



# SG Capital Research

Global Market Insights

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

**MAEG- CURRENCY ANALYSIS- SG 2011 # JUNE\_28**

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

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*Contact: apavse@aol.com*

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## **Currency Analysis (B)**

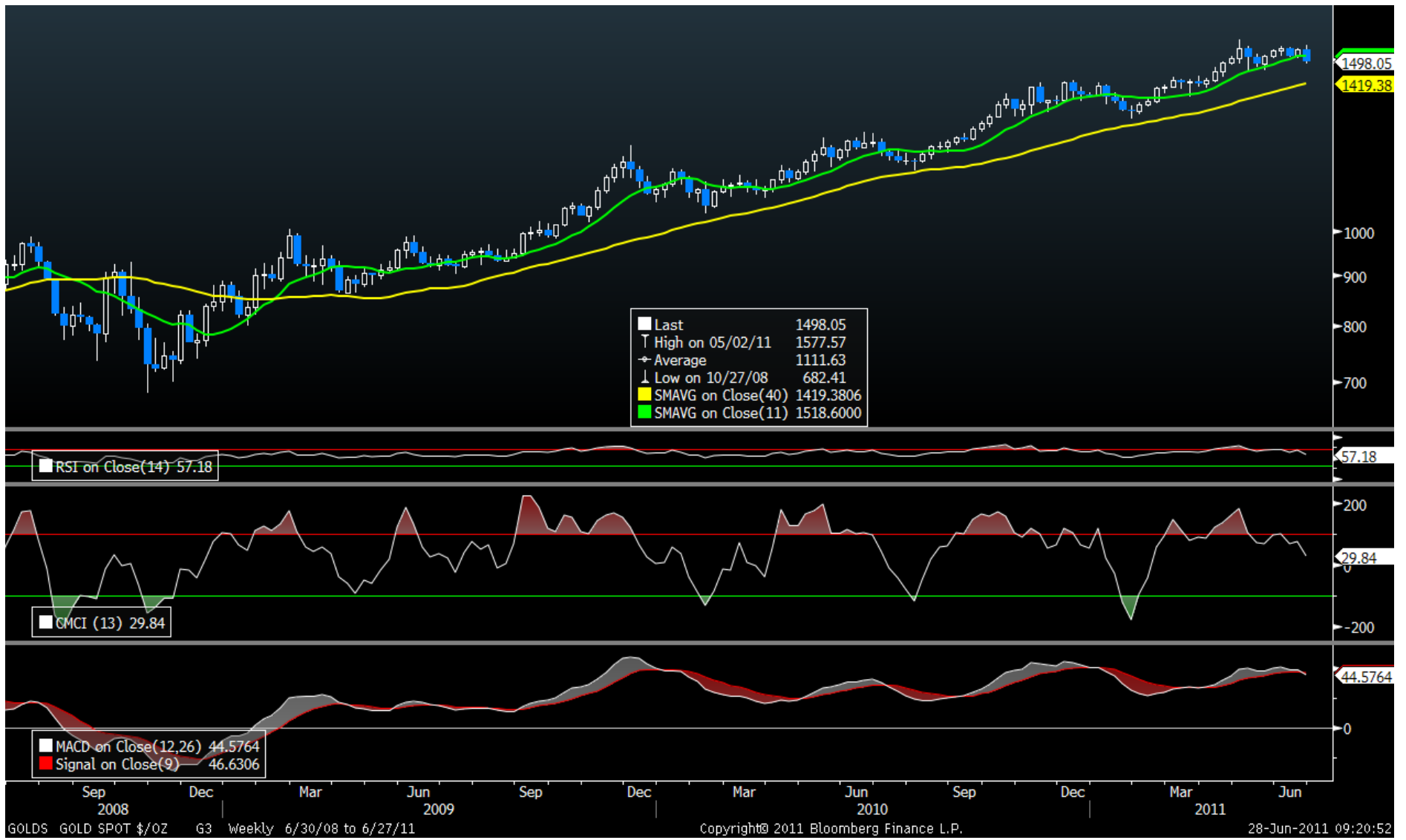
- GOLD
- DXY
- EUR/USD
- GBP/USD
- JPY/USD
- AUD/USD
- CHF /USD
- NZ / USD
- C / USD
- Selected Currency have up to (5) Analytic Charts as Titled below
  1. SETUP charts- Weekly – 3 Year with **11 W / 40 W SMA** with RSI, CCI, MACD
  2. SETUP charts - Daily – 3 Year with **11D / 55D SMA** with RSI, CCI,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

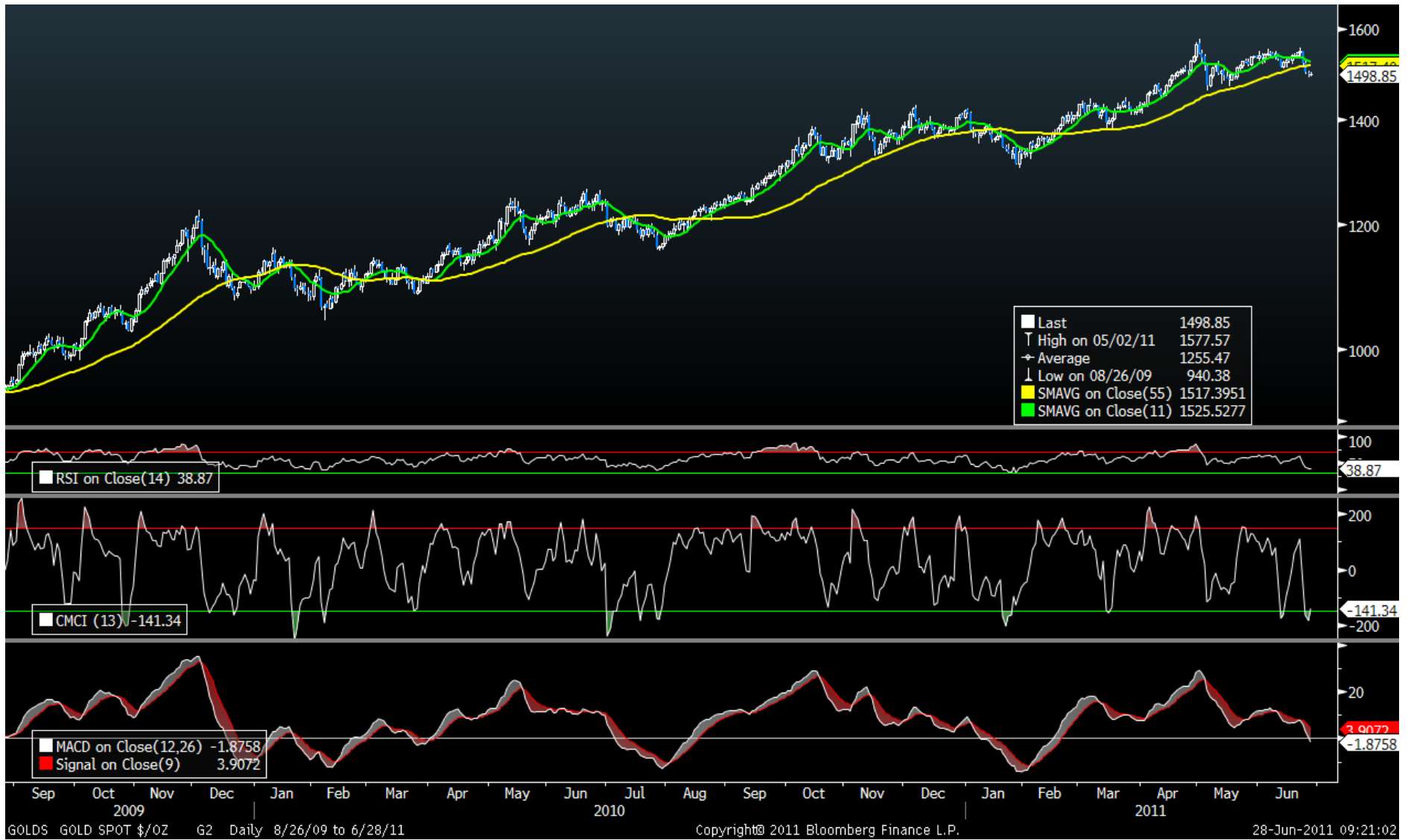
**Under/Over** valuation criteria based on +/- 2 SD levels v/ s USD

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**

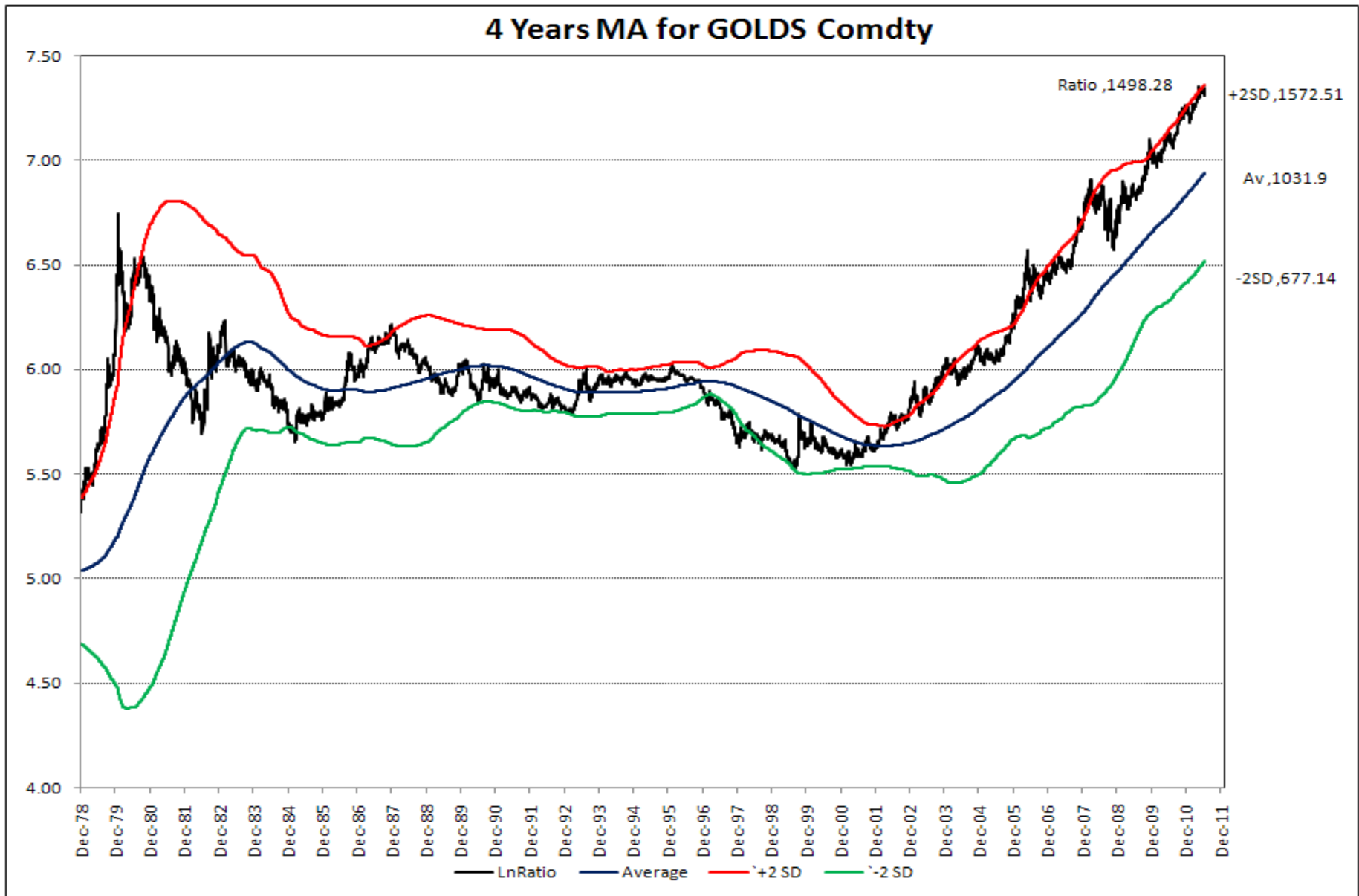
# GOLD - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)



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



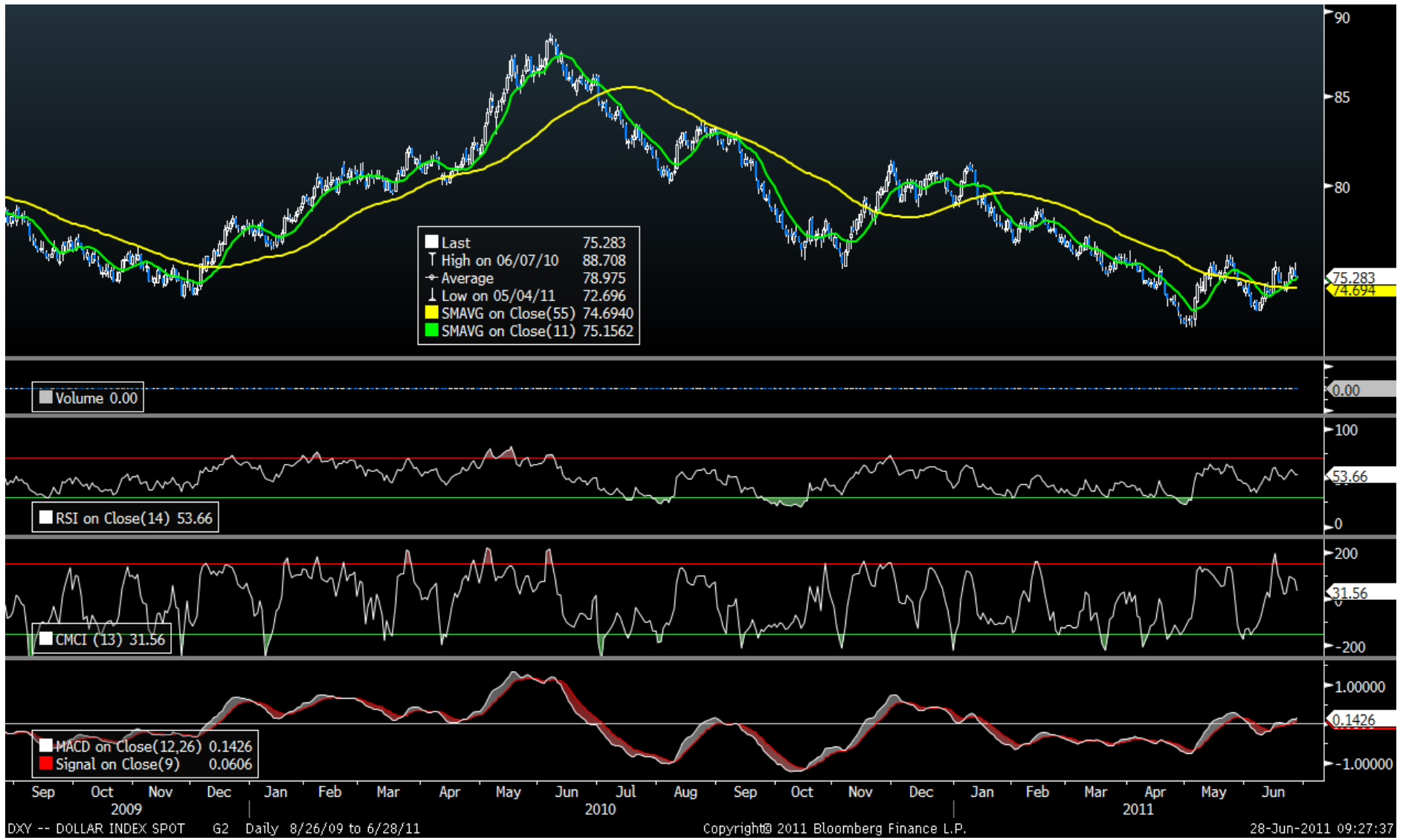
# GOLD - Last 4 yrs / MA Analysis with SD



