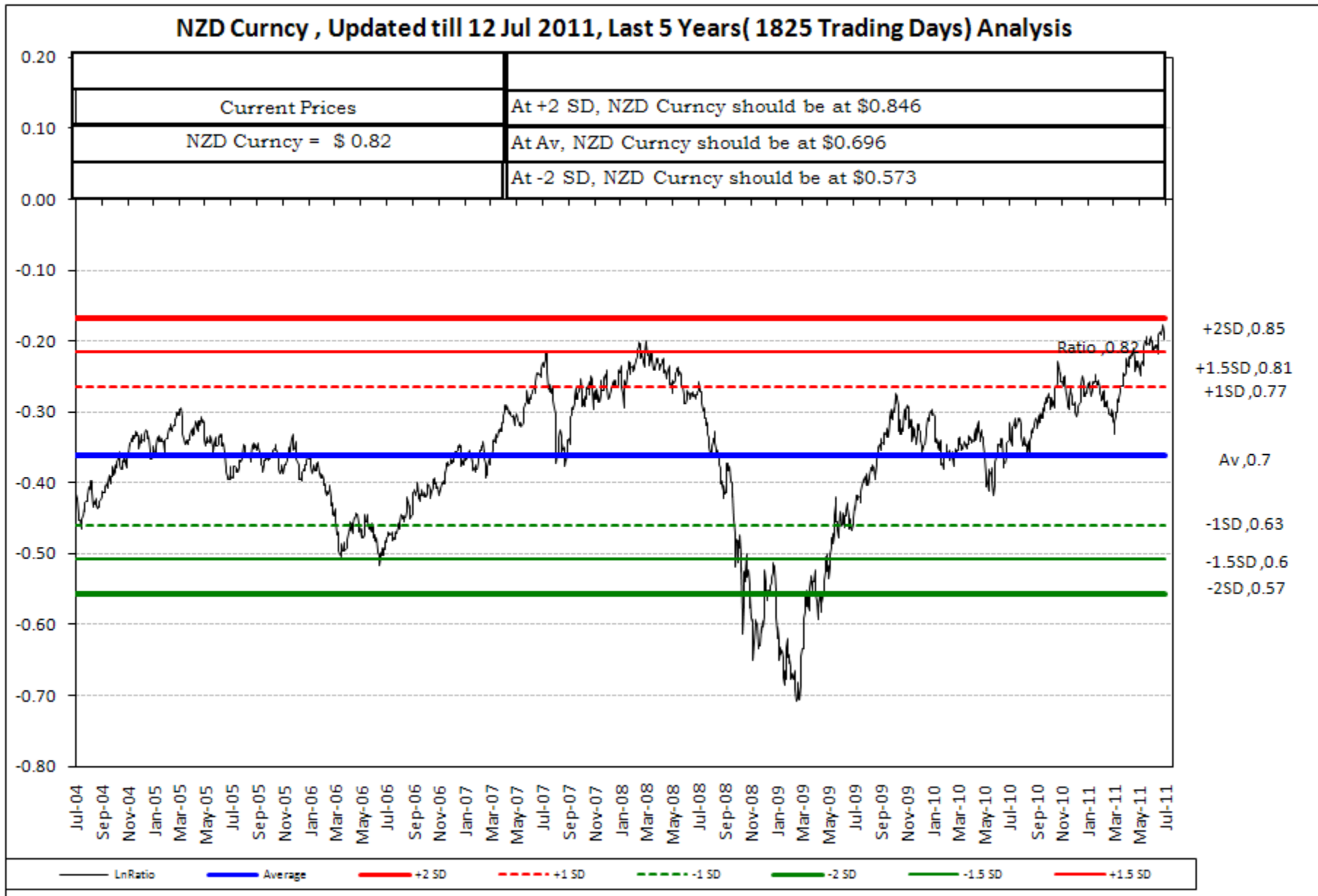
1- NZD / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)



