



# SG Capital Research

Global Market Insights

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

**MAEG- CURRENCY ANALYSIS- SG 2011 # MAY\_10**

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

*By: Suneil R Pavse*

*Contact: apavse@aol.com*

---

## 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 ( If applicable - 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 other Currencies

1. Below -2 SD level on 365 D basis: **Undervalued –**

**ST – DXY, SFS, C**

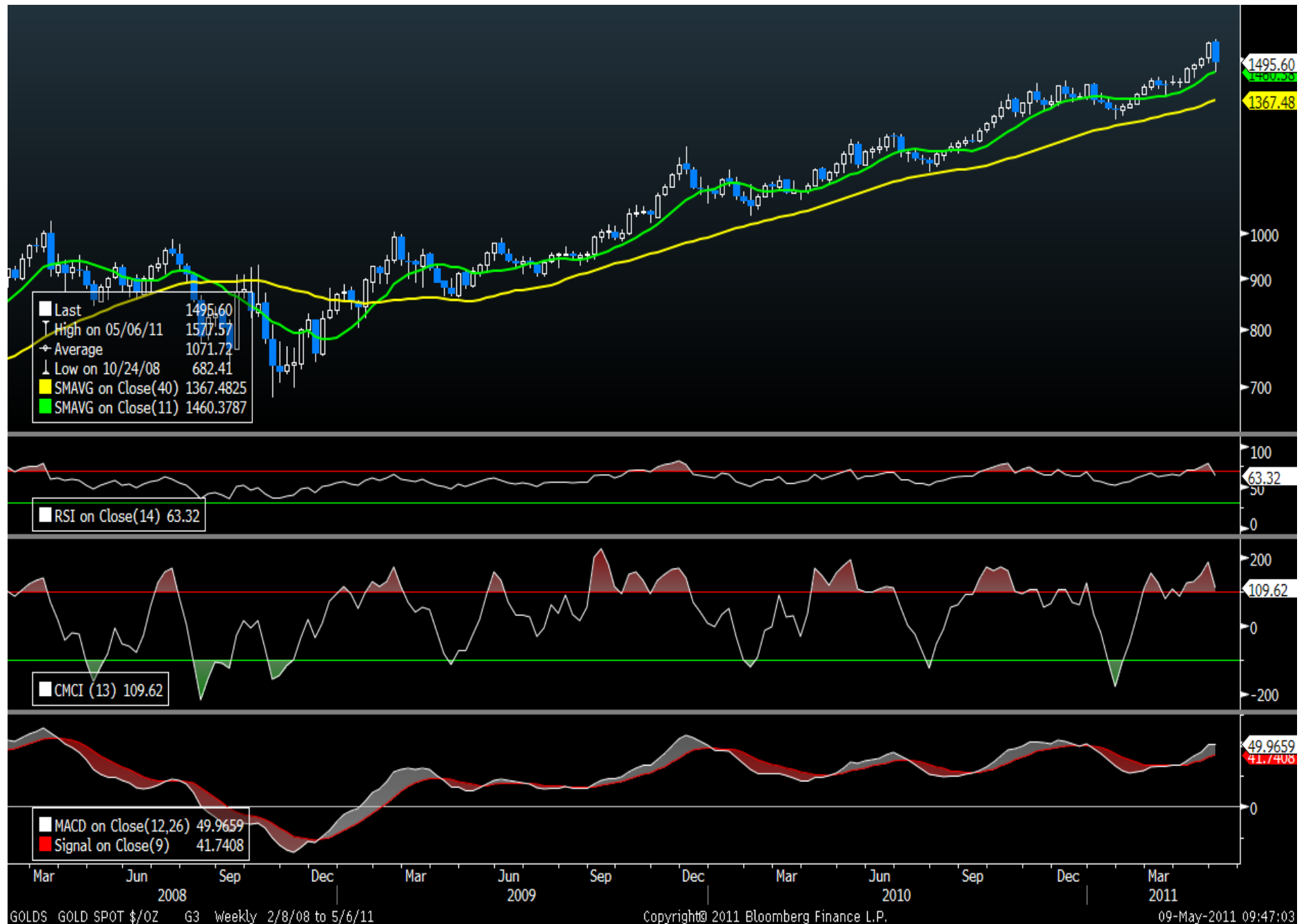
**LT – DXY, SFS,JPY**

2. Above +2 SD level on 365 D basis: **Overvalued**

**ST – NONE**

**LT – GLD, AUD,**

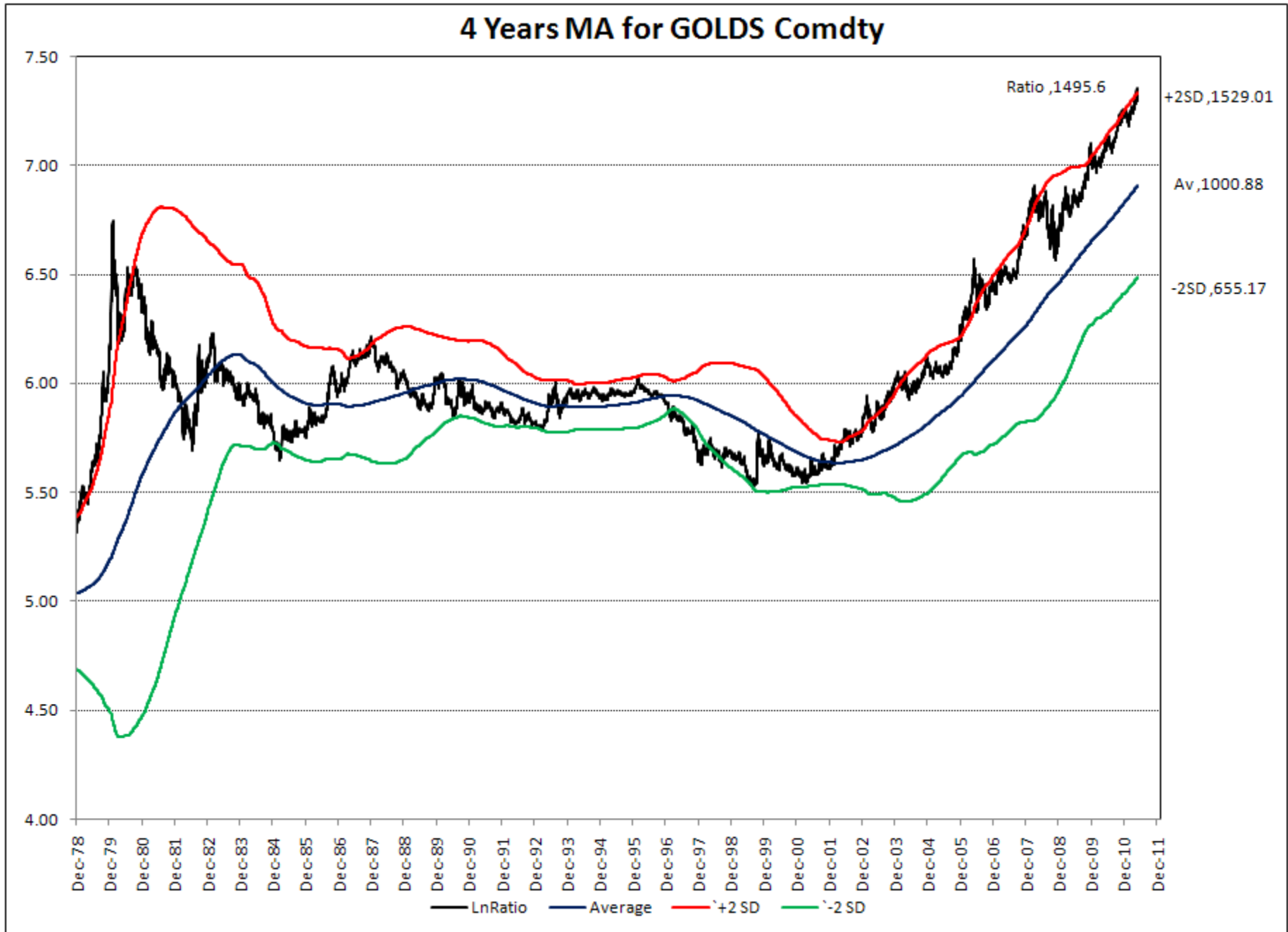
# GOLD - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)