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

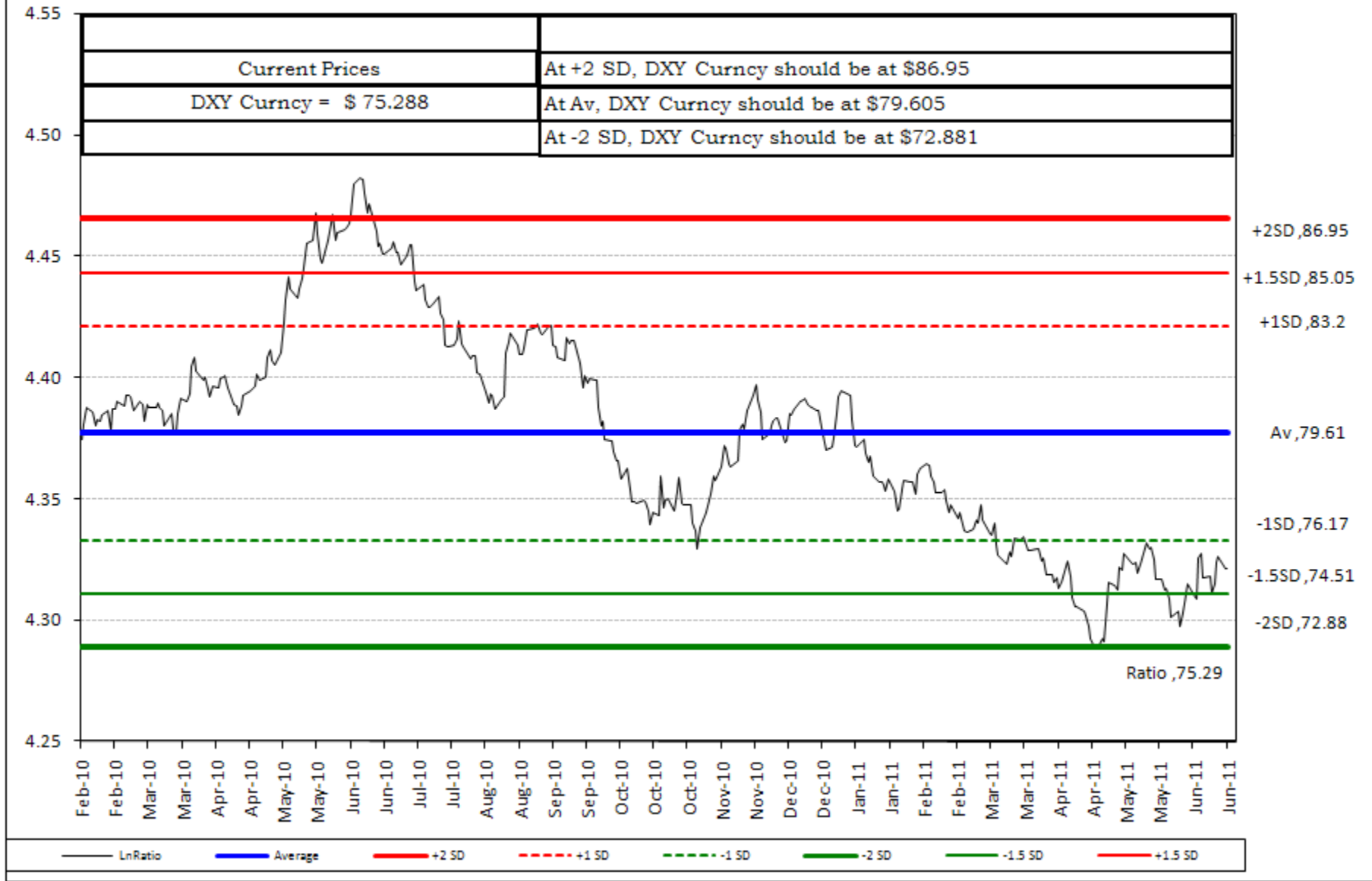


# 1- DXY - Daily - 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



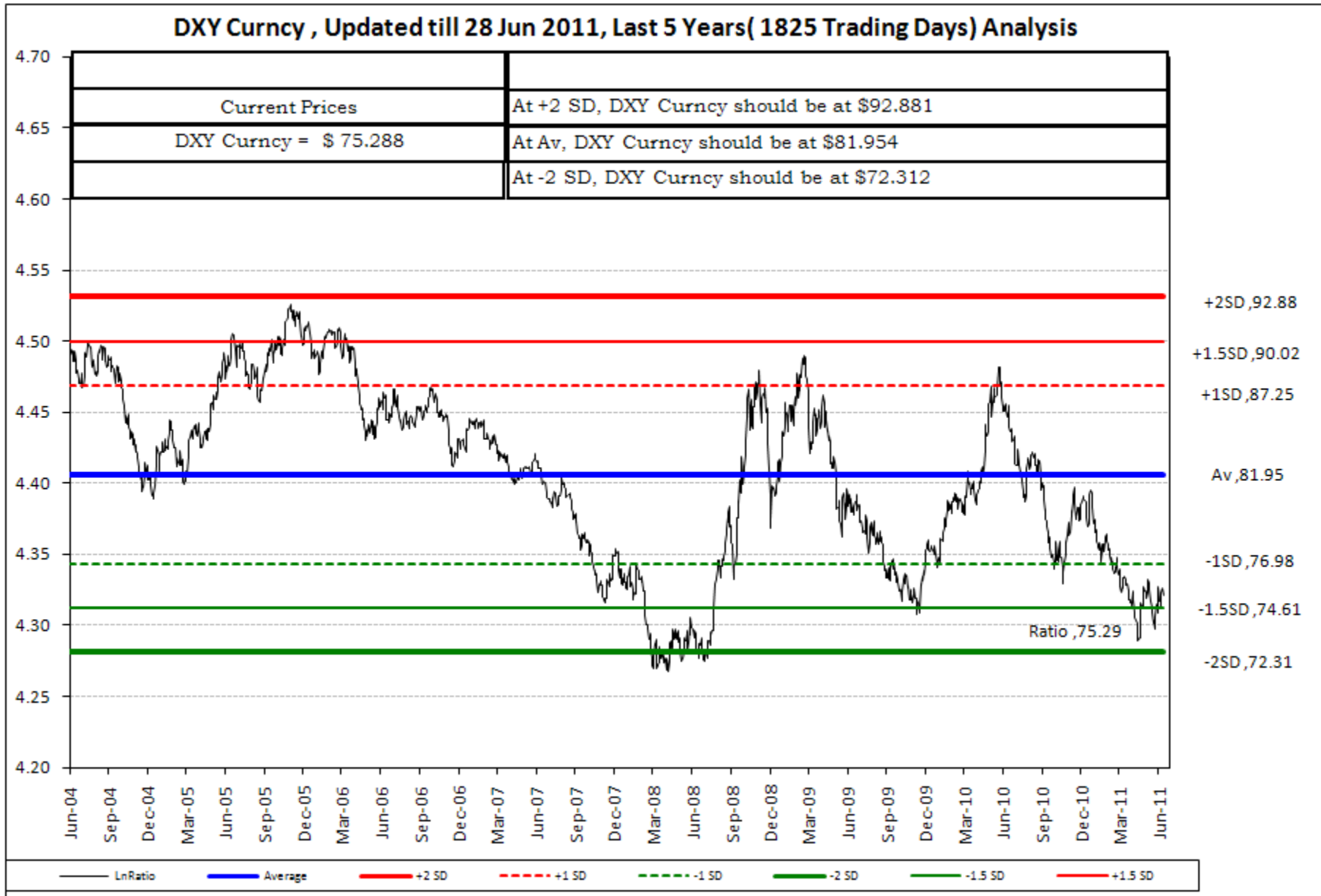
# DXY Last 365 Analysis

DXY Curncy , Updated till 28 Jun 2011

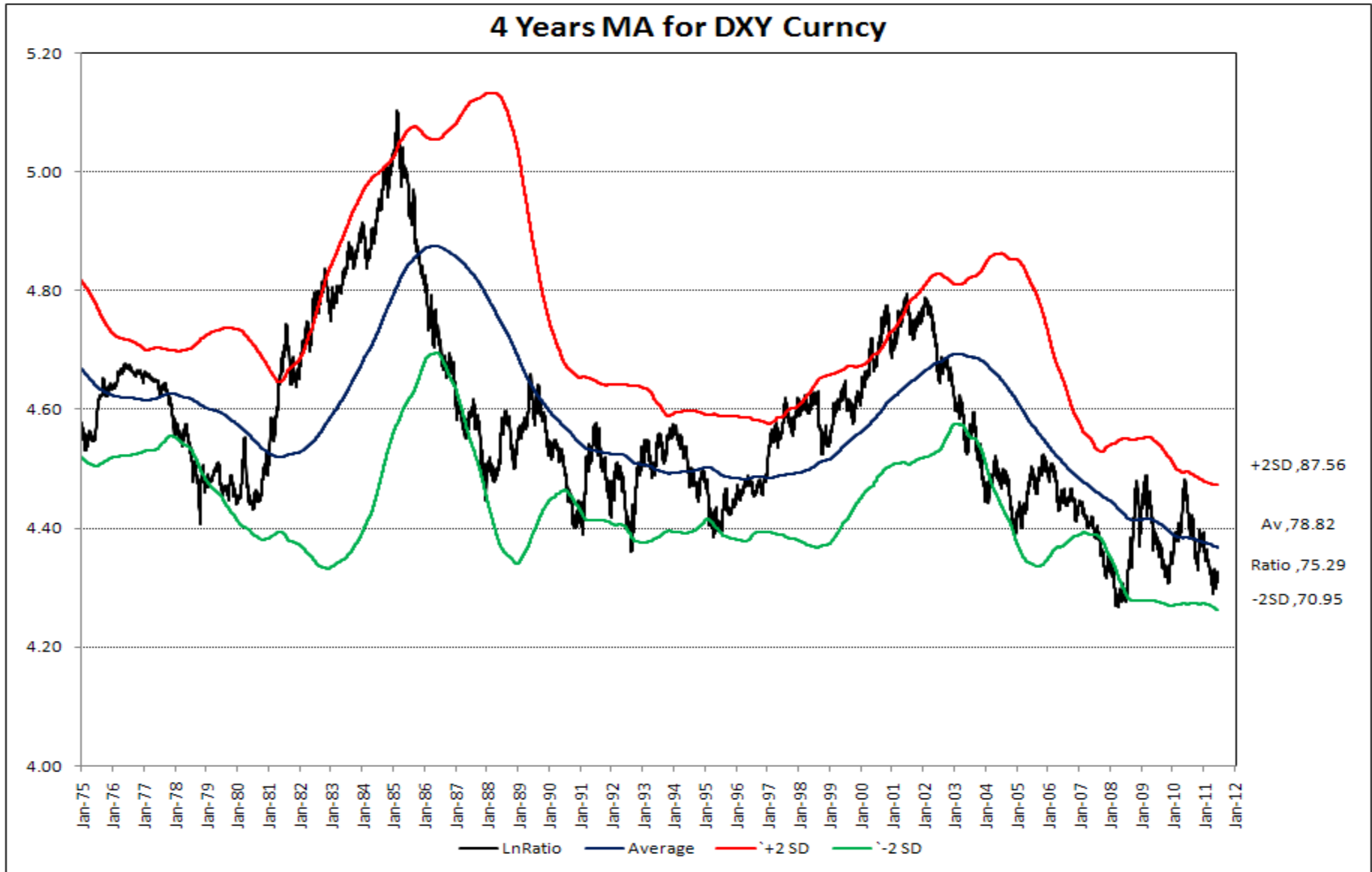




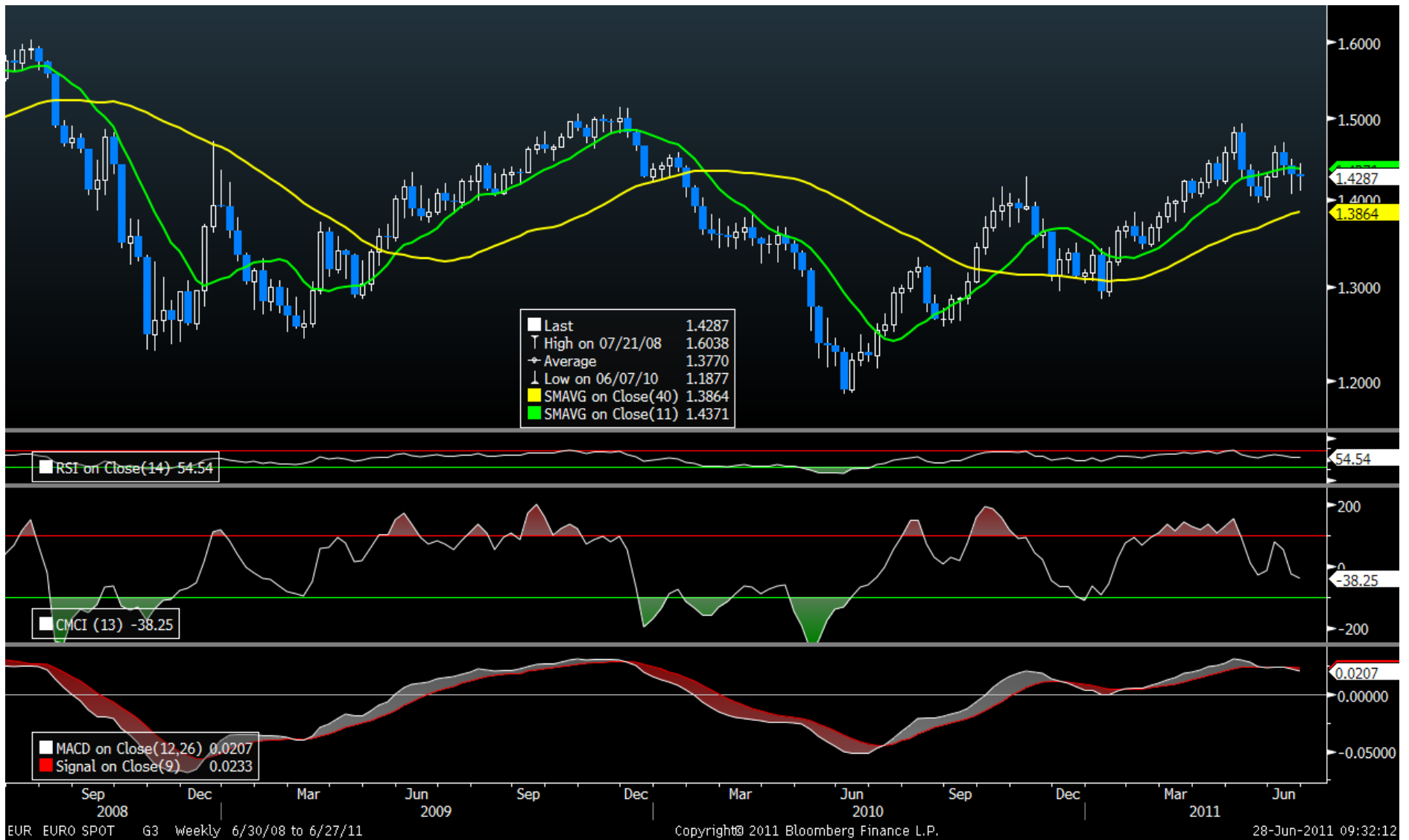
# DXY Last 5 yrs Analysis



## DXY Last 4 yrs / MA Analysis with SD



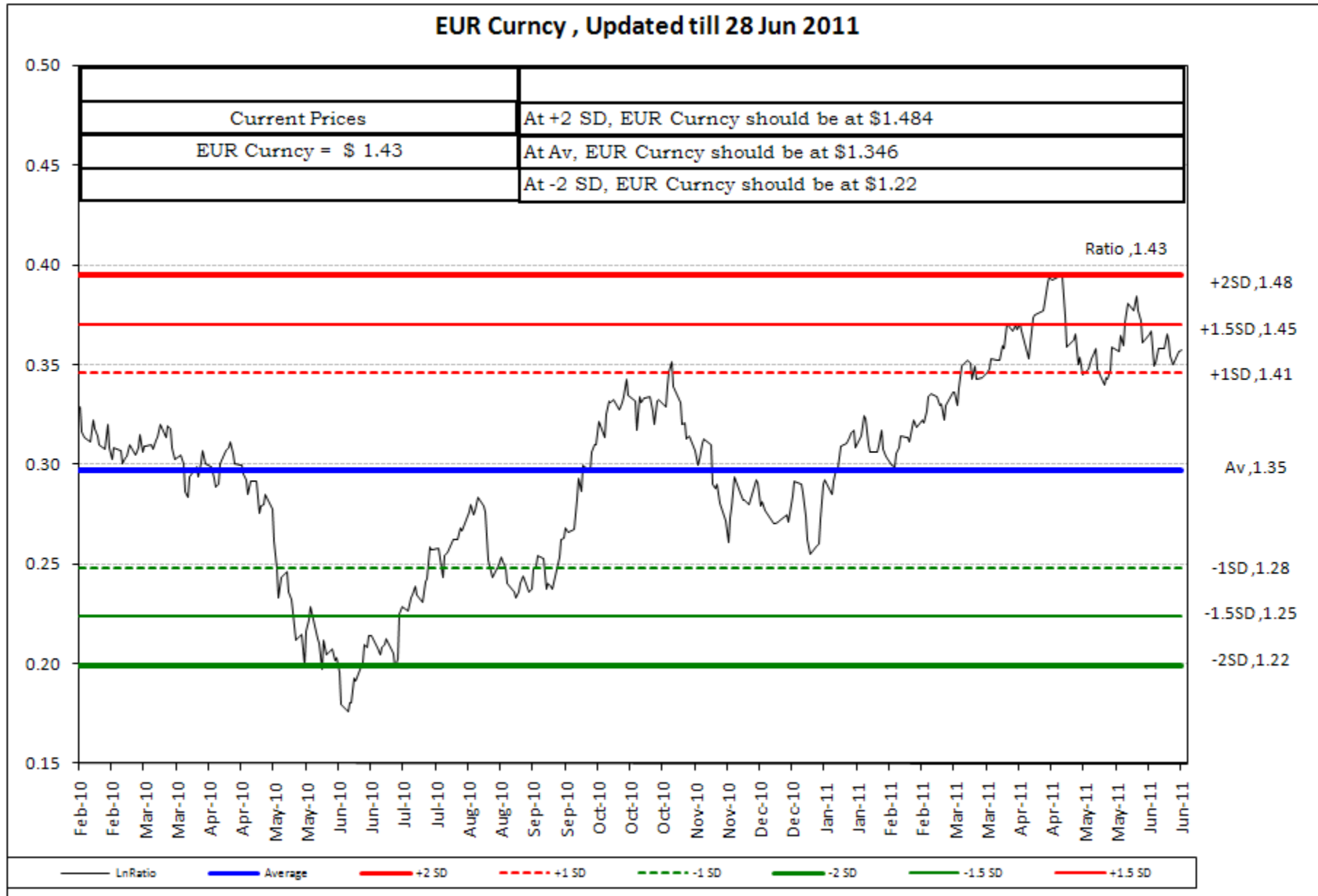
# 1- EURO / USD - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)



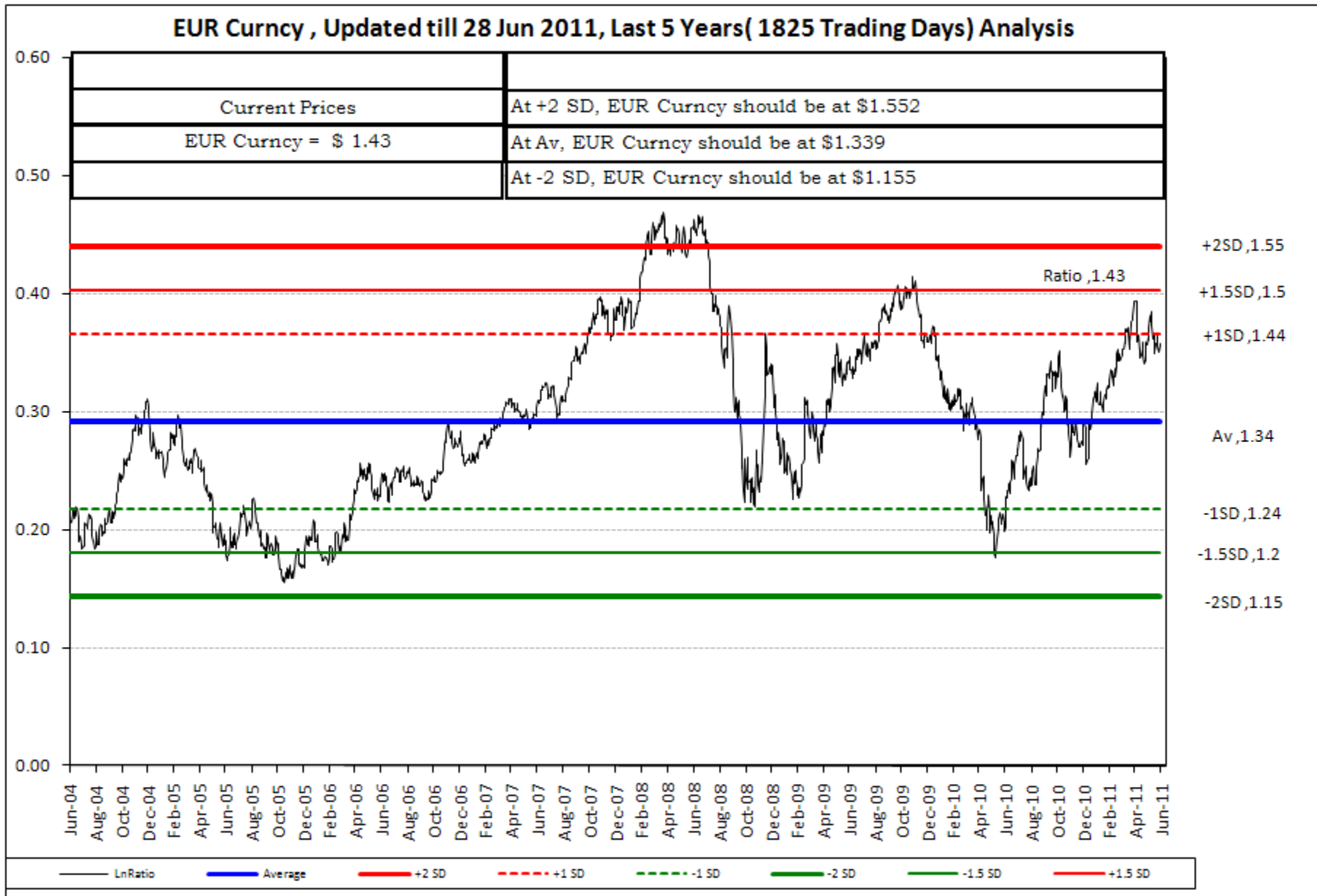
# EURO / USD - Daily - 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