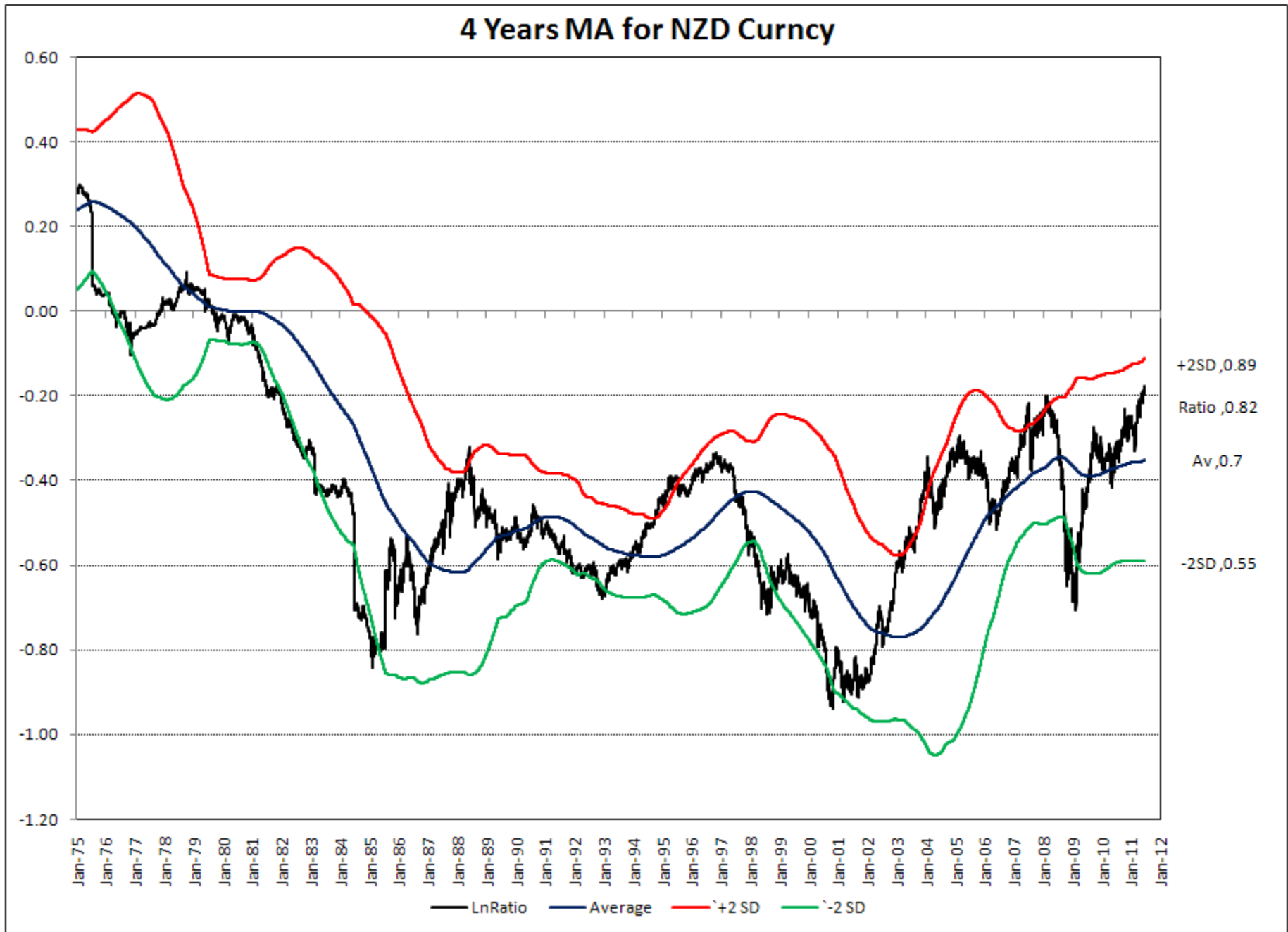
NZD Last 365 Analysis



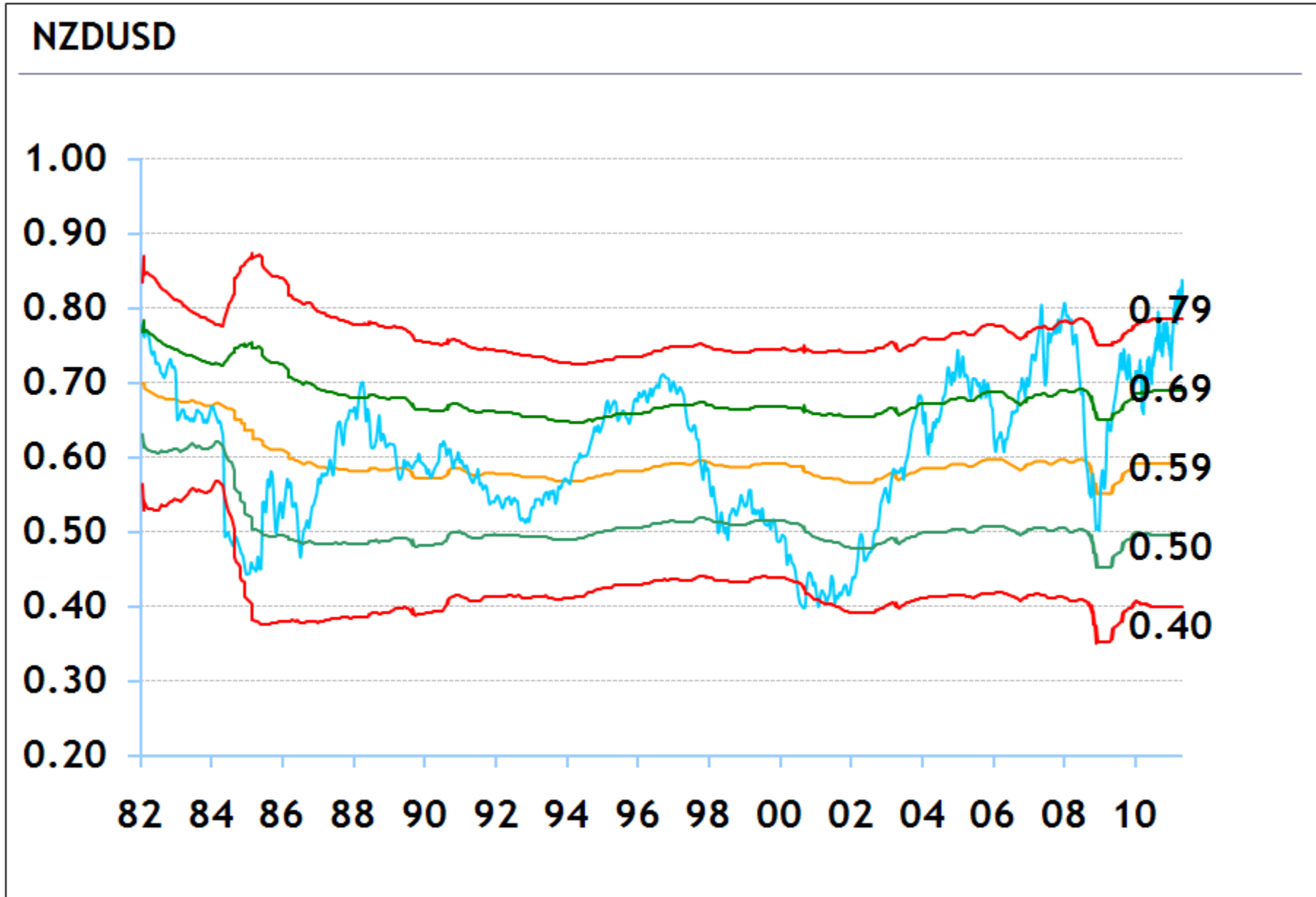