# 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)

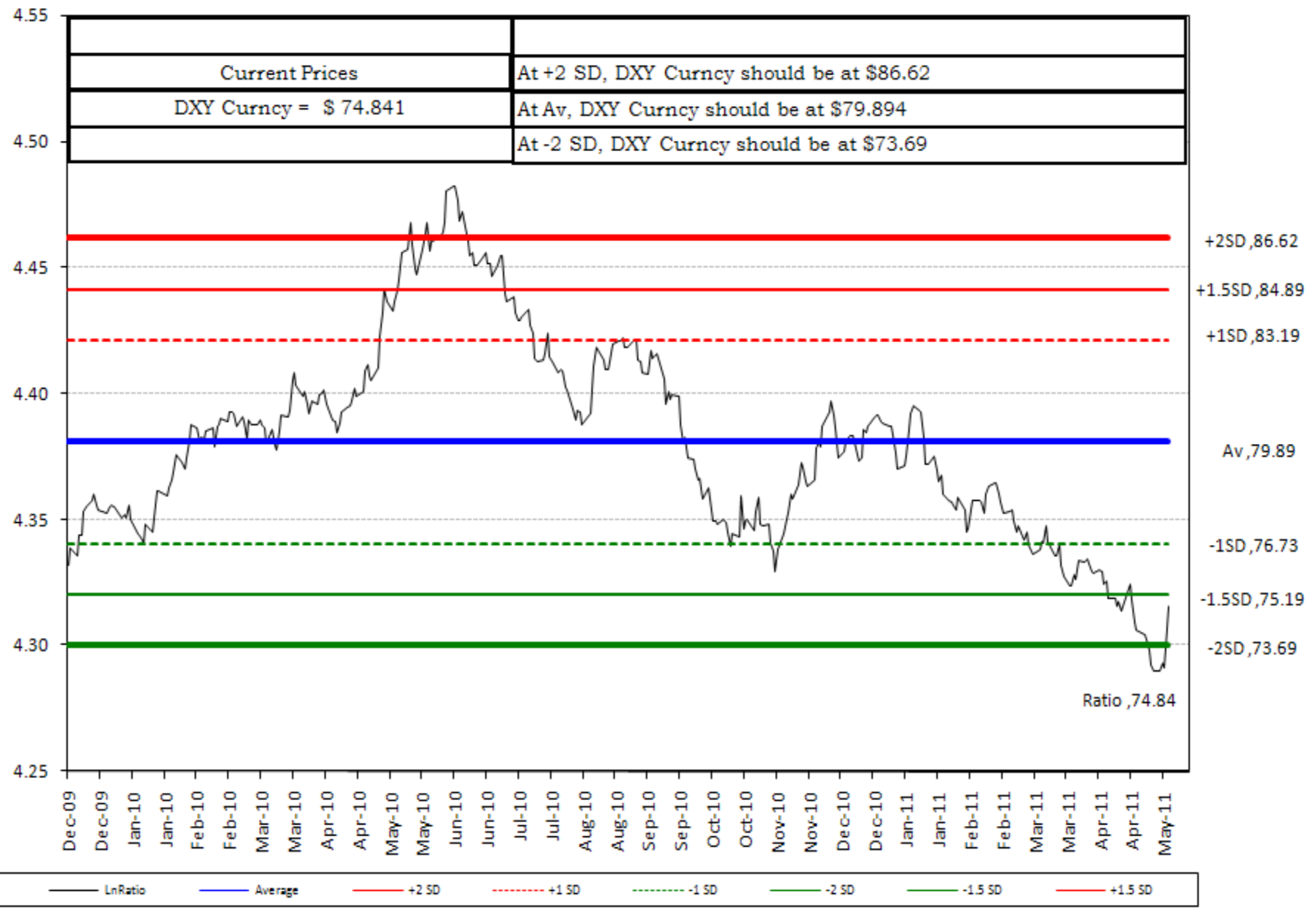


# 1- DXY - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