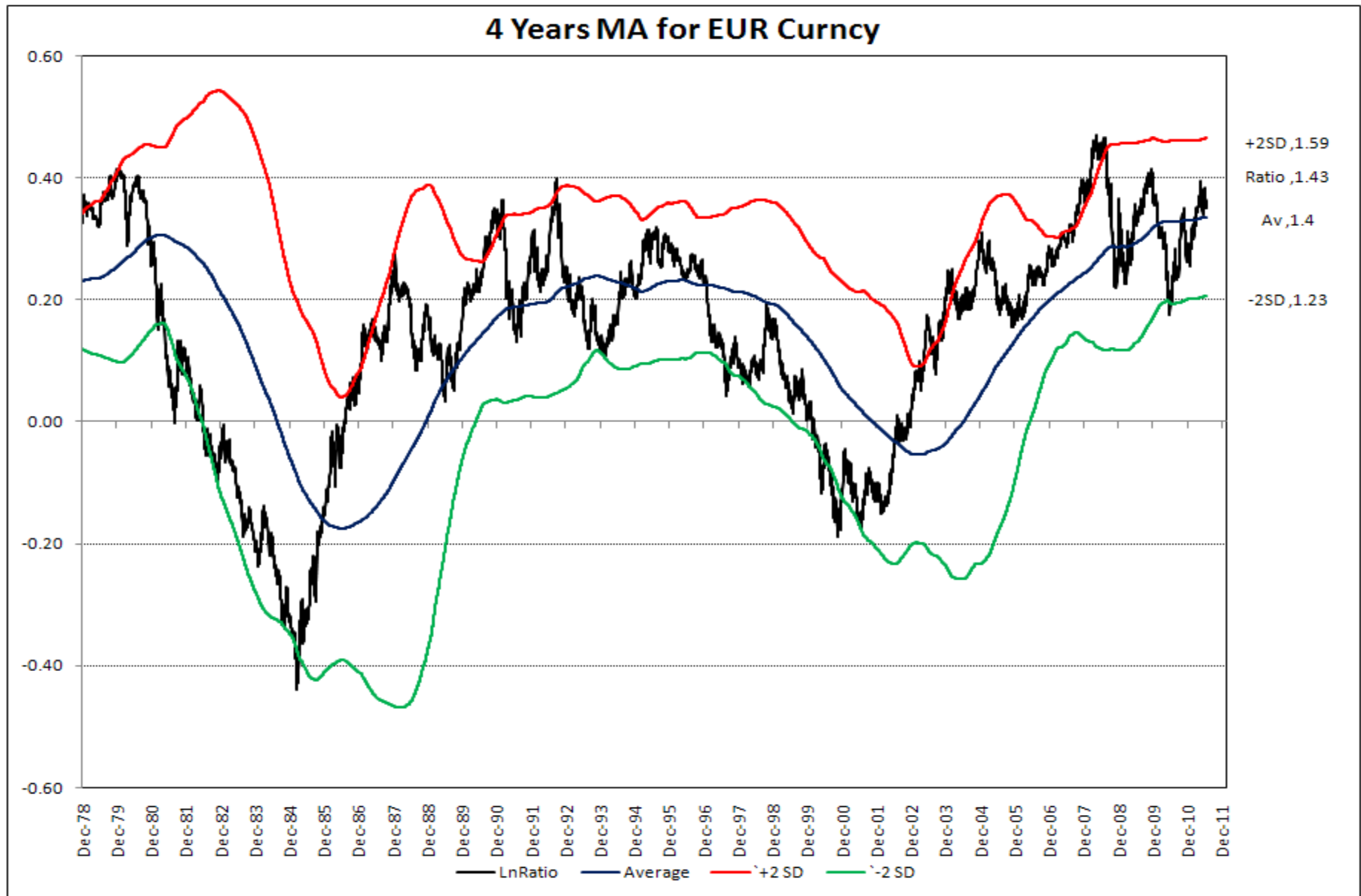
# EUR Last 365 Analysis



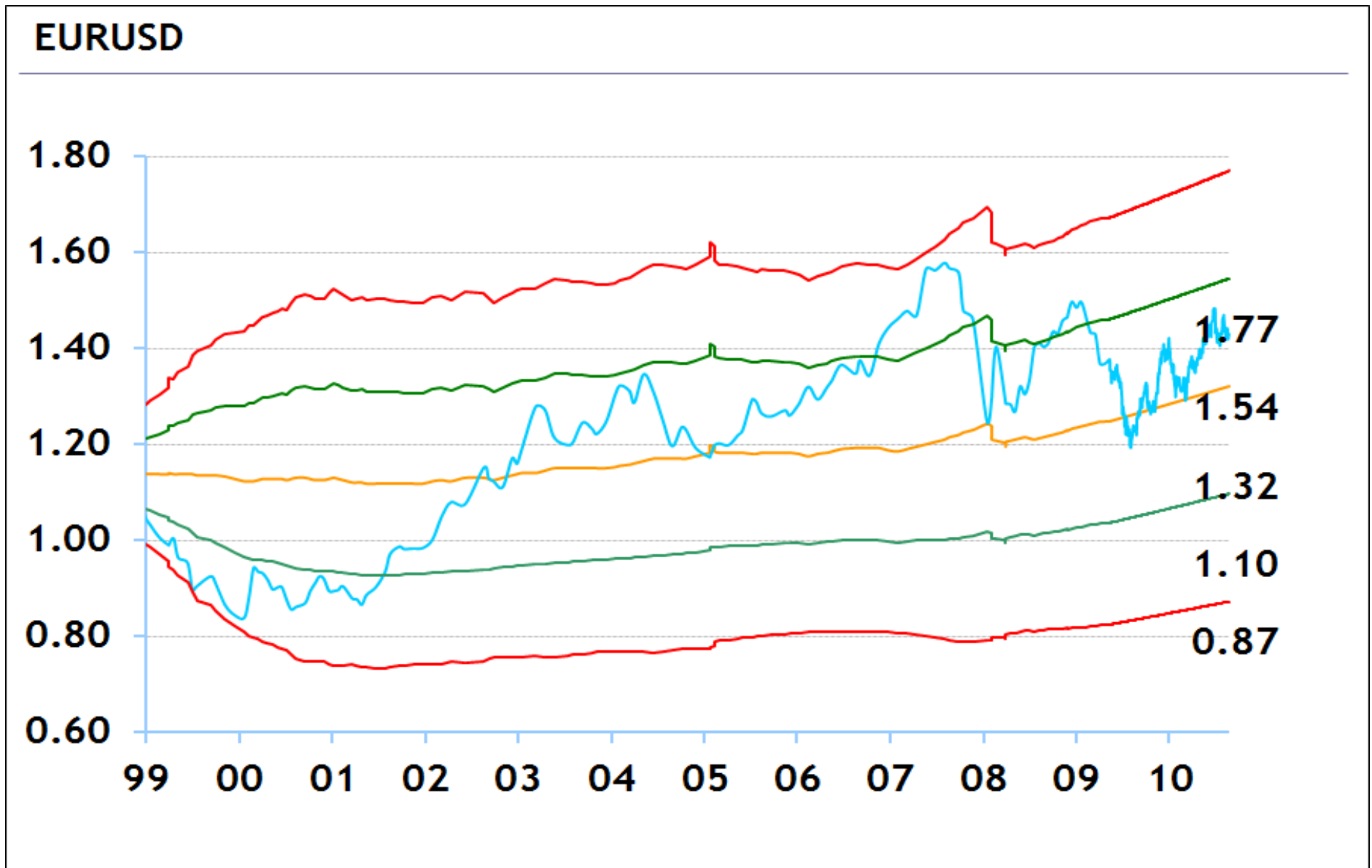
# EUR Last 5 yrs Analysis



## EURO Last 4 yrs / MA Analysis with SD

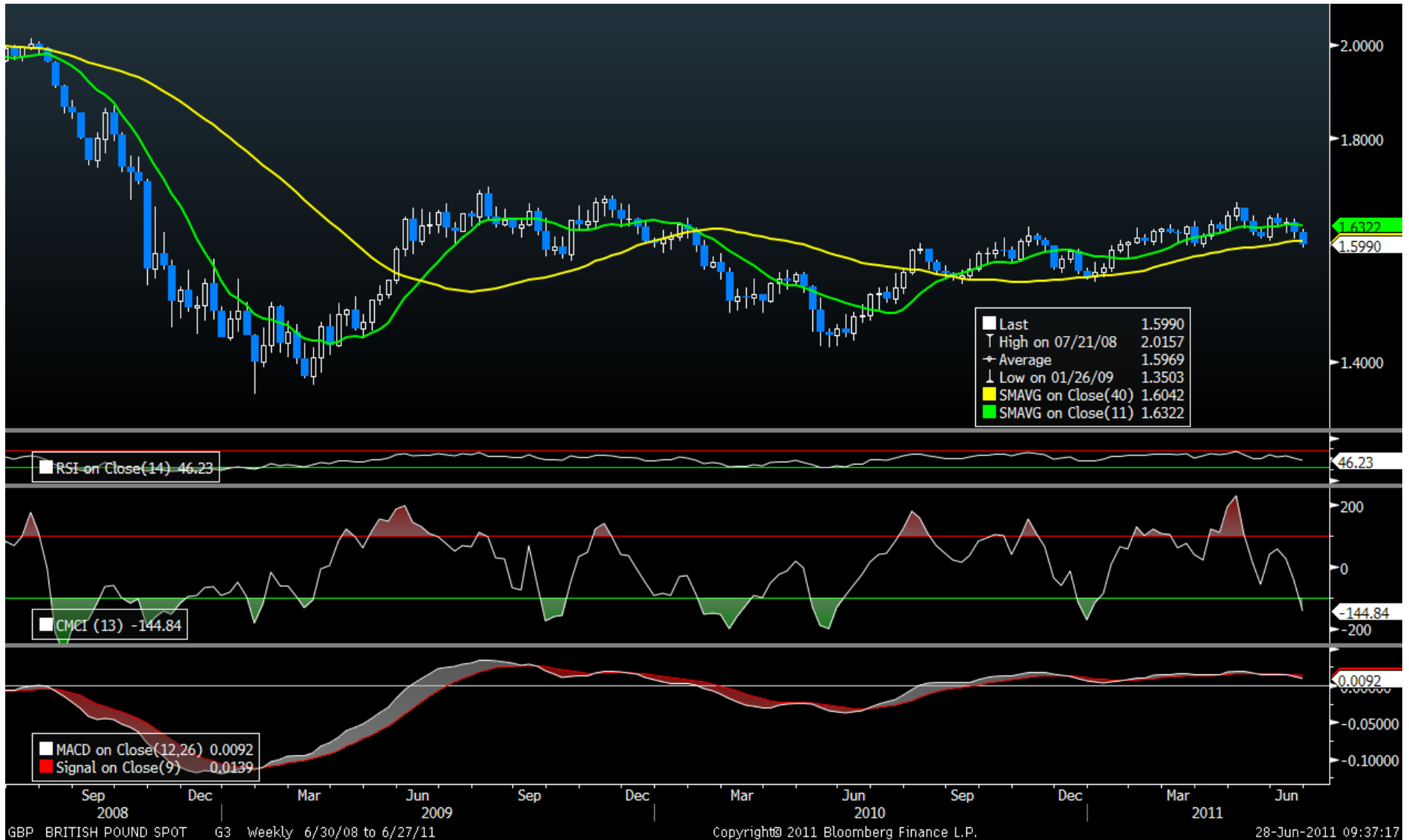


#### 4 - EURO / USD – PPP Reversion & Standard Deviation Analysis – Long Term





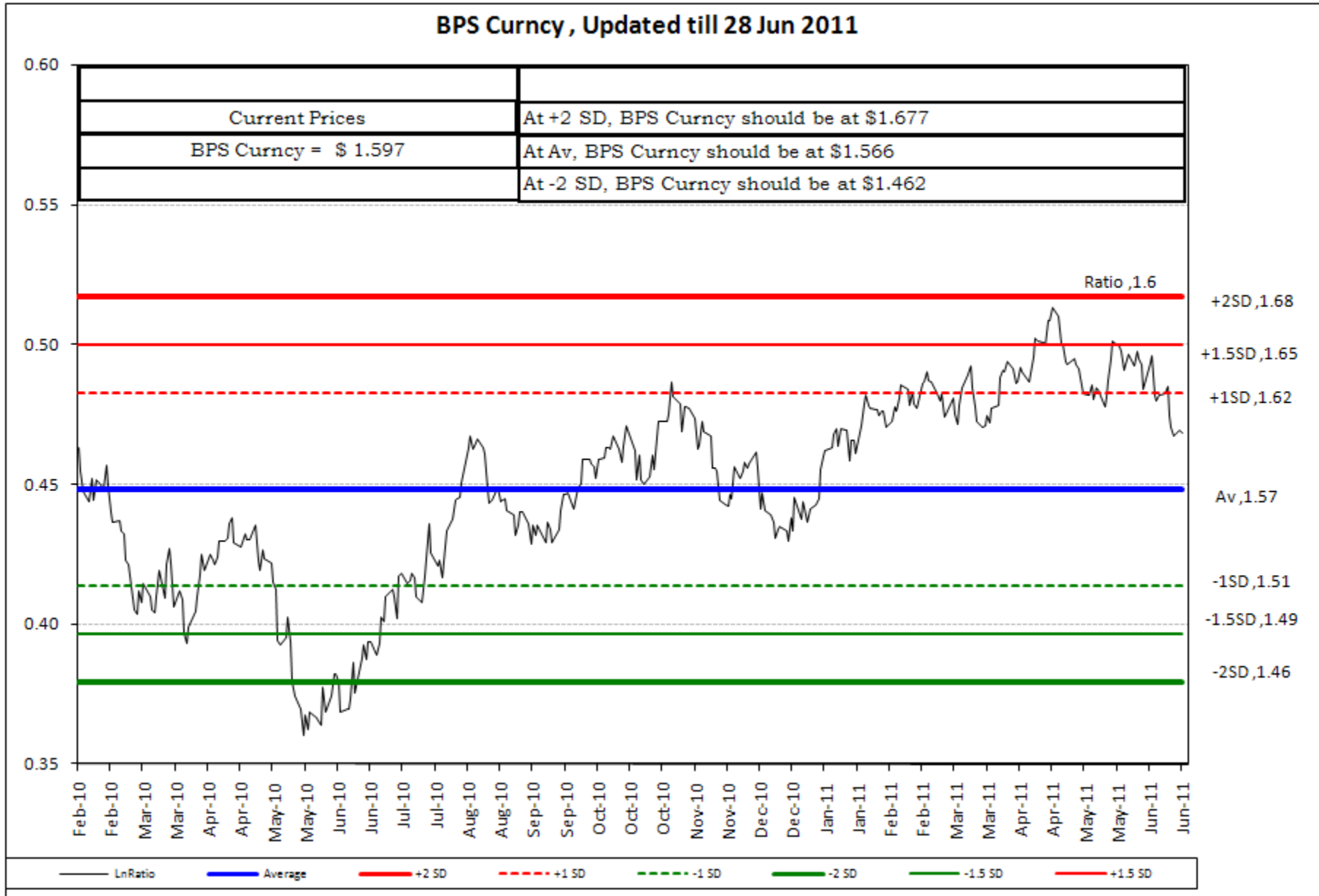
# 1- GBP / USD - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)



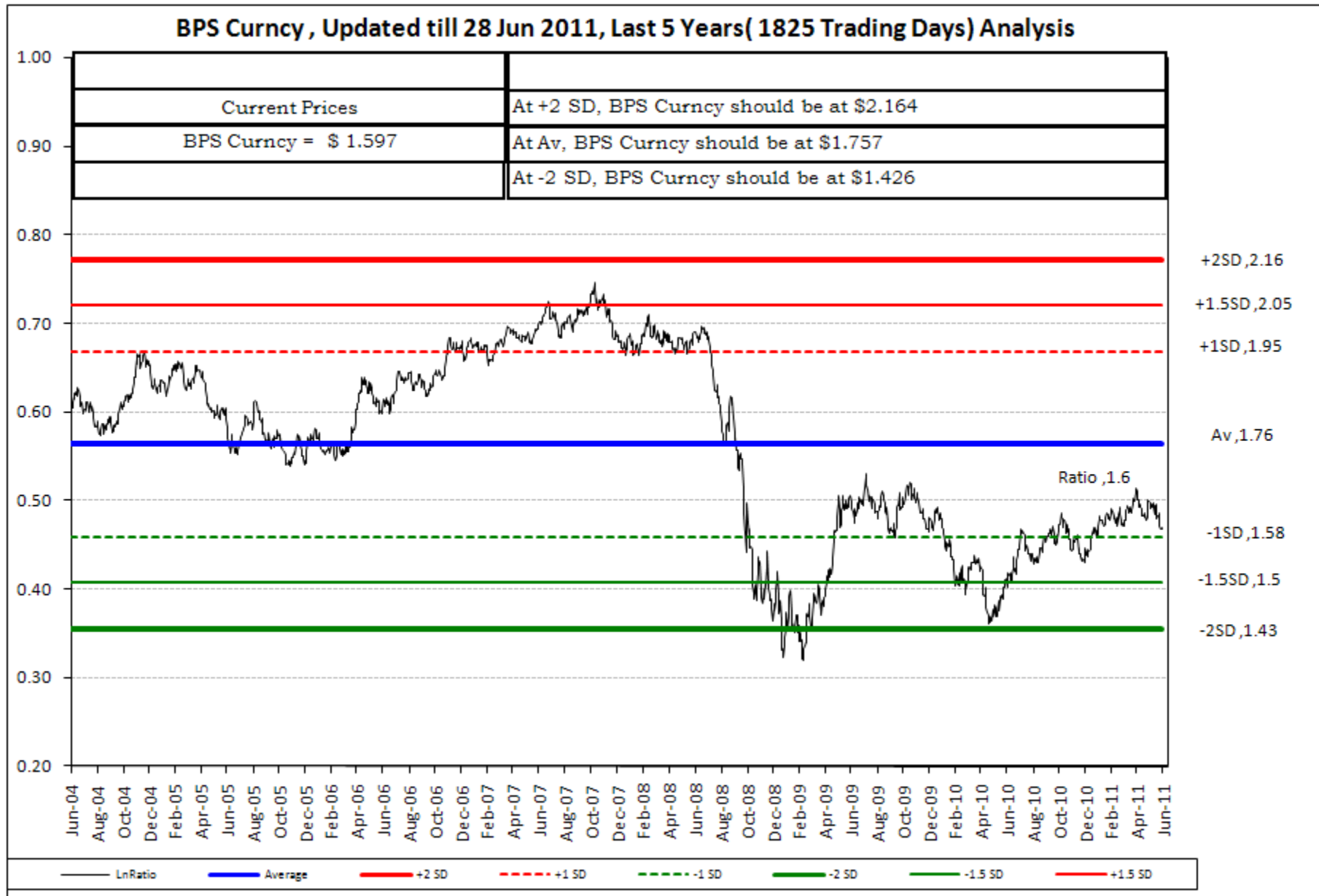
# GBP / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