NZD Last 5 yrs Analysis



NZD past 4 yrs / MA Analysis with SD

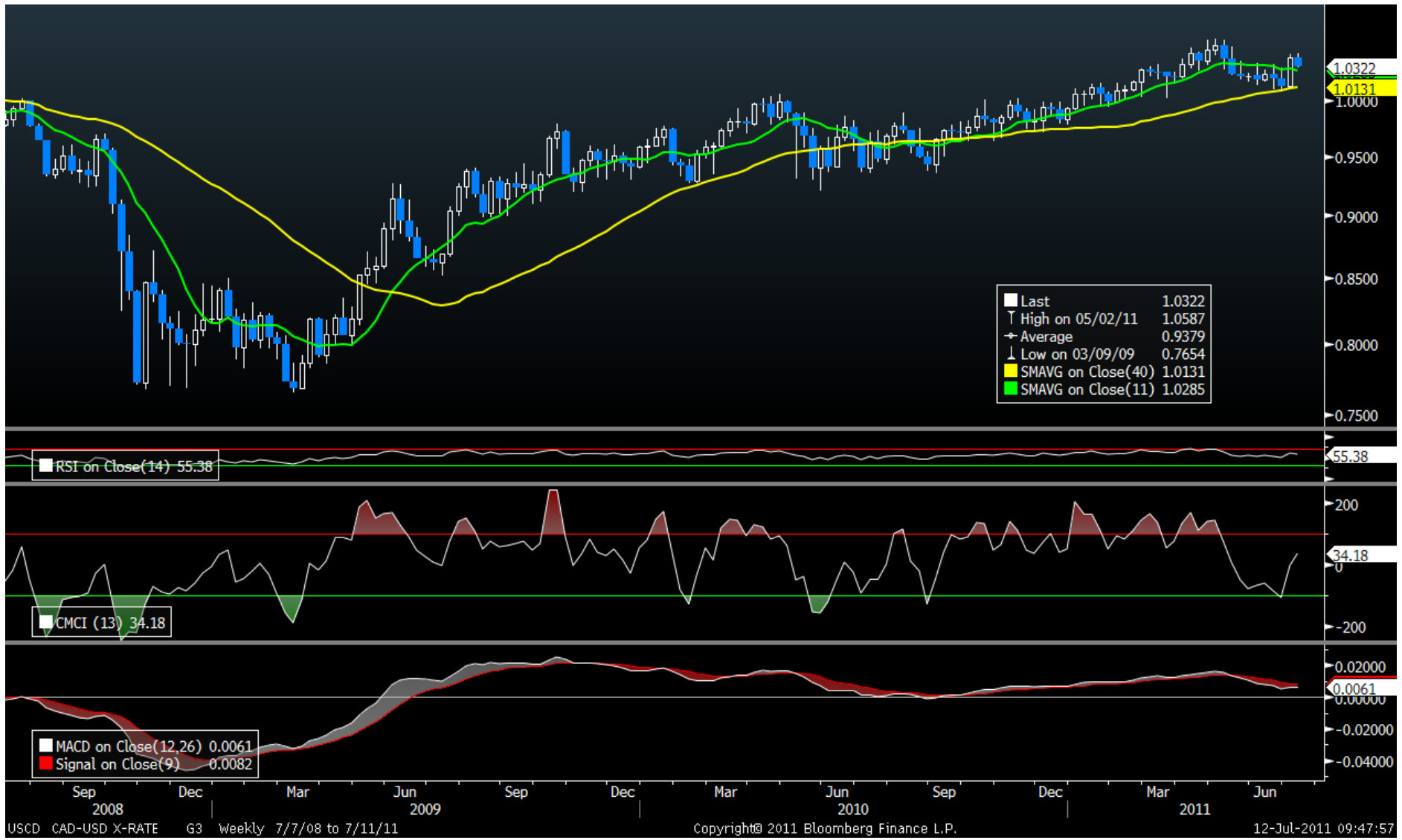