# DXY Last 365 Analysis

DXY Curncy , Updated till 06 May 2011



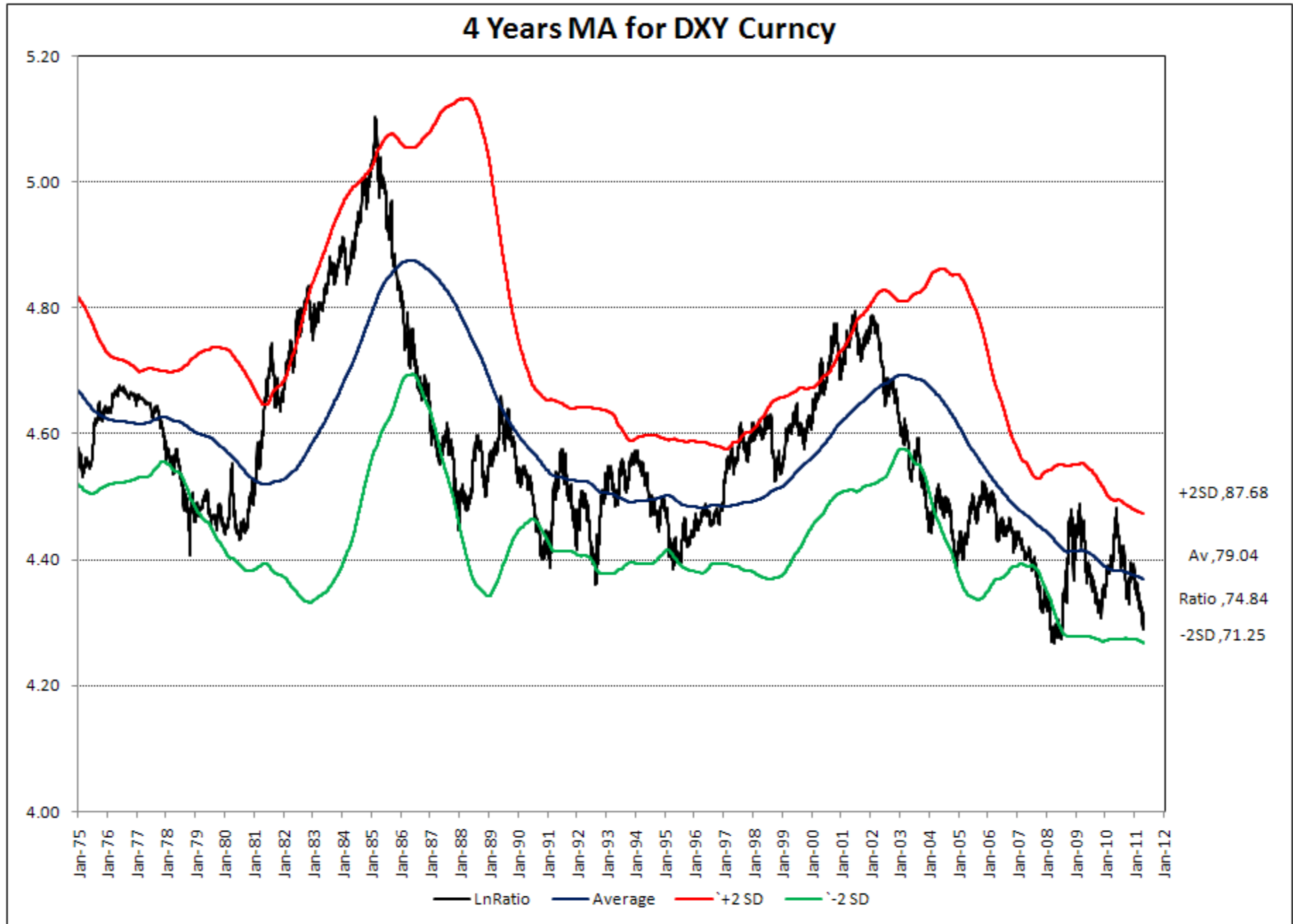


# DXY Last 5 yrs Analysis

DXY Curncy , Updated till 