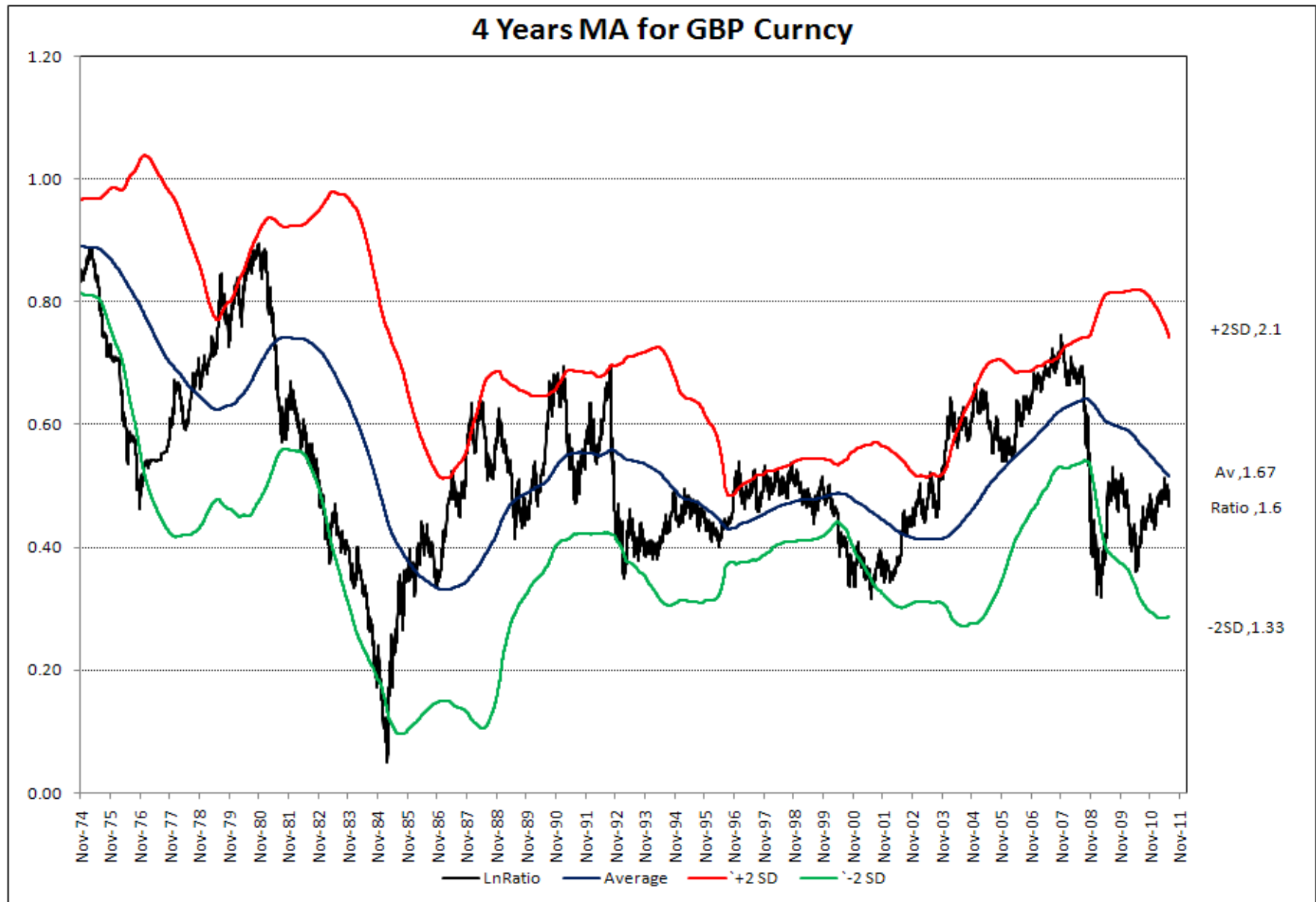
# BPS Last 365 Analysis



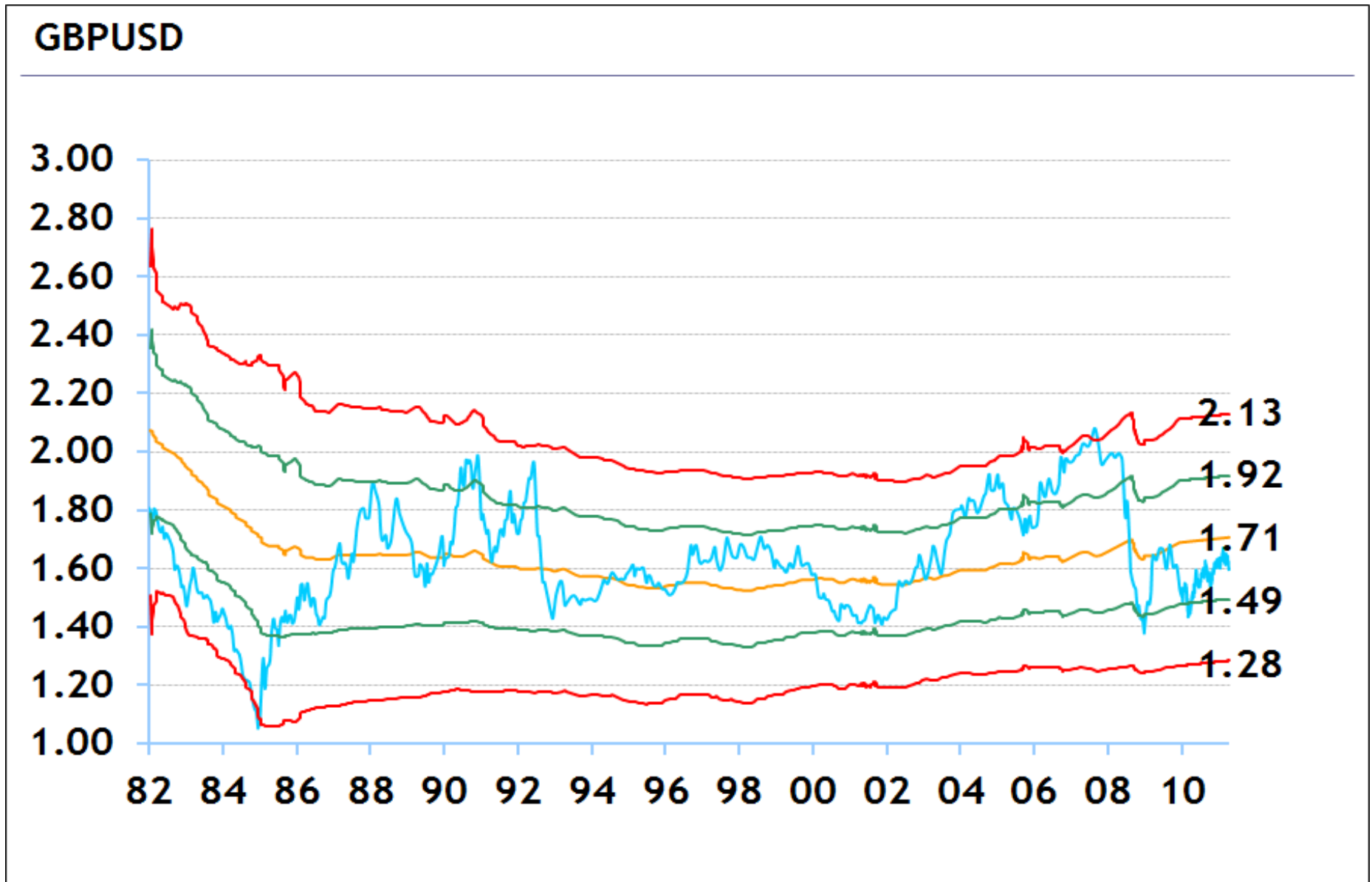
# BPS Last 5 yrs Analysis



# 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)



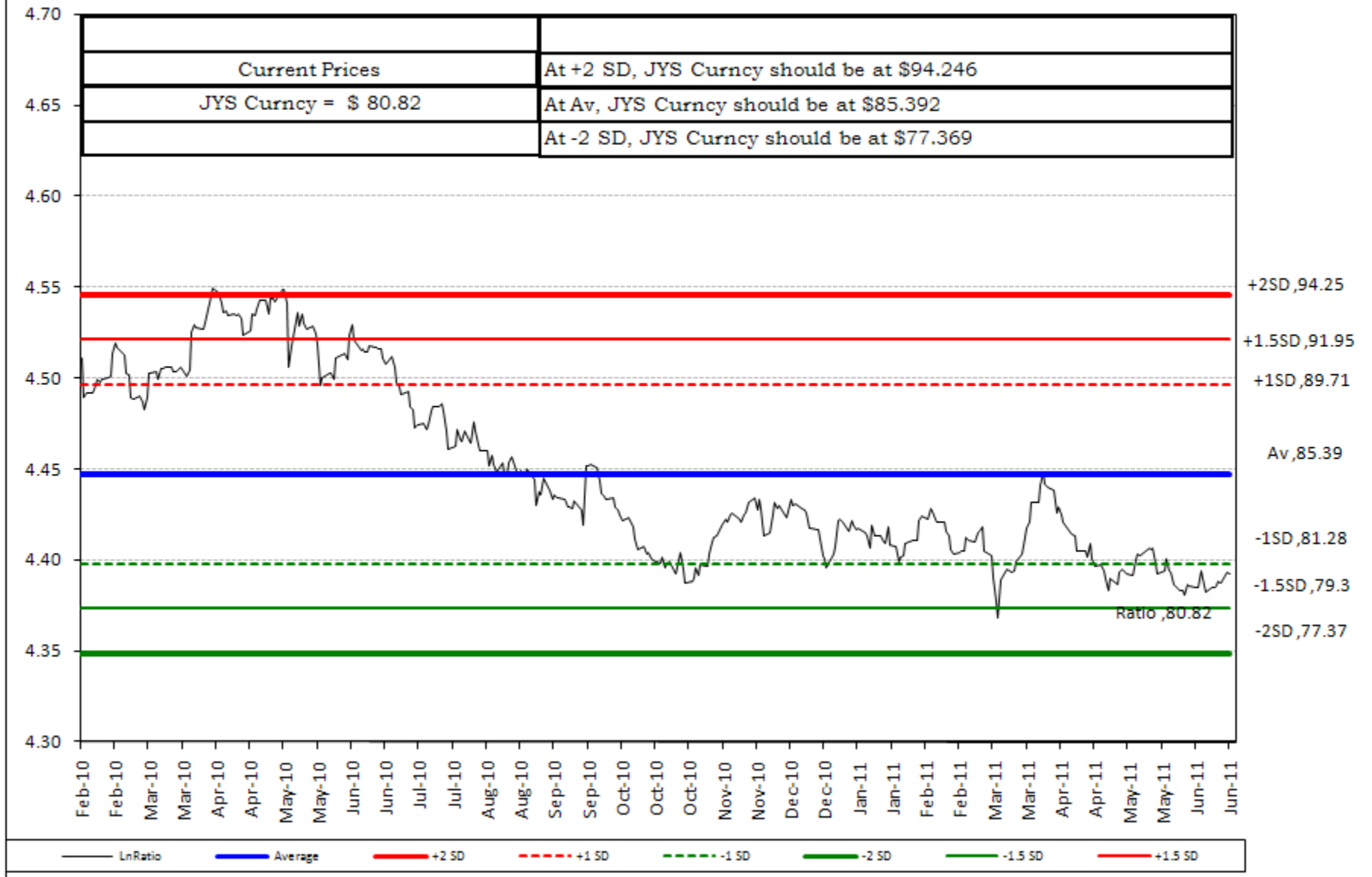
## 2- JPY / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