4 - NZD / USD – PPP Reversion & Standard Deviation Analysis – Long Term

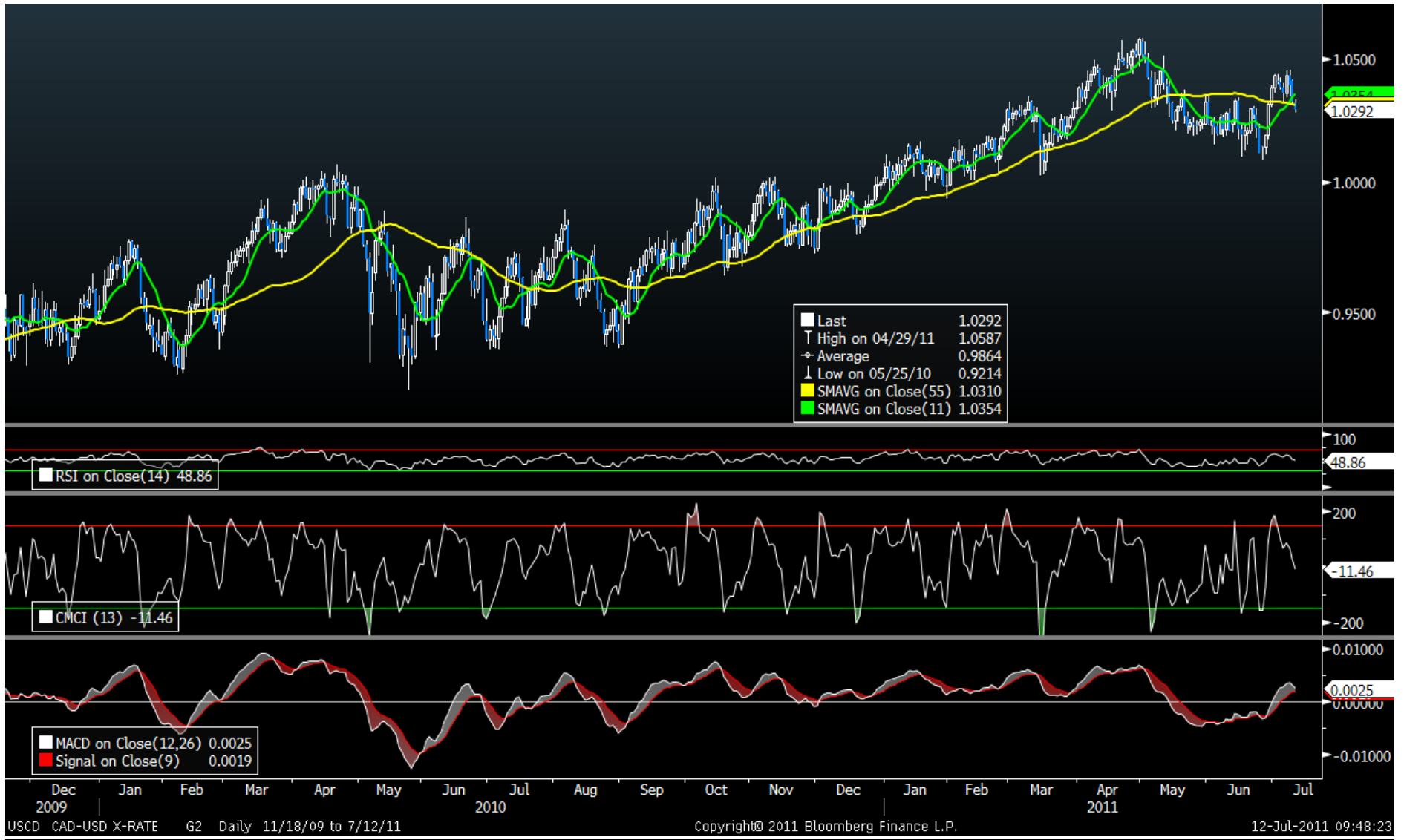