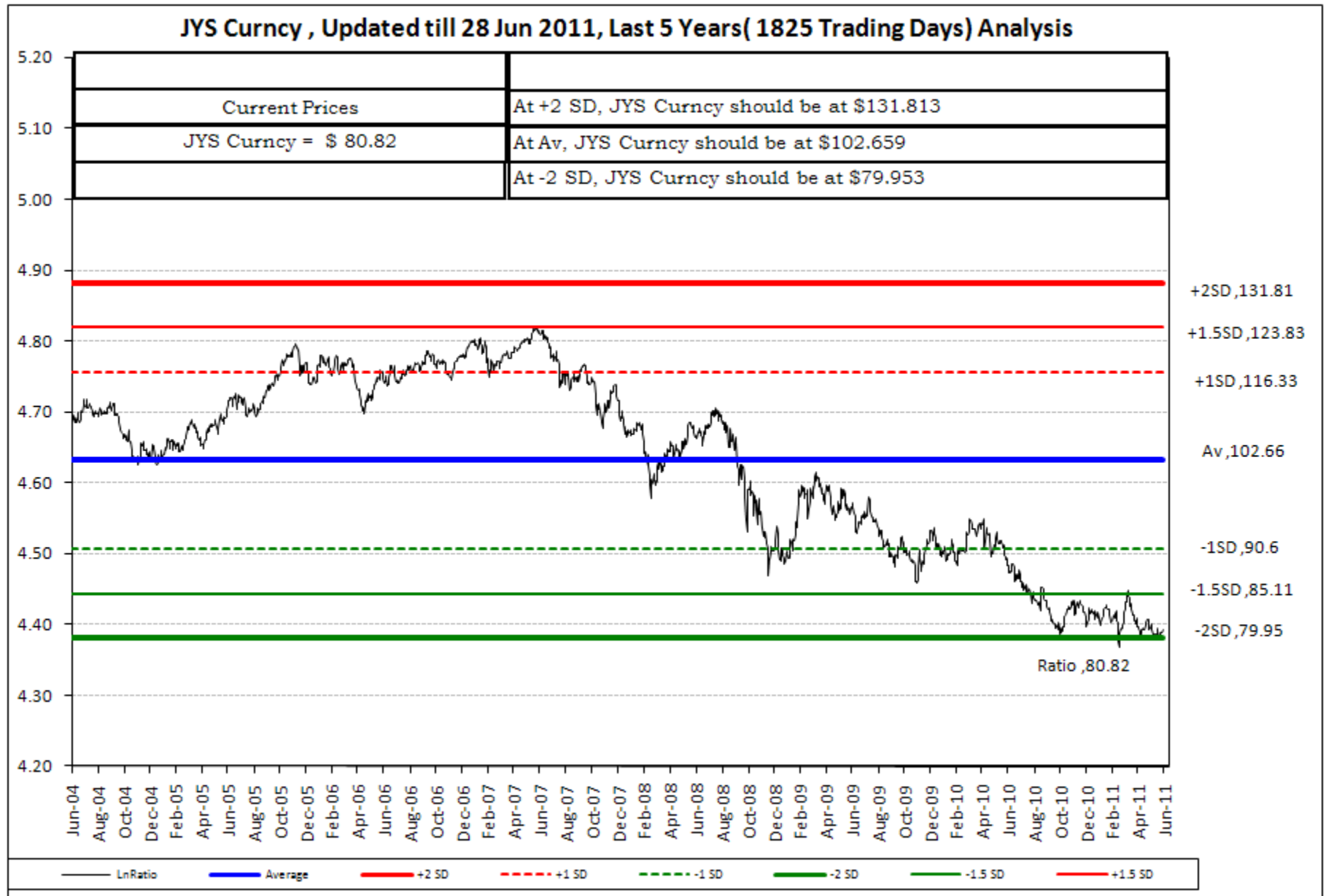


# JYS Last 365 Analysis

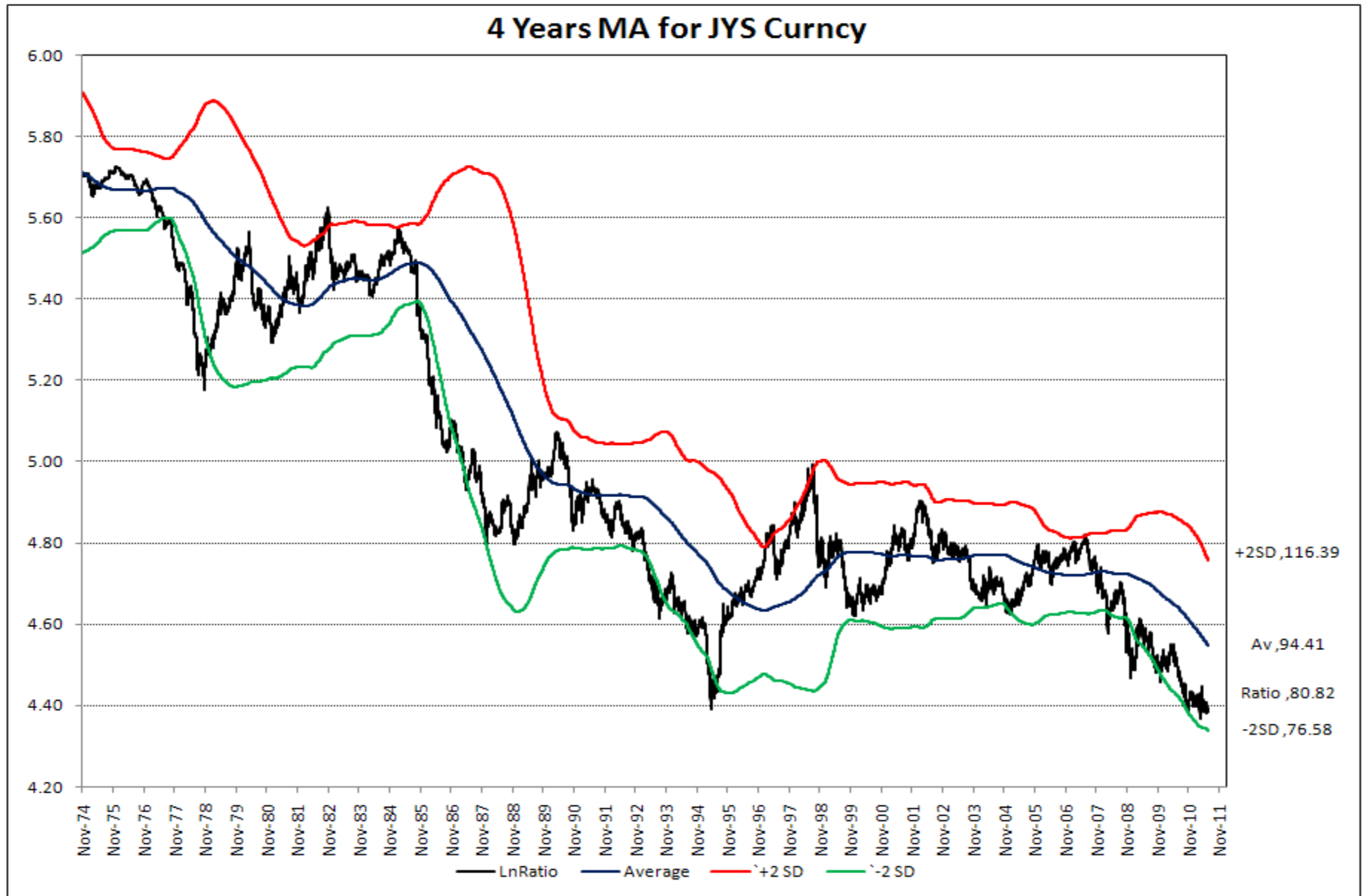
JYS Curncy , Updated till 28 Jun 2011



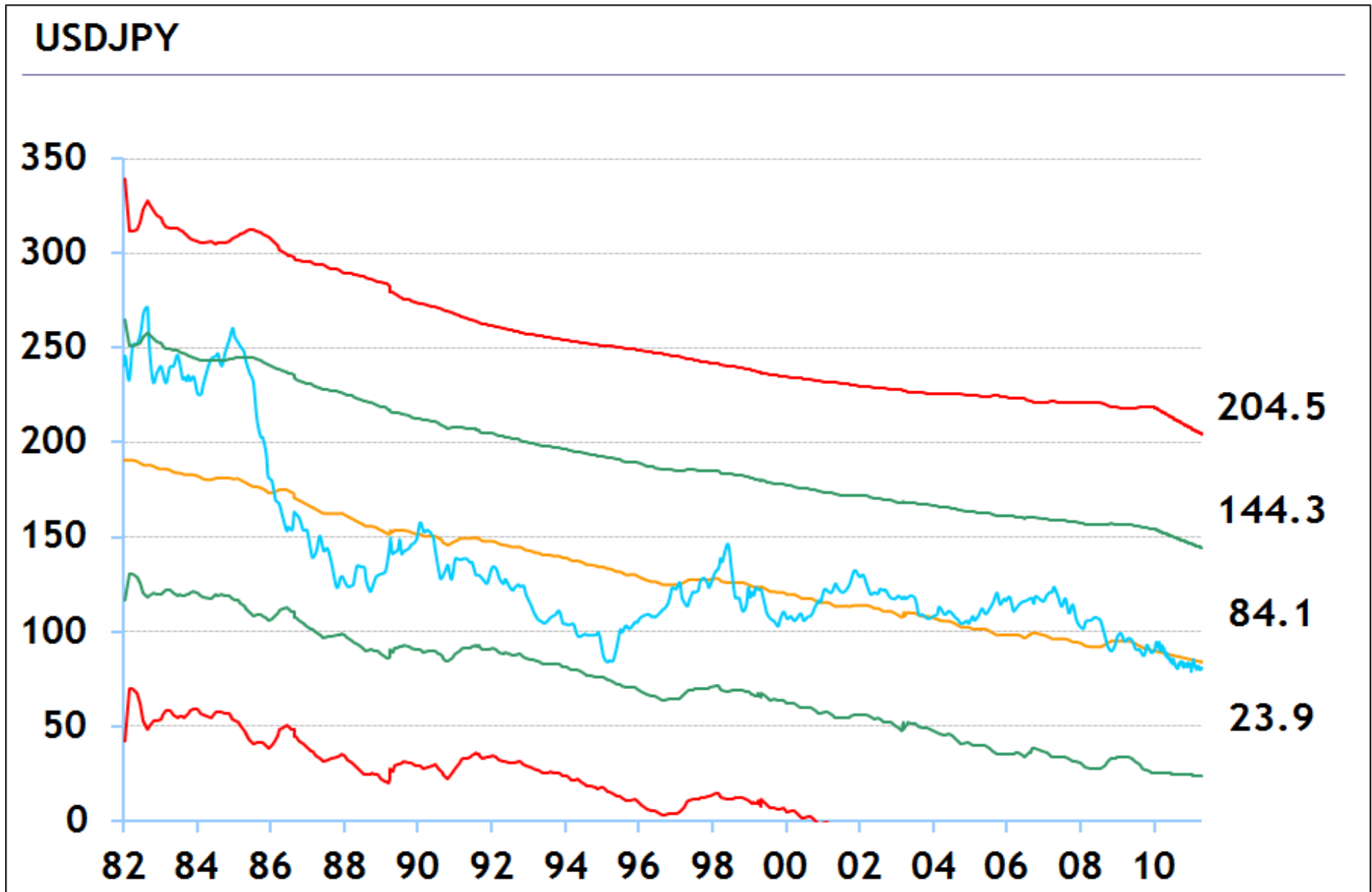
# JYS Last 5 yrs Analysis



# JPY Last 4 yrs / MA Analysis with SD



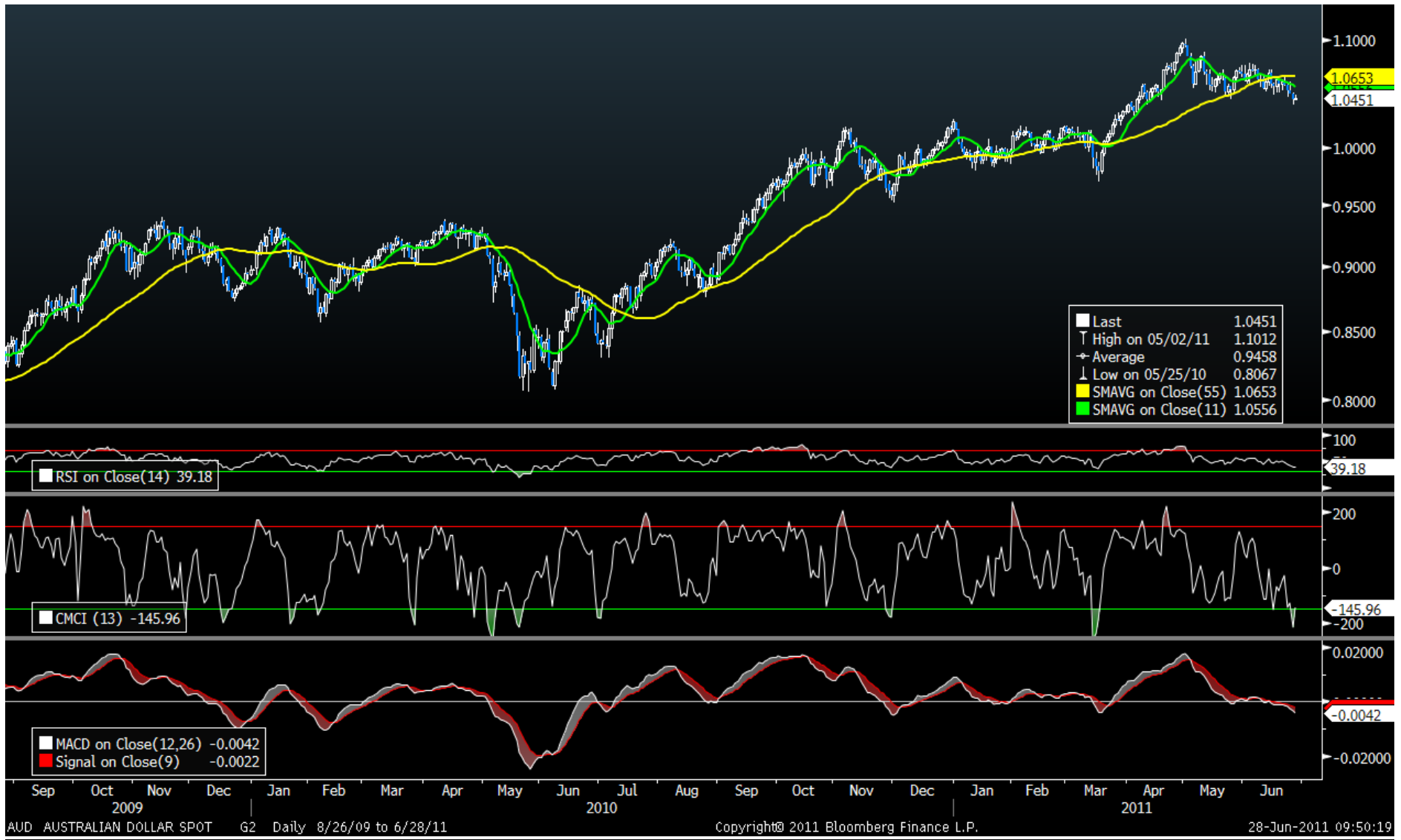
## 4 - JPY / USD – PPP Reversion & Standard Deviation Analysis – Long Term



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

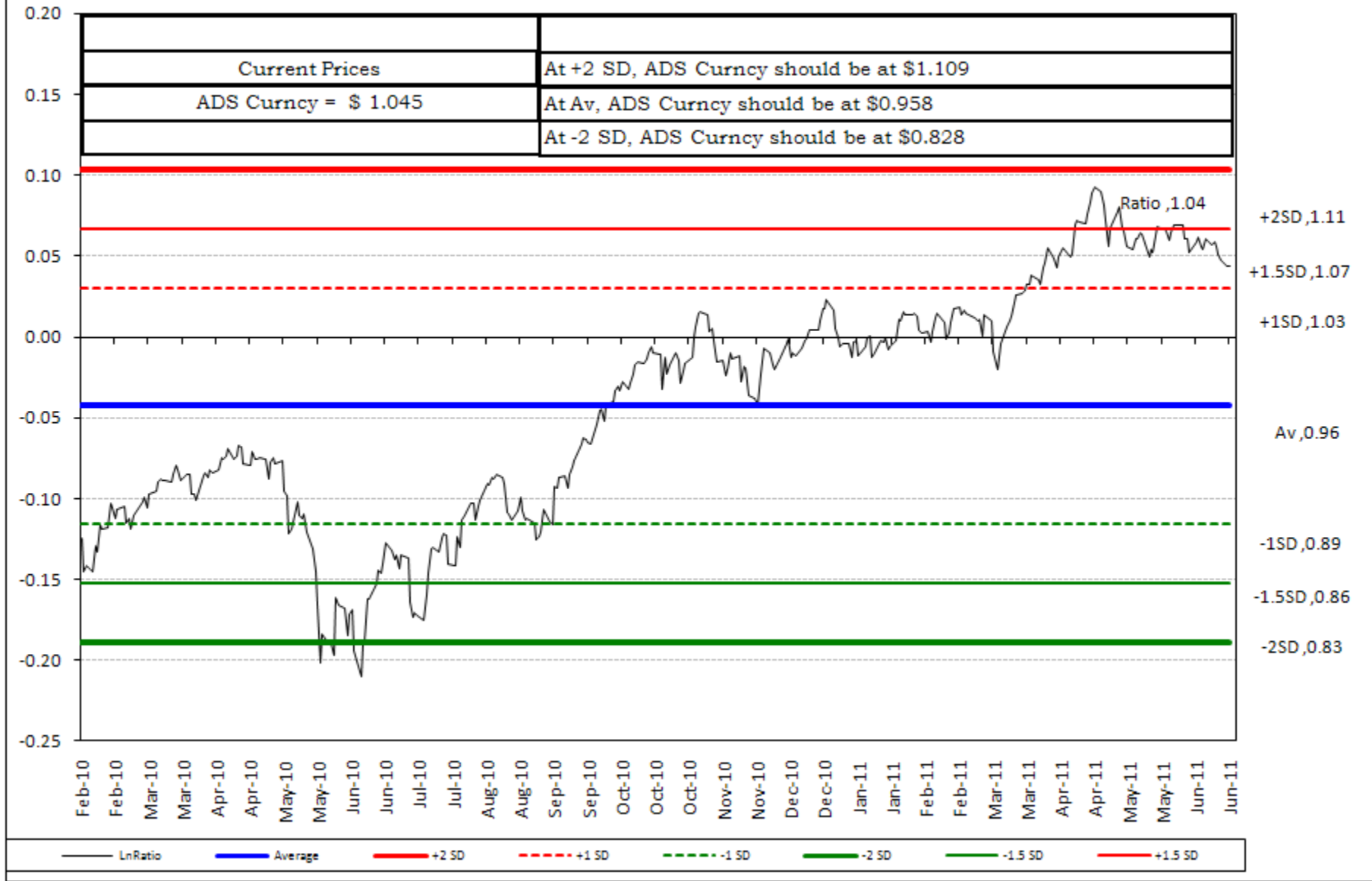


# AUD / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)

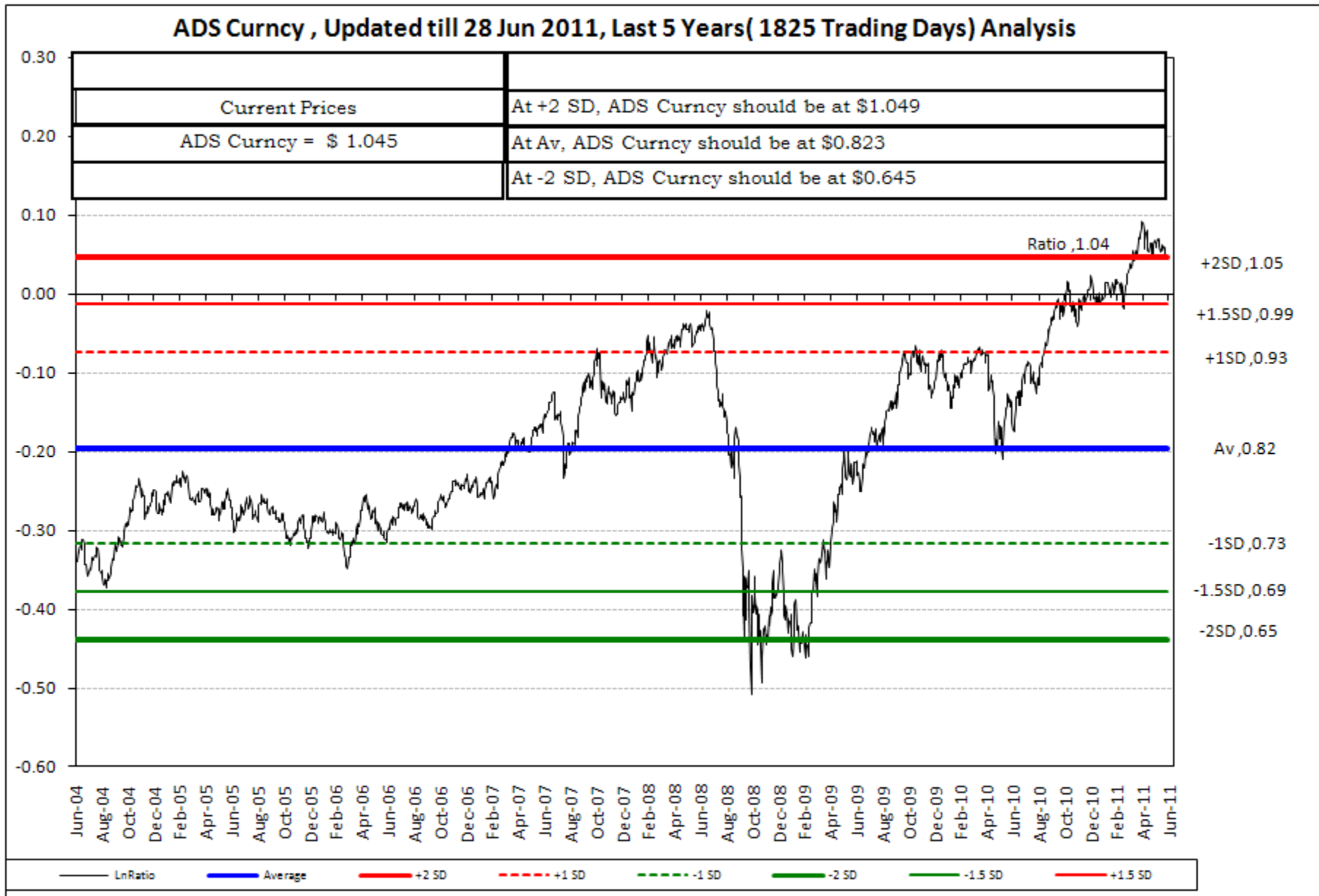


# ADS Last 365 Analysis

ADS Curncy , Updated till 28 Jun 2011

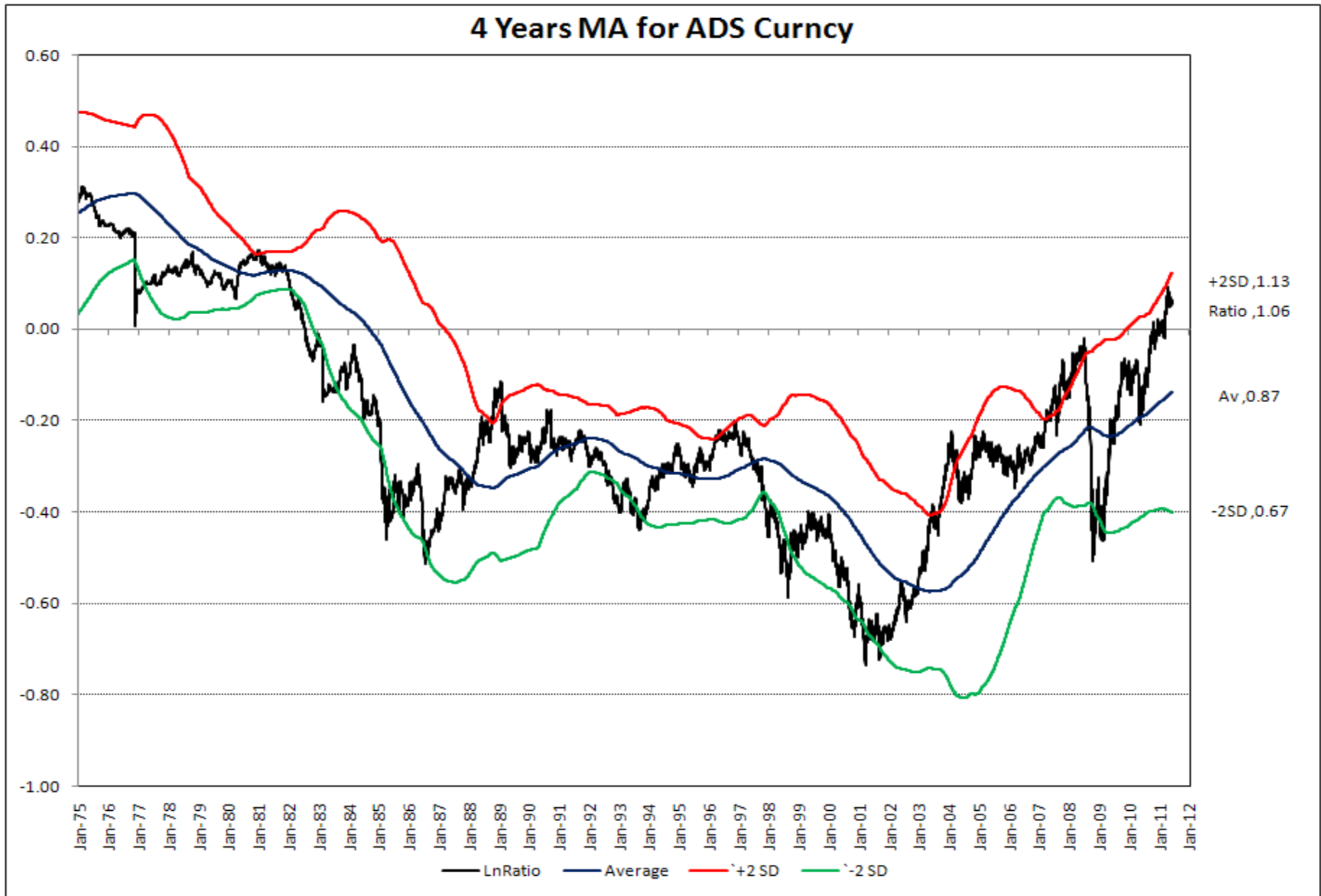


# ADS Last 5 yrs Analysis





# AUD Last 4 yrs / MA Analysis with SD

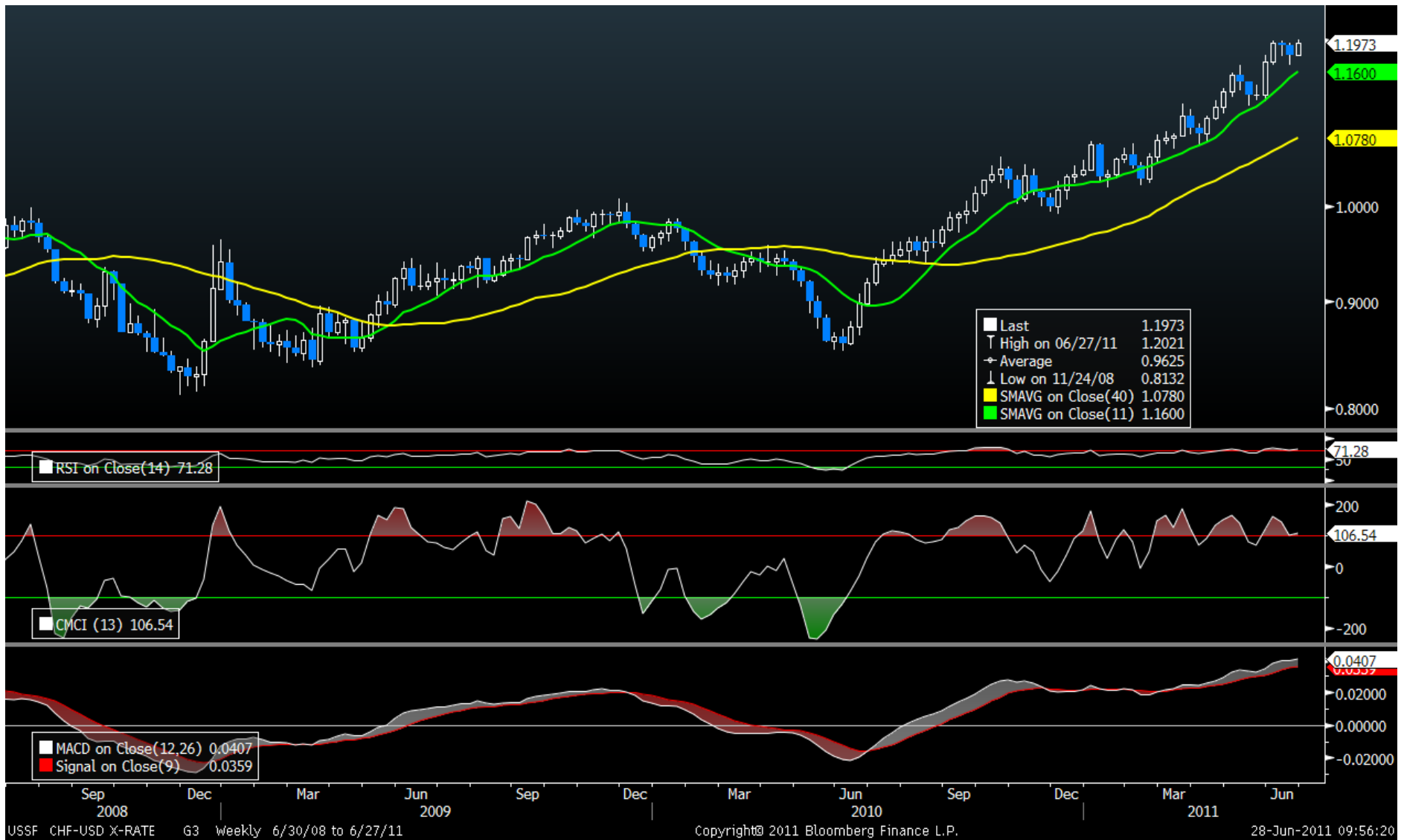


2 - AUD / USD – PPP Reversion & Standard Deviation Analysis – Long Term

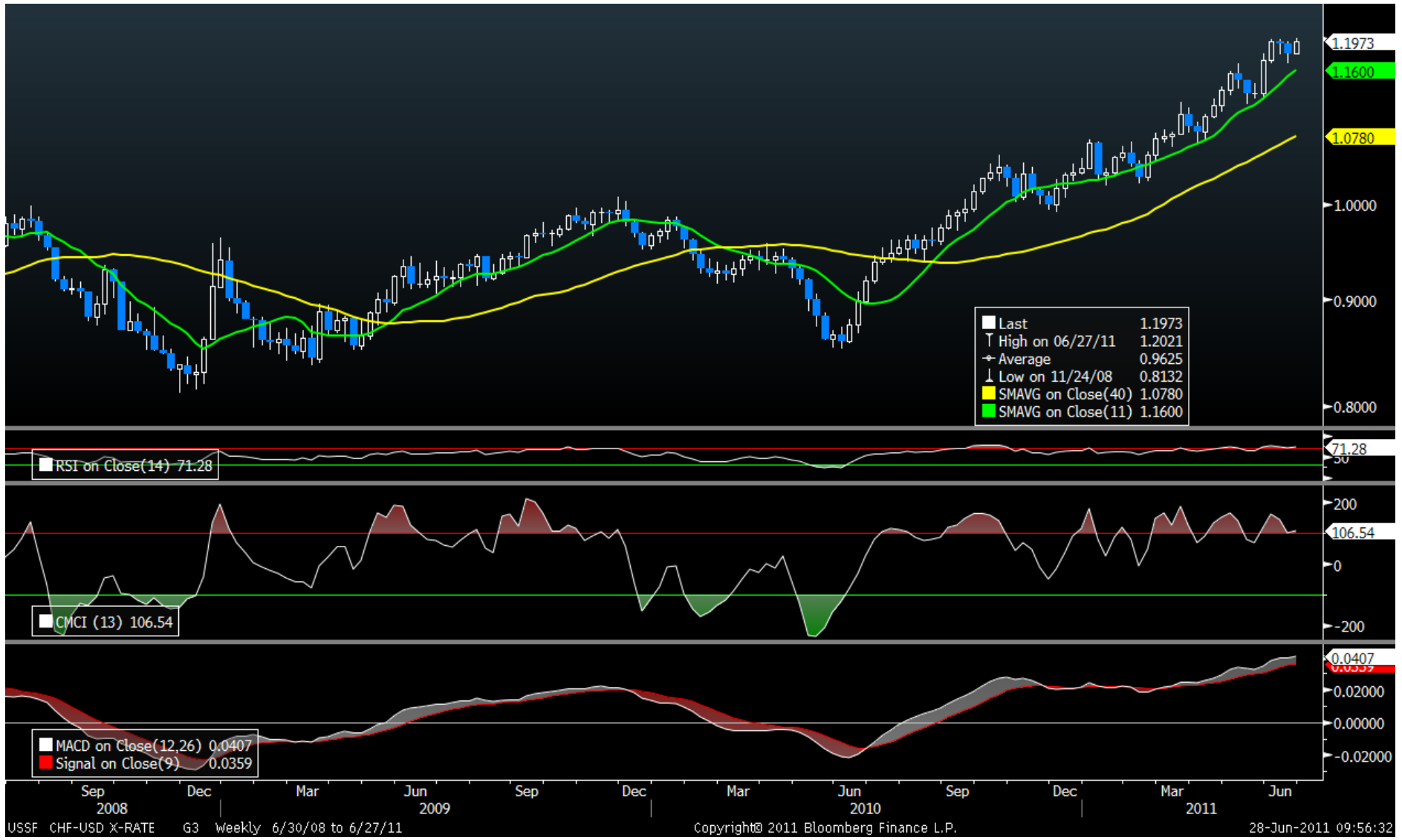


# 1- CHF / USD - Weekly – 3 Year with RSI, CCI, MACD

(11 W / 40 W SMA)