CAD / USD - Weekly – 3 Year with RSI, CCI, MACD

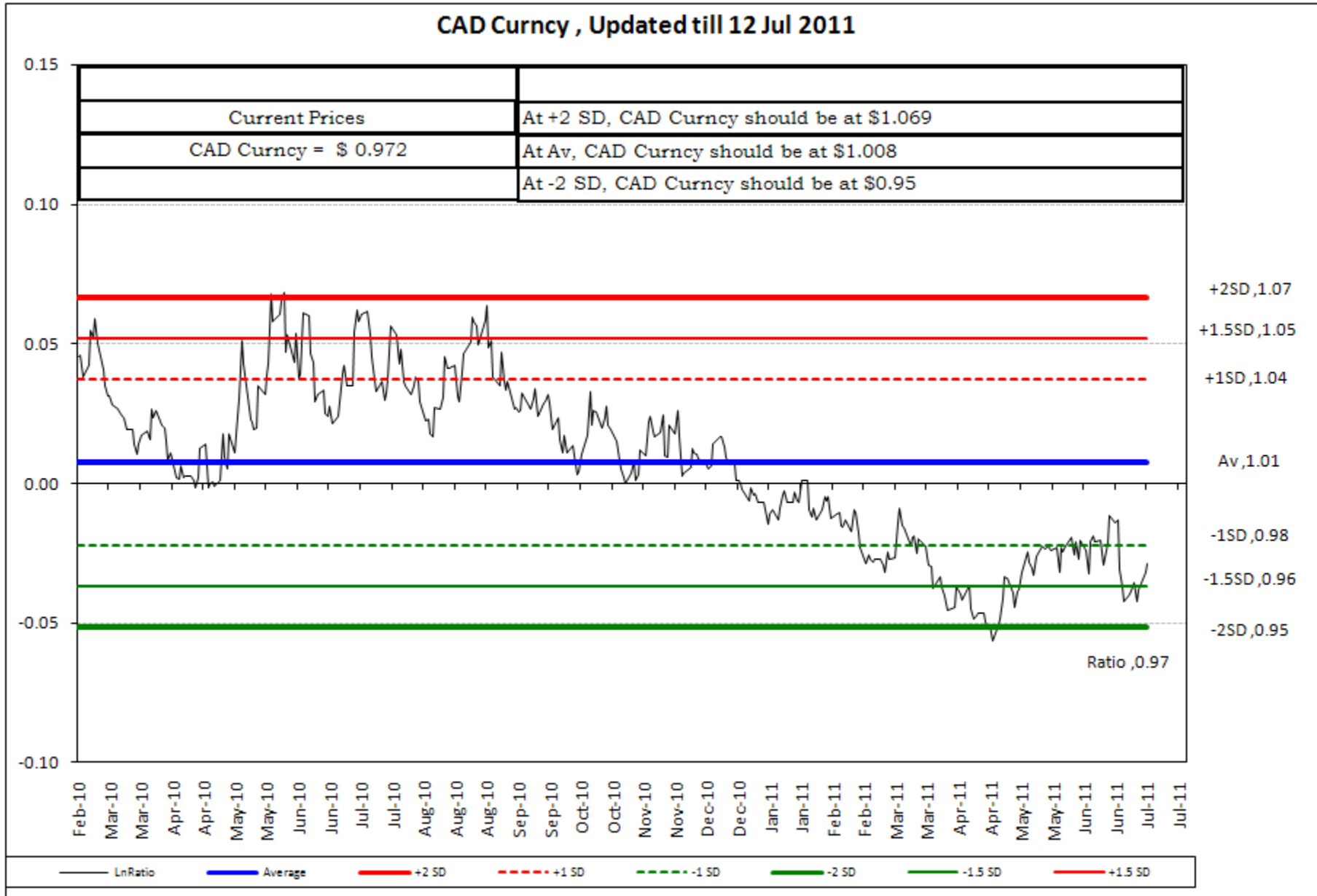
(11 W / 40 W SMA)



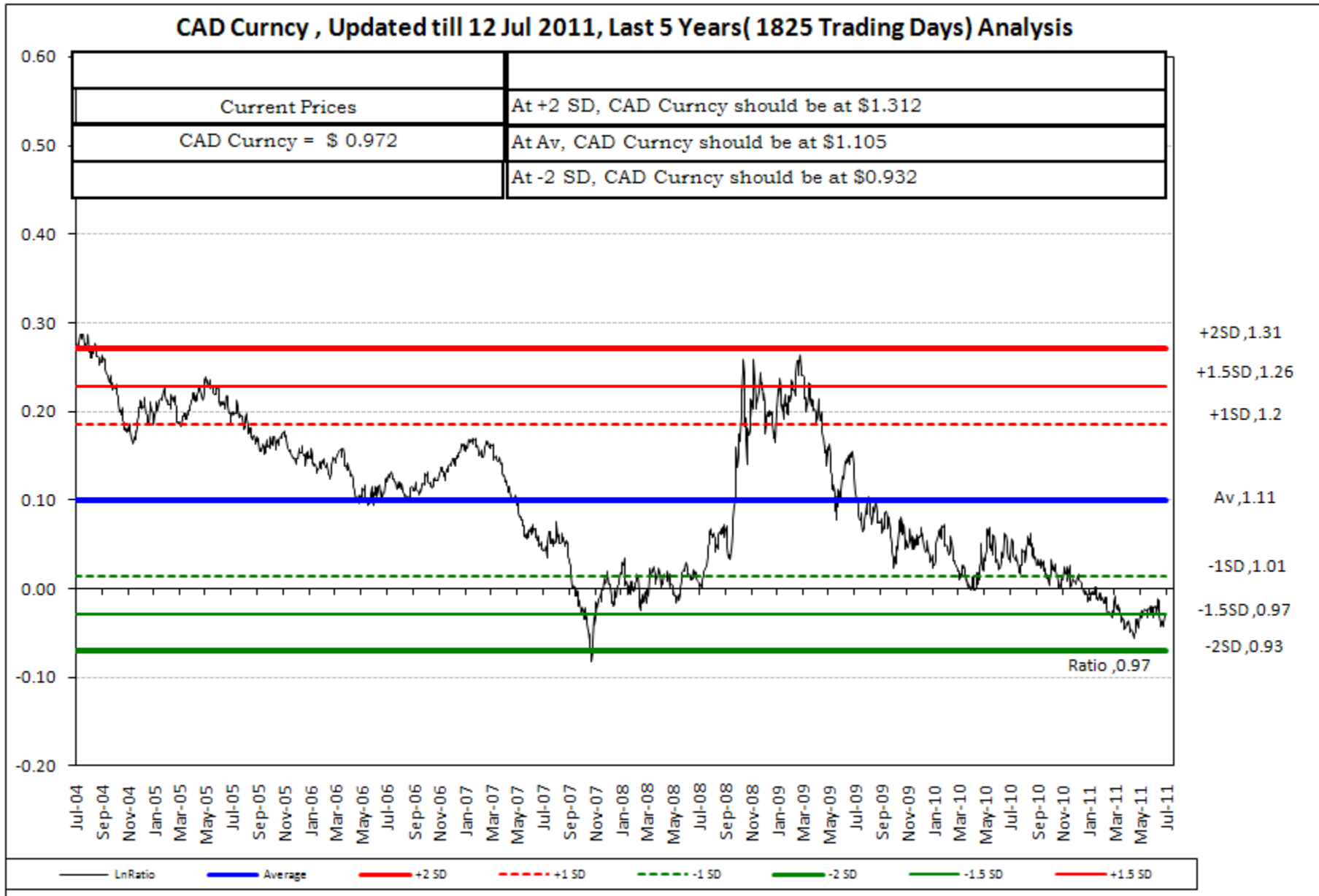
1- CAD / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