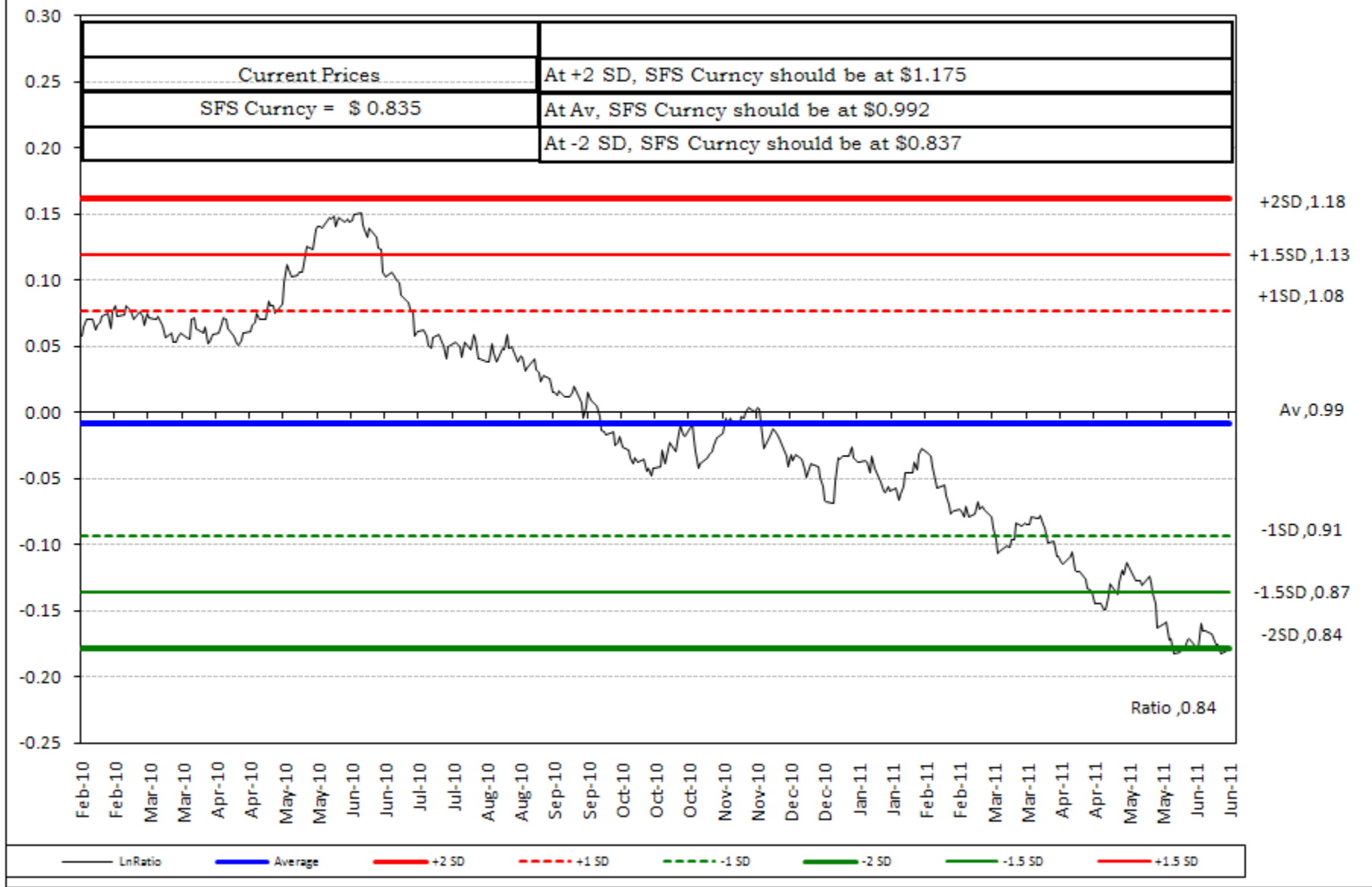


## 2- CHF / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

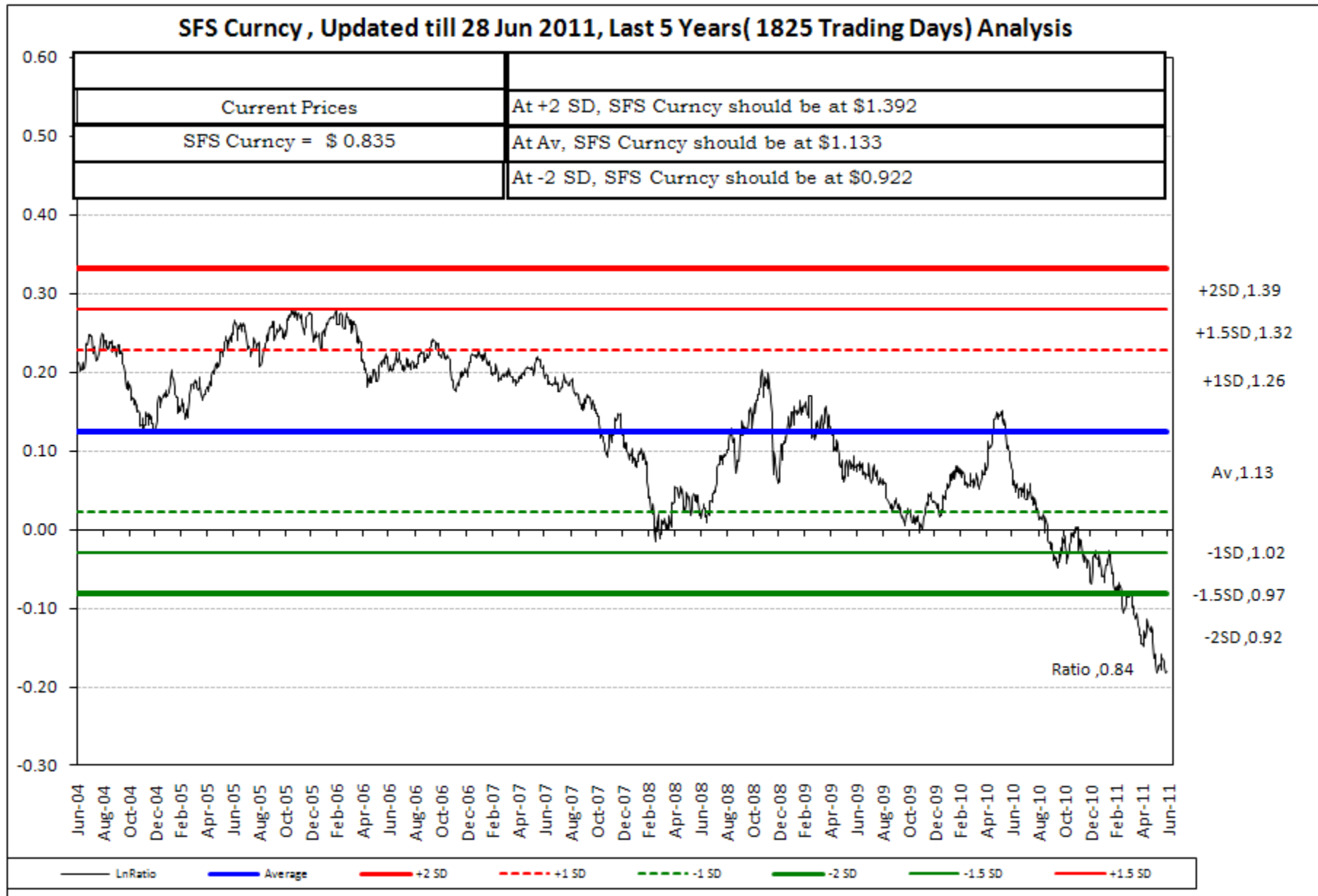


# SFS Last 365 Analysis

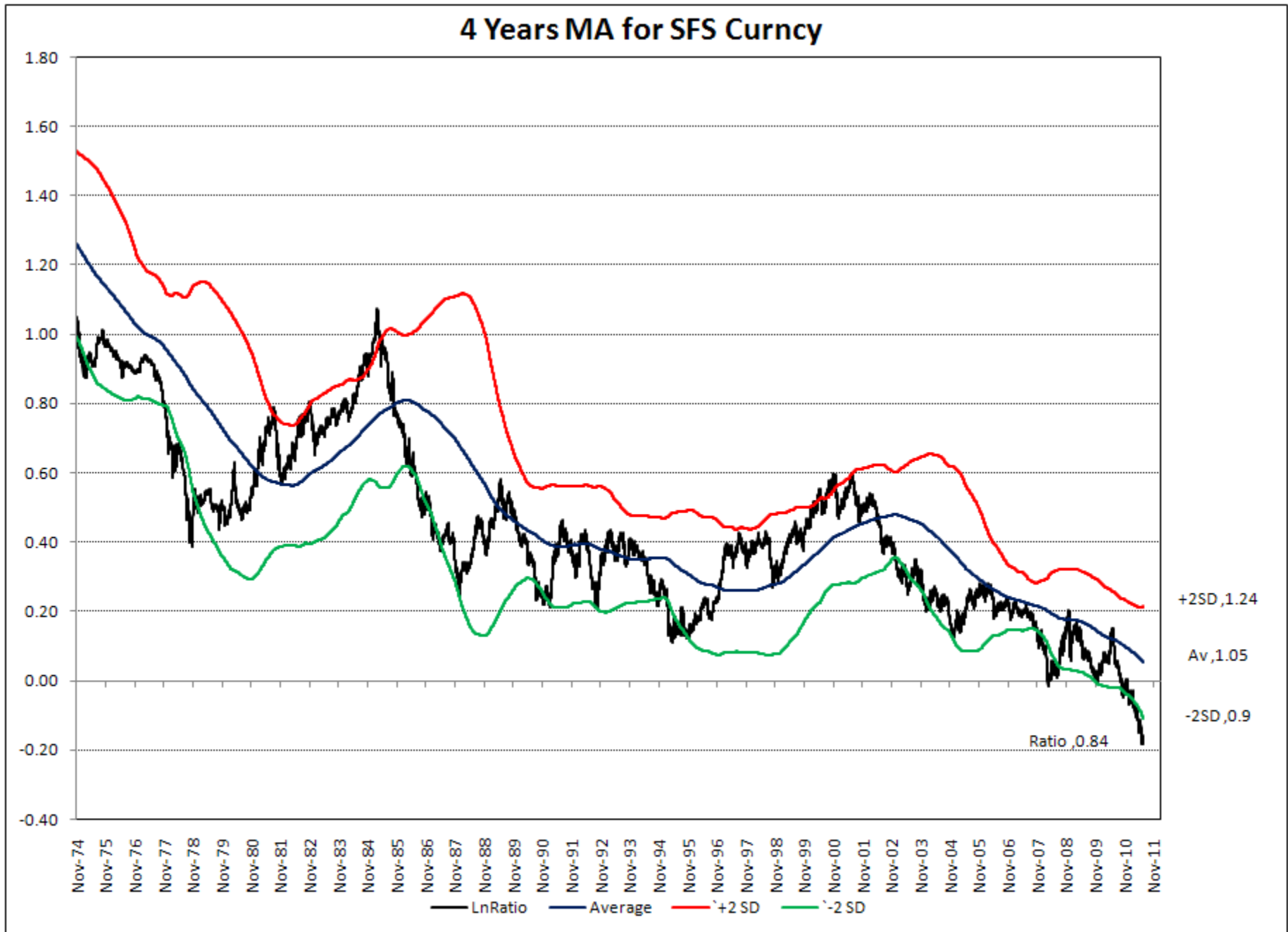
SFS Curncy, Updated till 28 Jun 2011



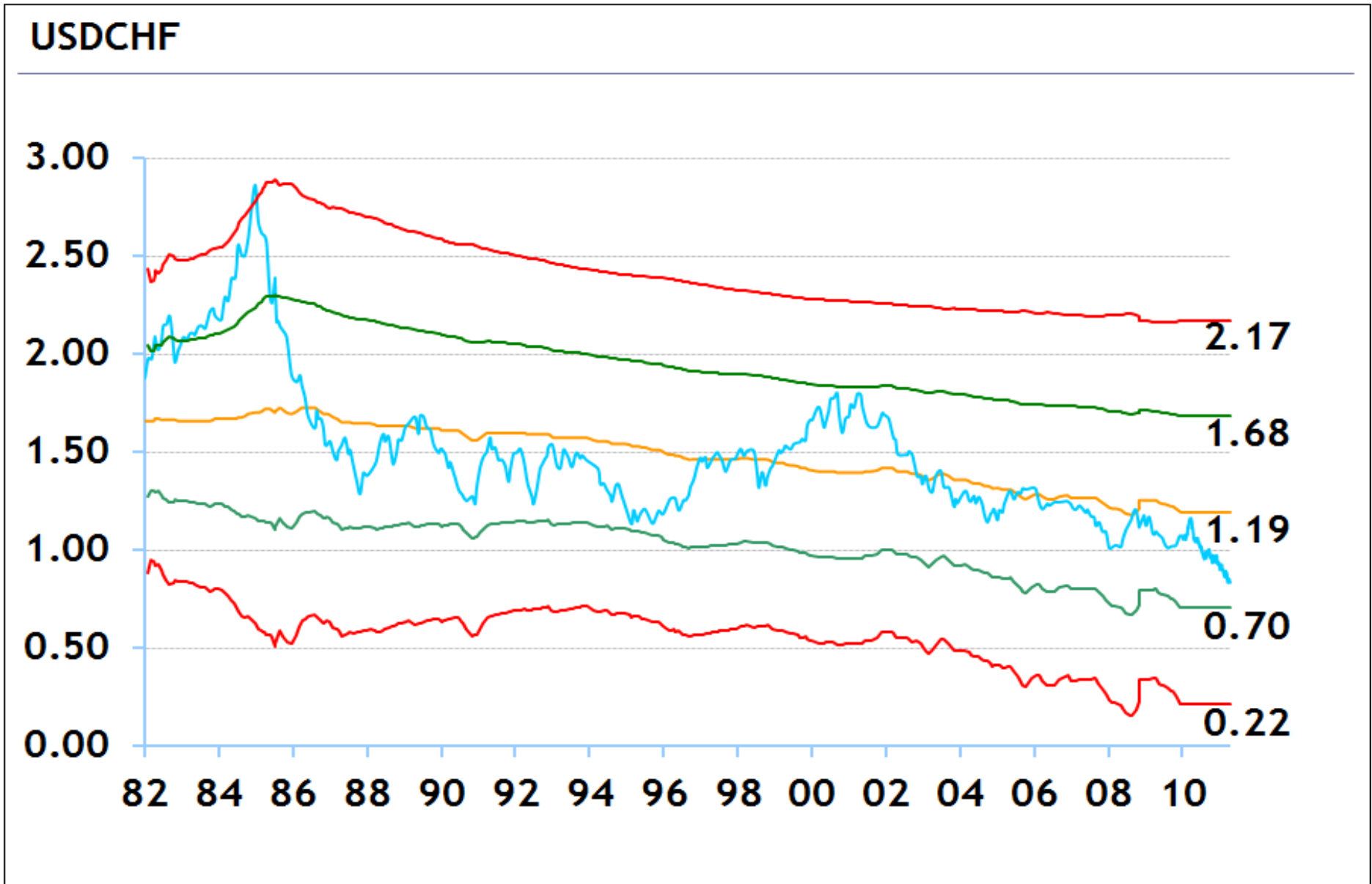
# SFS Last 5 yrs Analysis



# CHF past 4 yrs / MA Analysis with SD



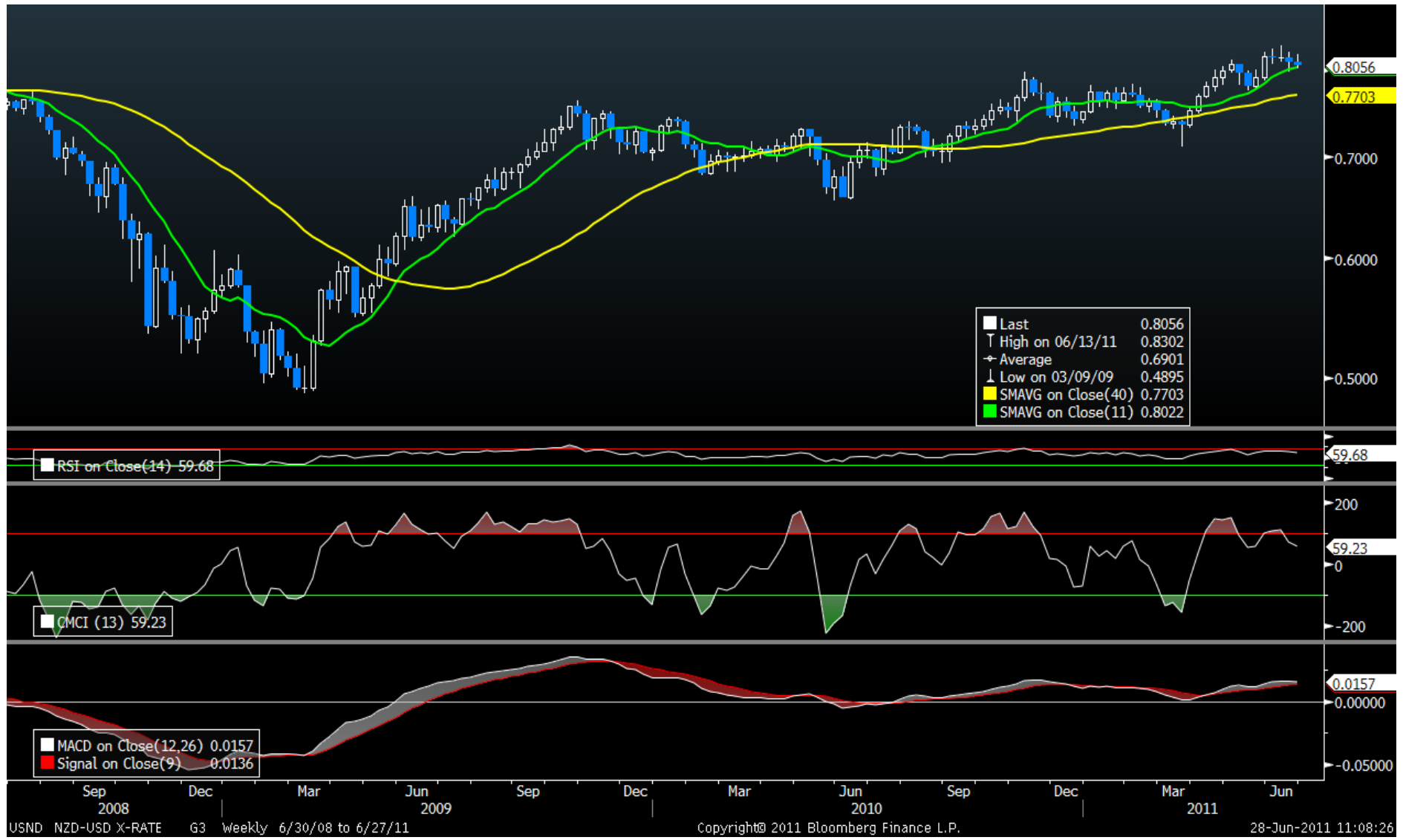
#### 4 - CHF / USD – PPP Reversion & Standard Deviation Analysis – Long Term



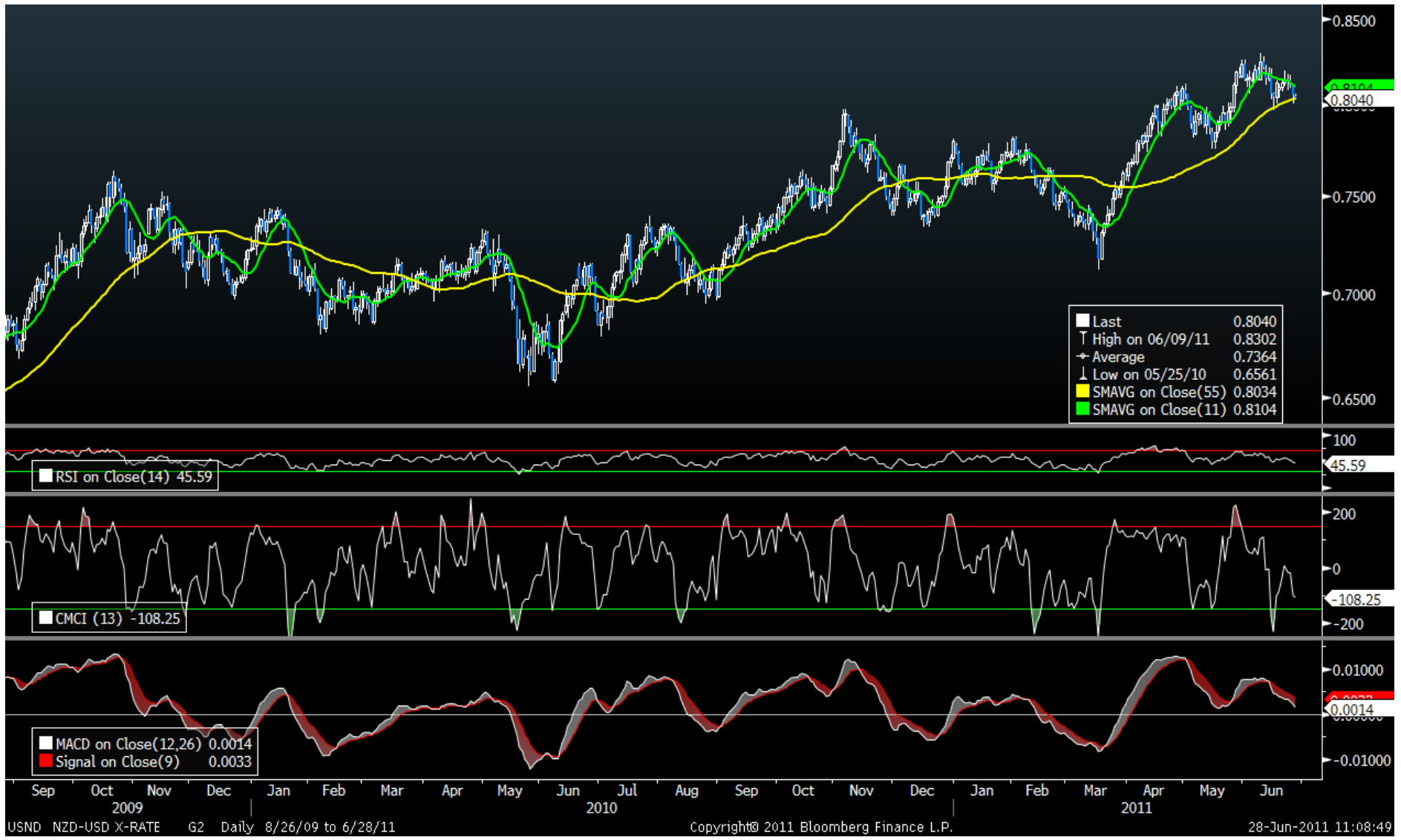


# NZD / USD - Weekly - 3 Year with RSI, CCI, MACD

**(11 W / 40 W SMA)**

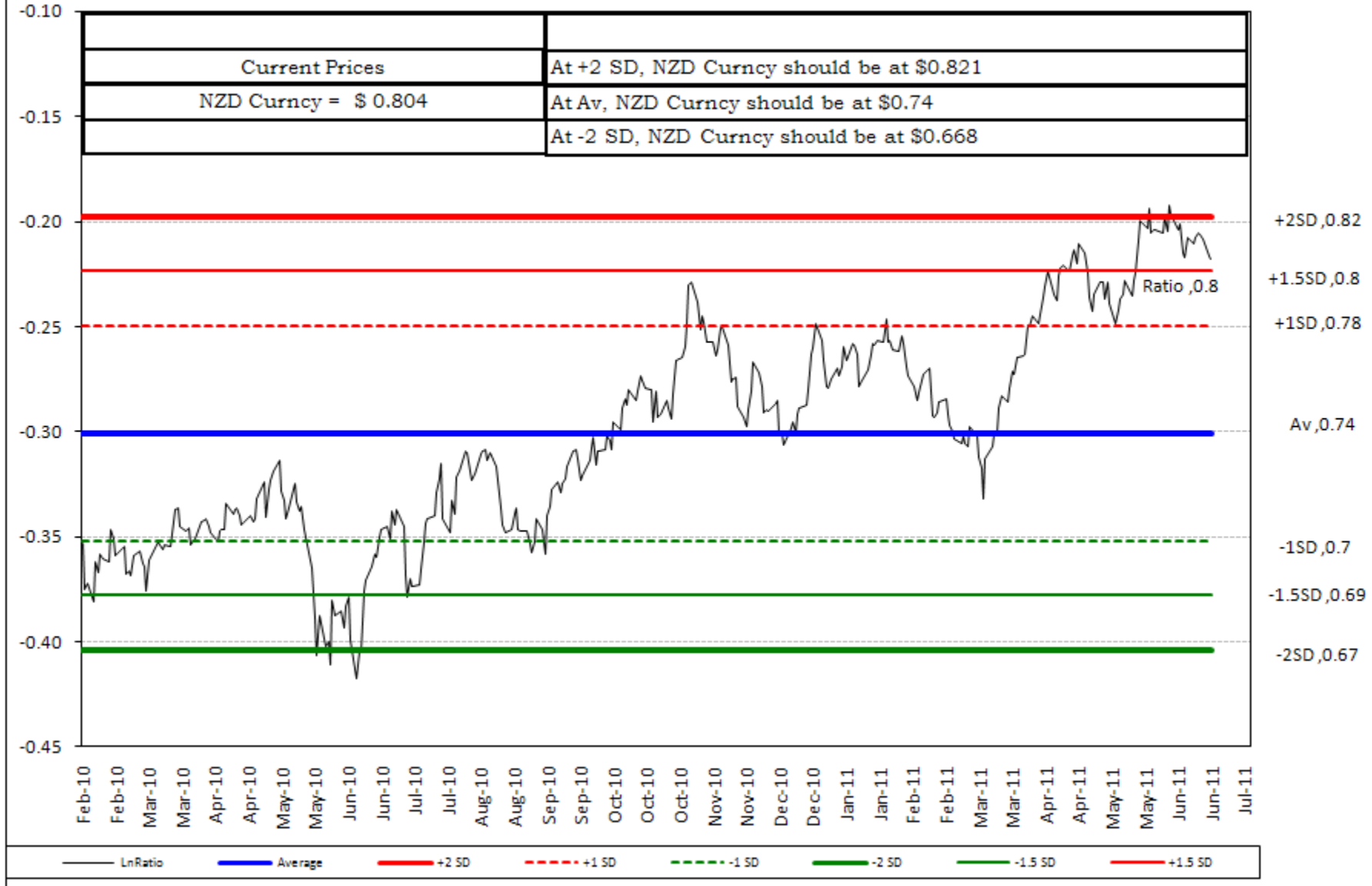


# 1- NZD / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

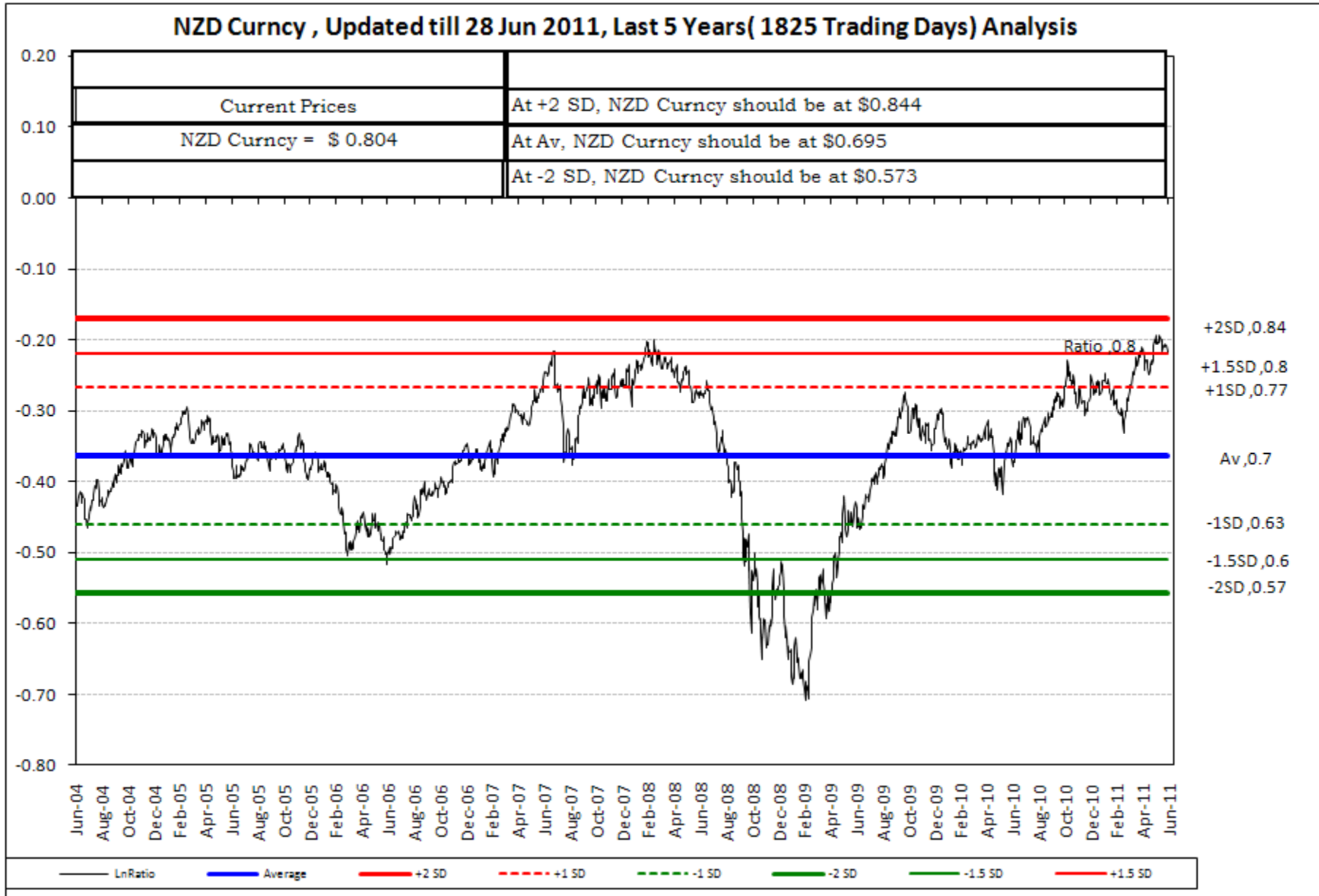


# NZD Last 365 Analysis

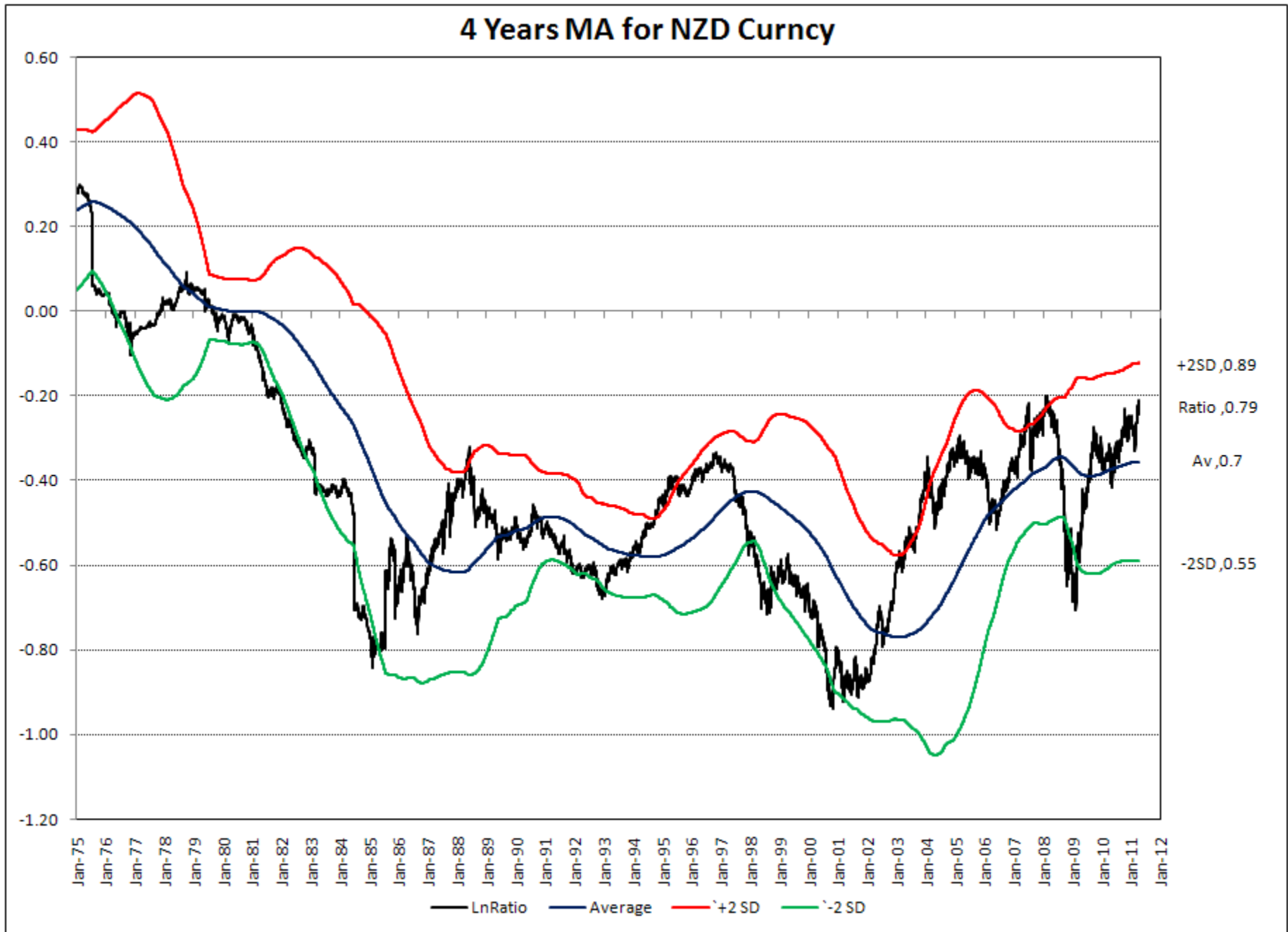
NZD Curncy , Updated till 28 Jun 2011



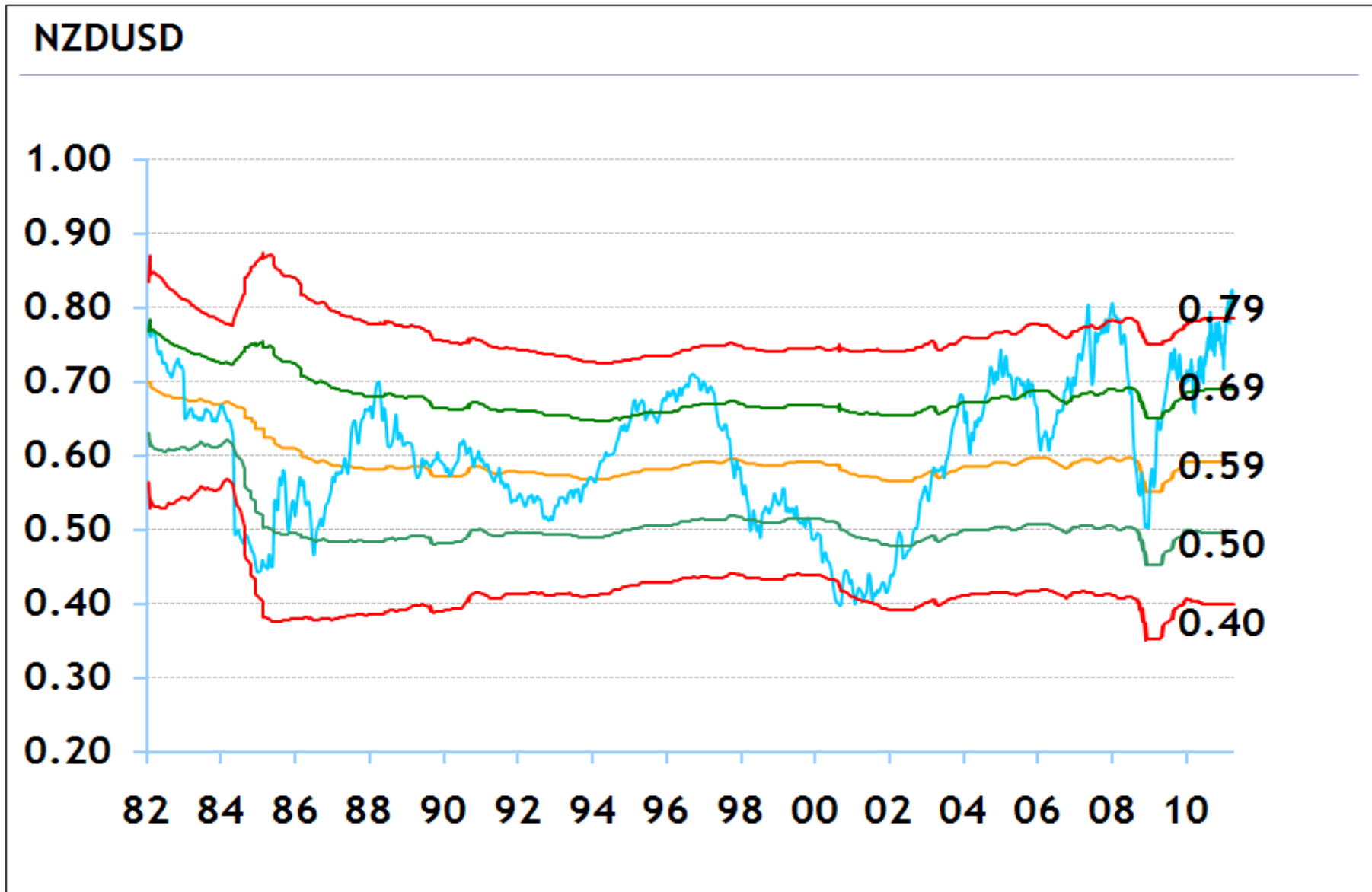
# NZD Last 5 yrs Analysis



# NZD past 4 yrs / MA Analysis with SD

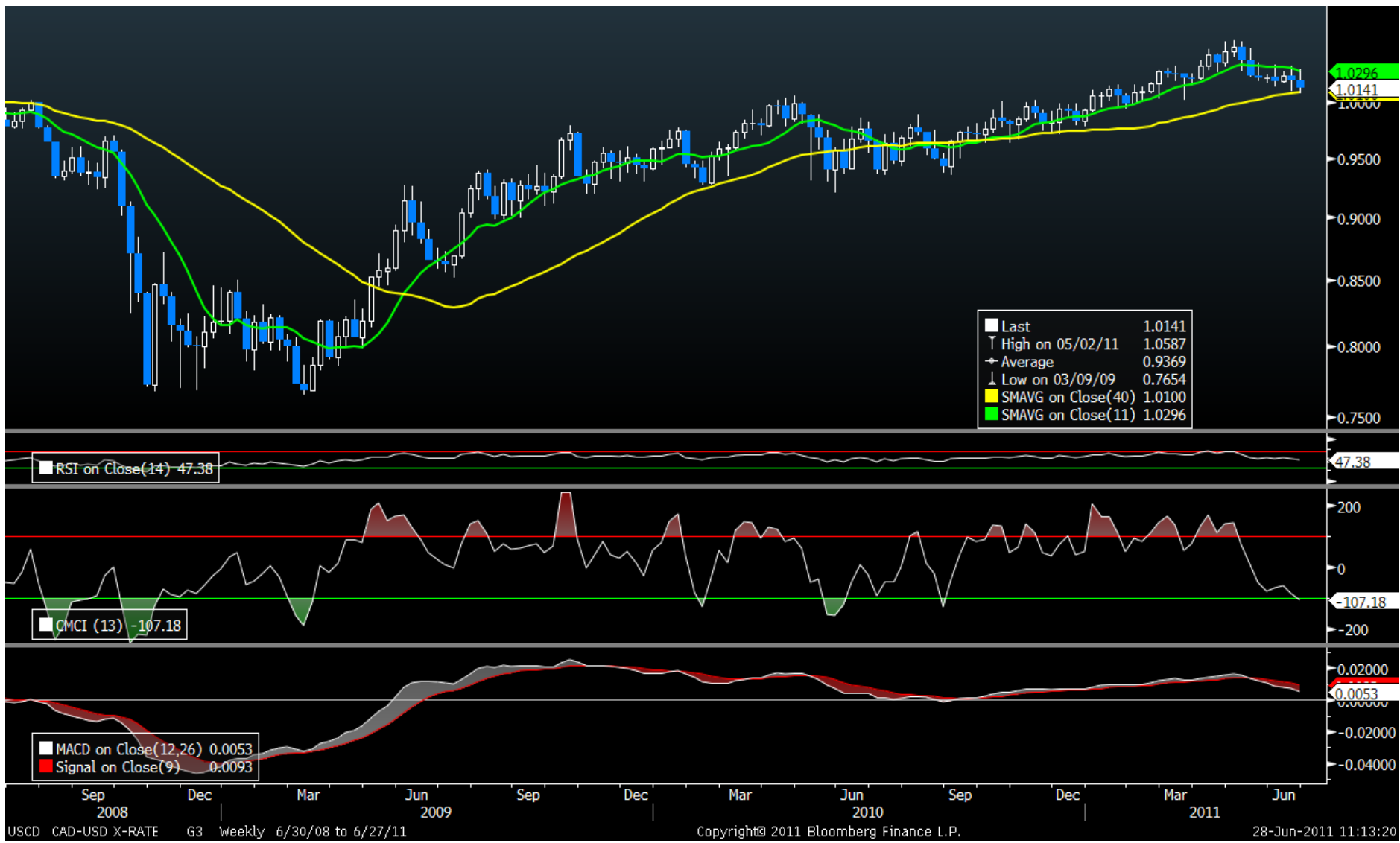