)



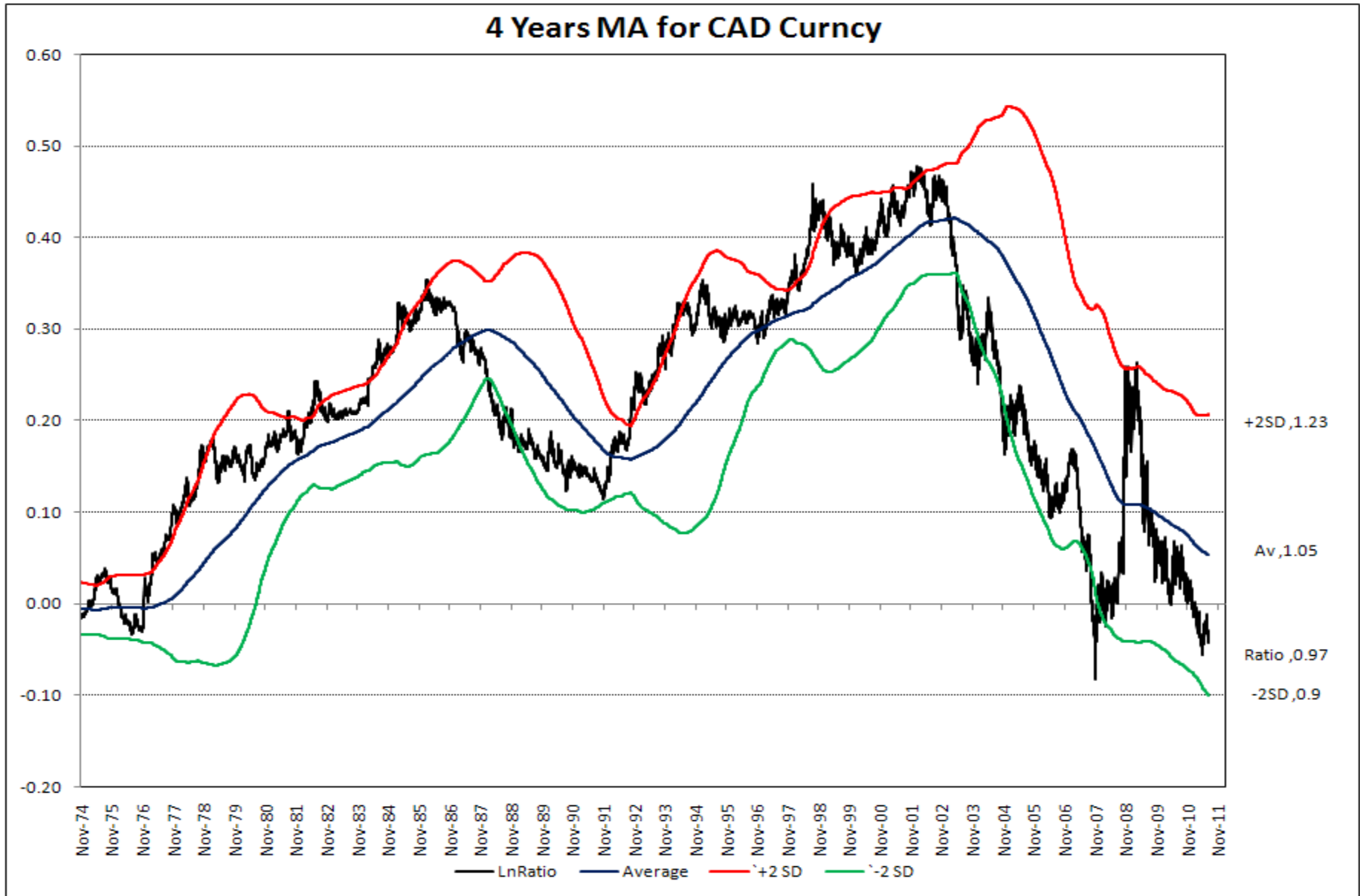
CAD Last 365 Analysis



CAD Last 5 yrs Analysis



CAD past 4 yrs / MA Analysis with SD



Appendix

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