## 4 - NZD / USD – PPP Reversion & Standard Deviation Analysis – Long Term

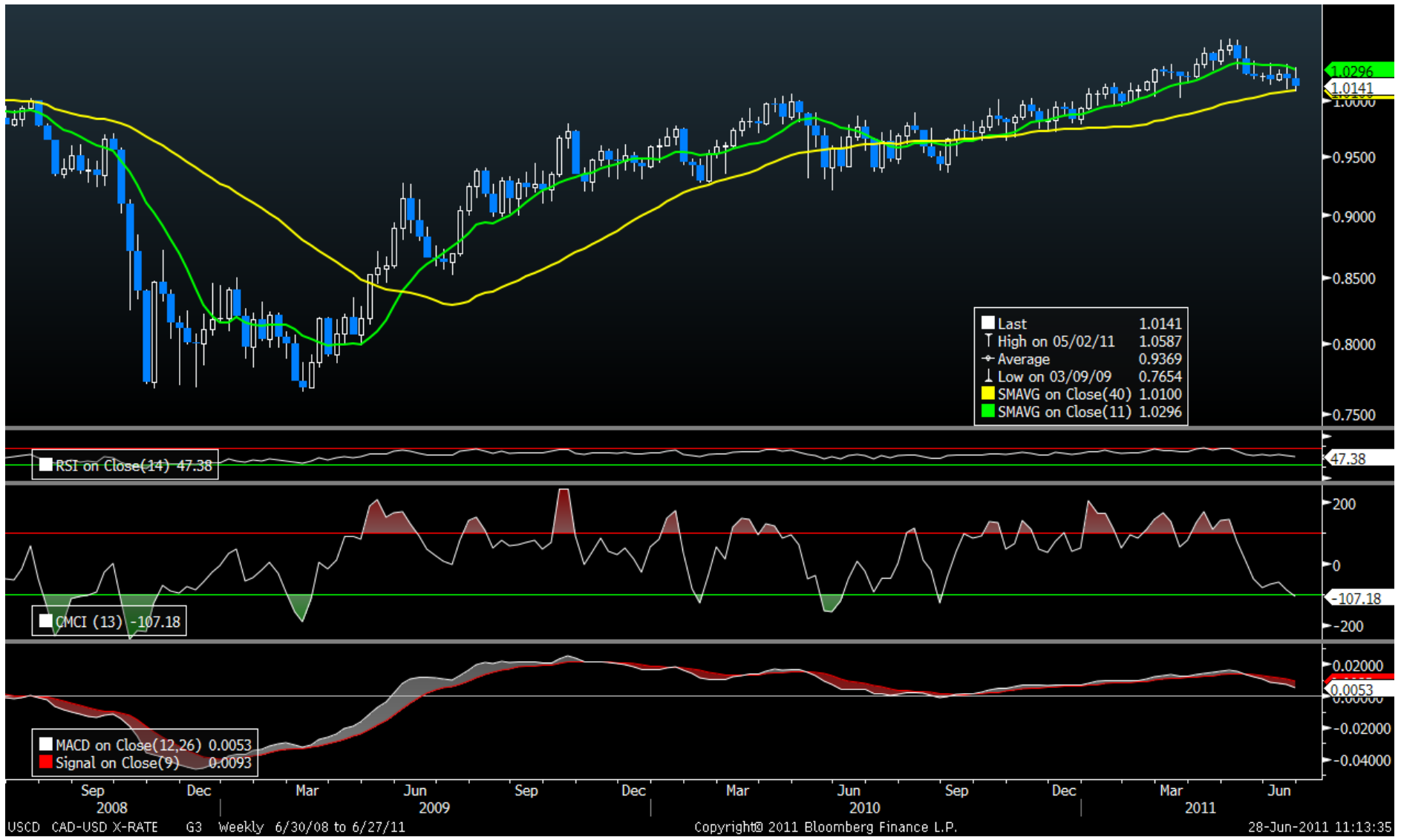


# CAD / USD - Weekly – 3 Year with RSI, CCI, MACD

**(11 W / 40 W SMA)**

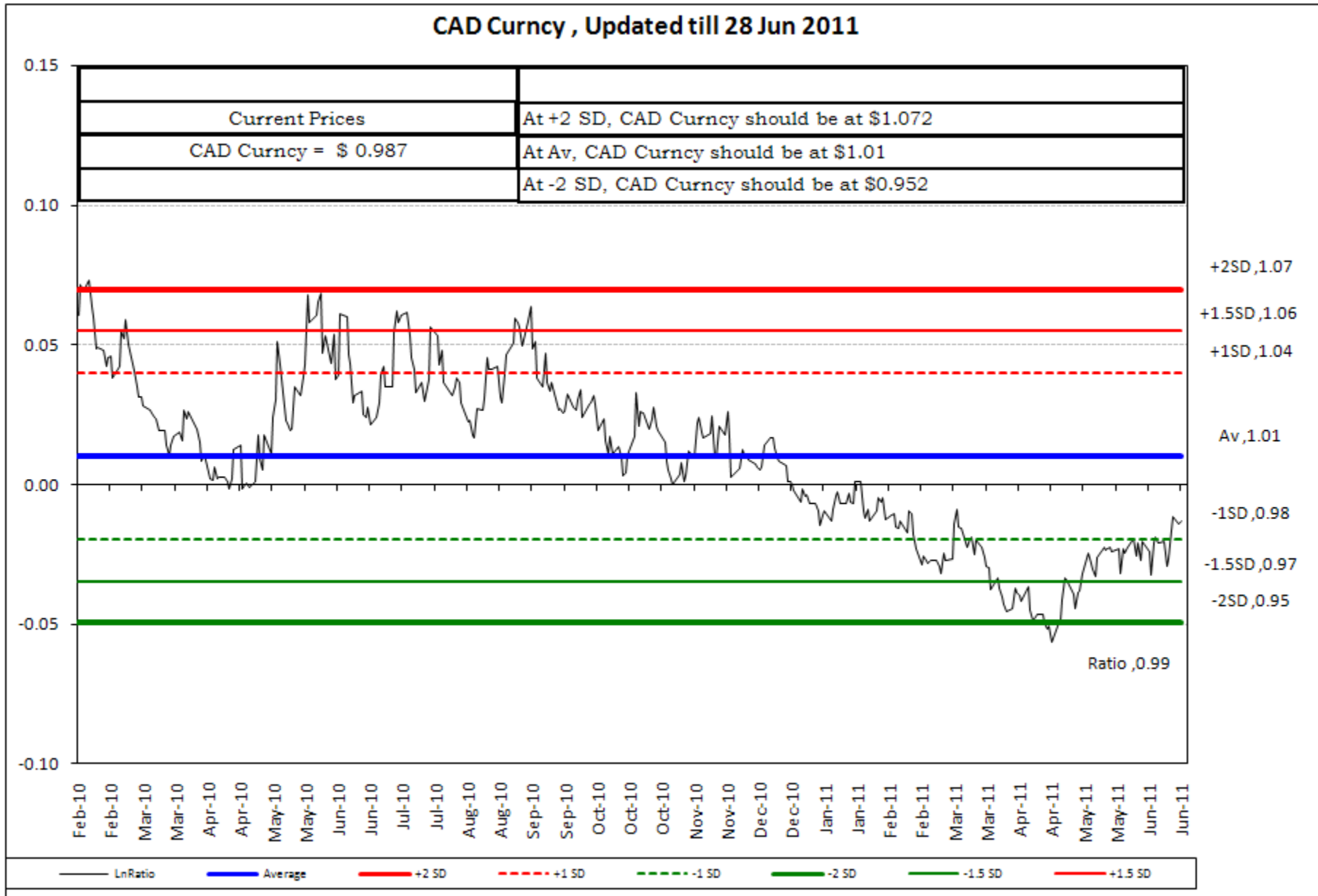


# 1- CAD / USD - Daily – 3 Year with RSI, CCI, MACD (11D / 55D SMA)

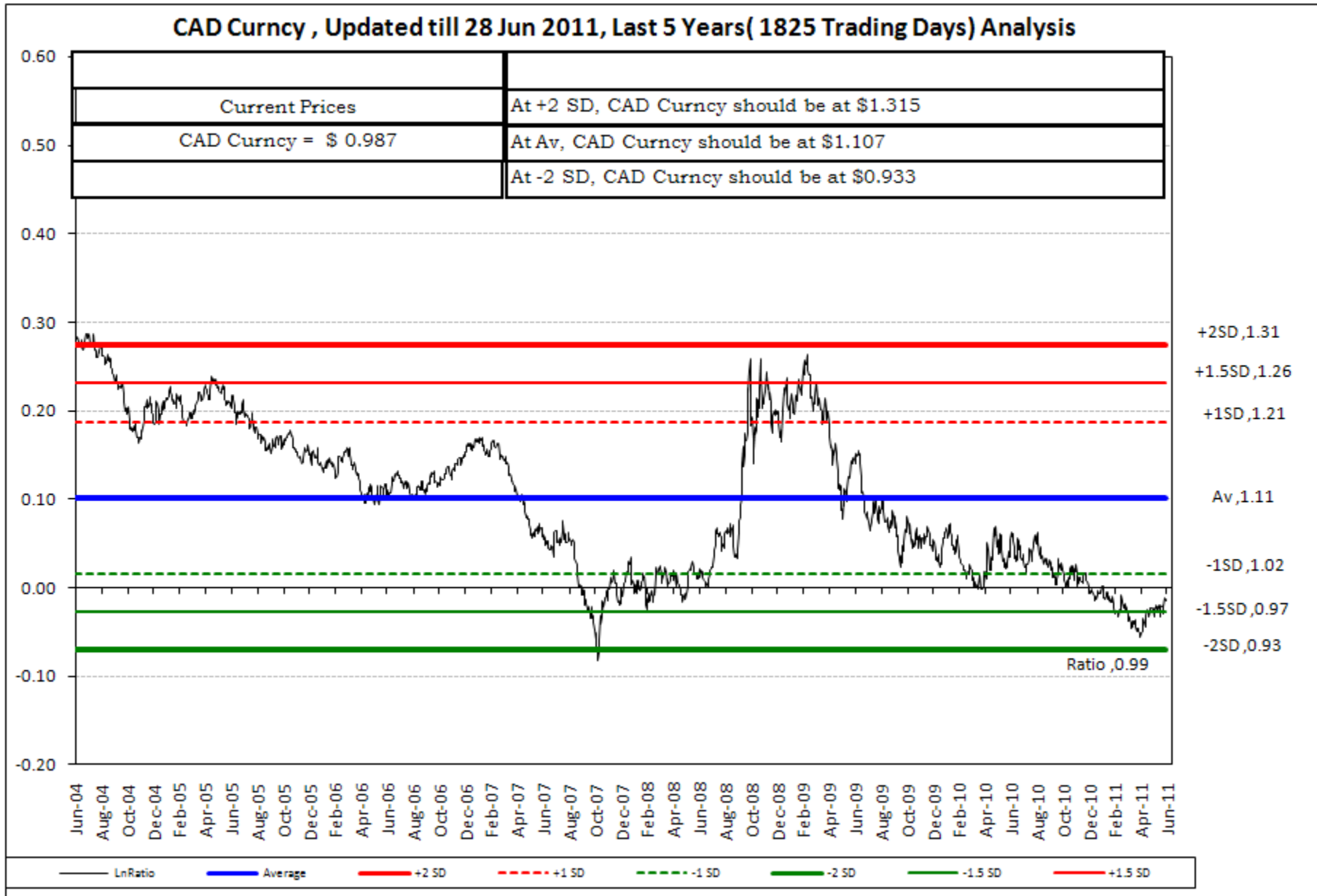




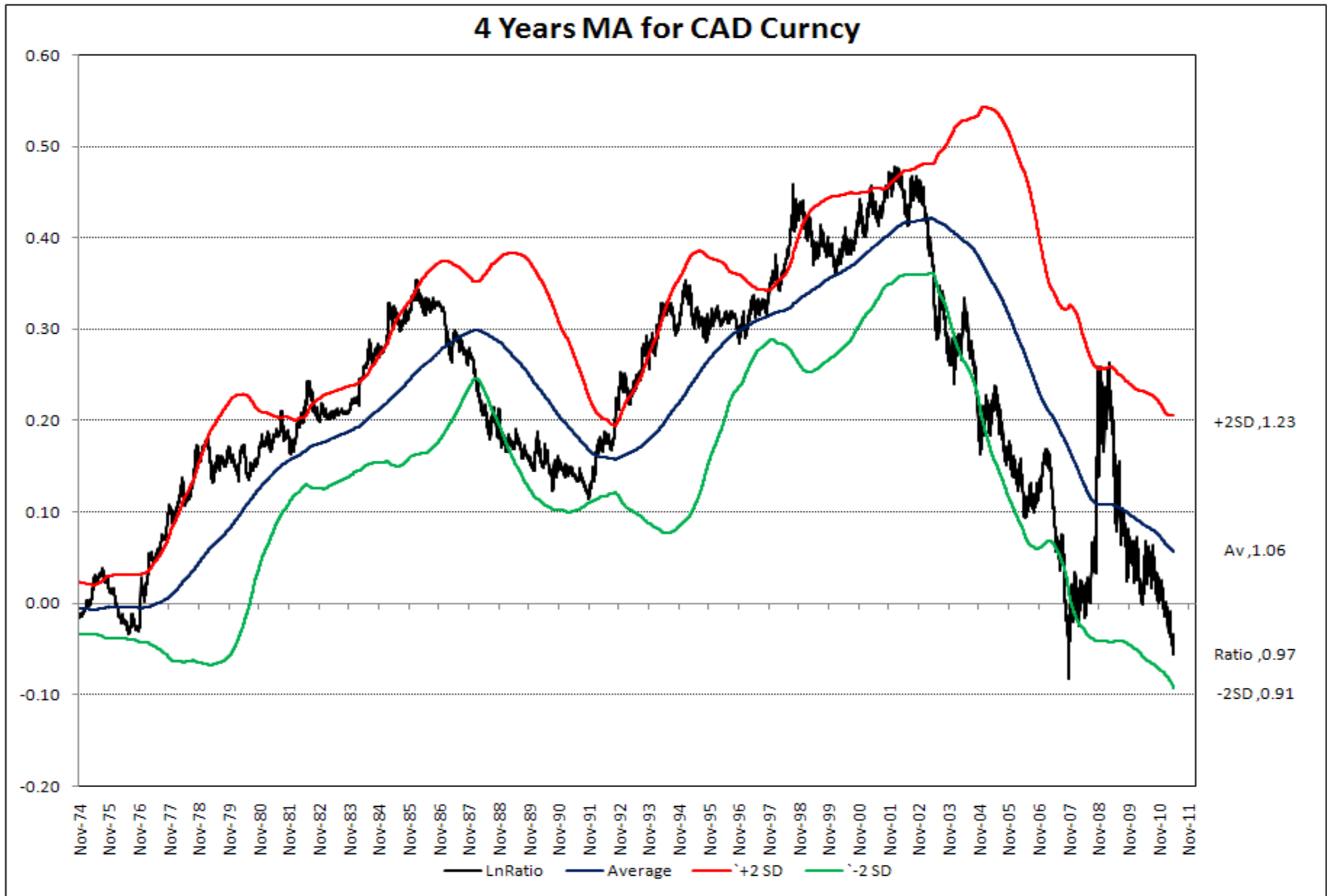
# CAD Last 365 Analysis



# CAD Last 5 yrs Analysis



# CAD past 4 yrs / MA Analysis with SD



## Appendix

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