06 May 2011, Last 5 Years( 1825 Trading Days) Analysis



# DXY Last 4 yrs / MA Analysis with SD



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

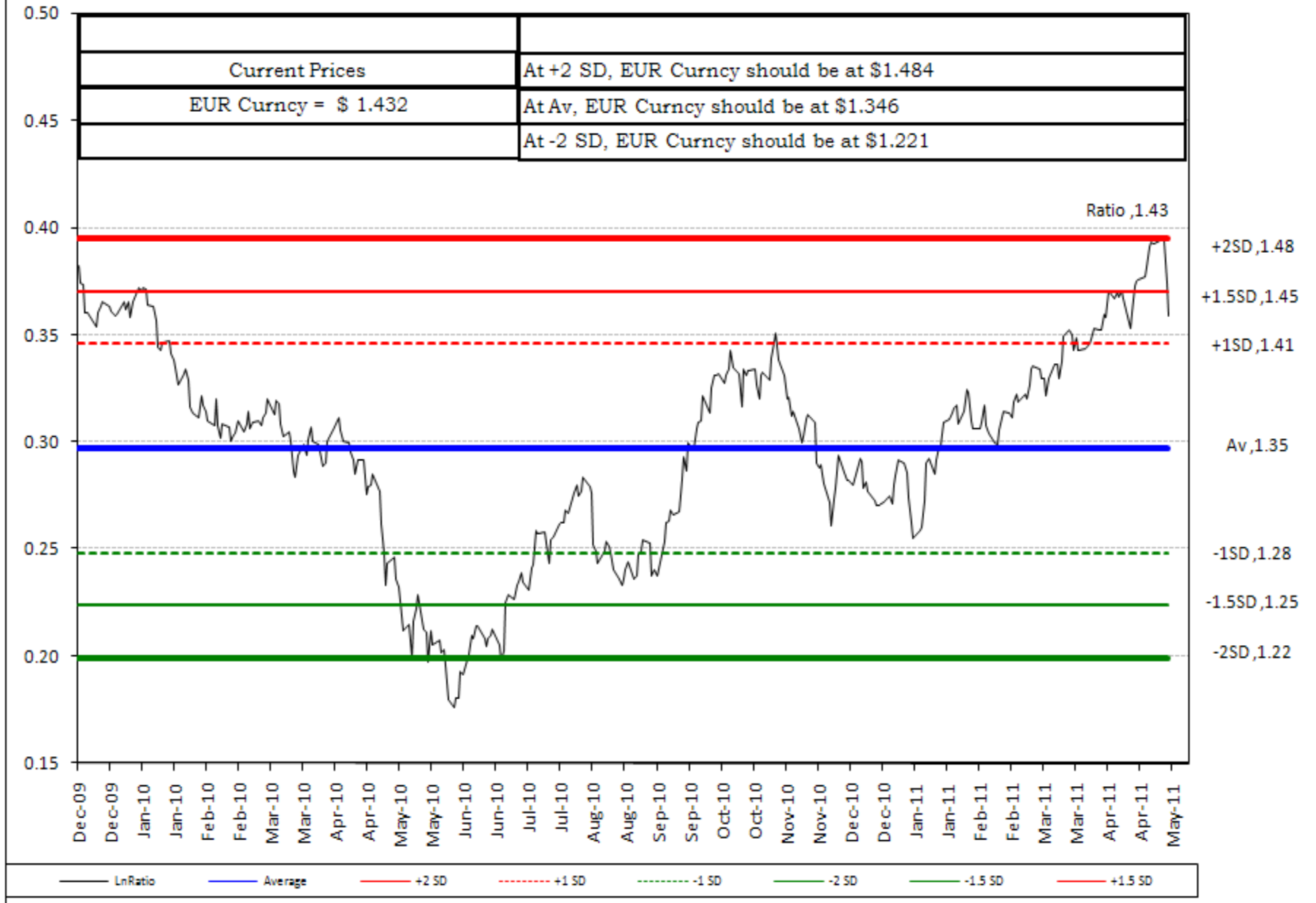


# EURO / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)

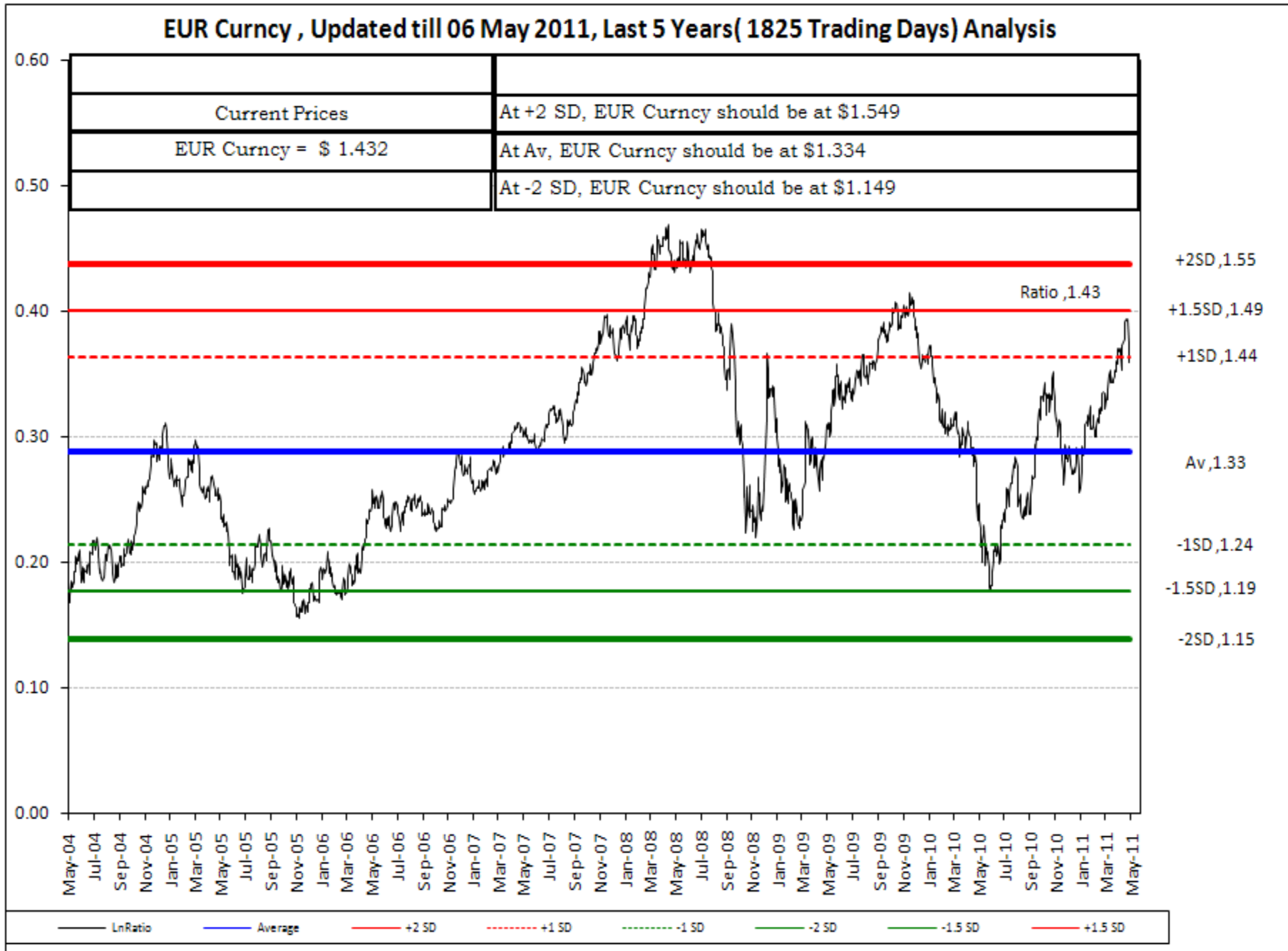


# EUR Last 365 Analysis

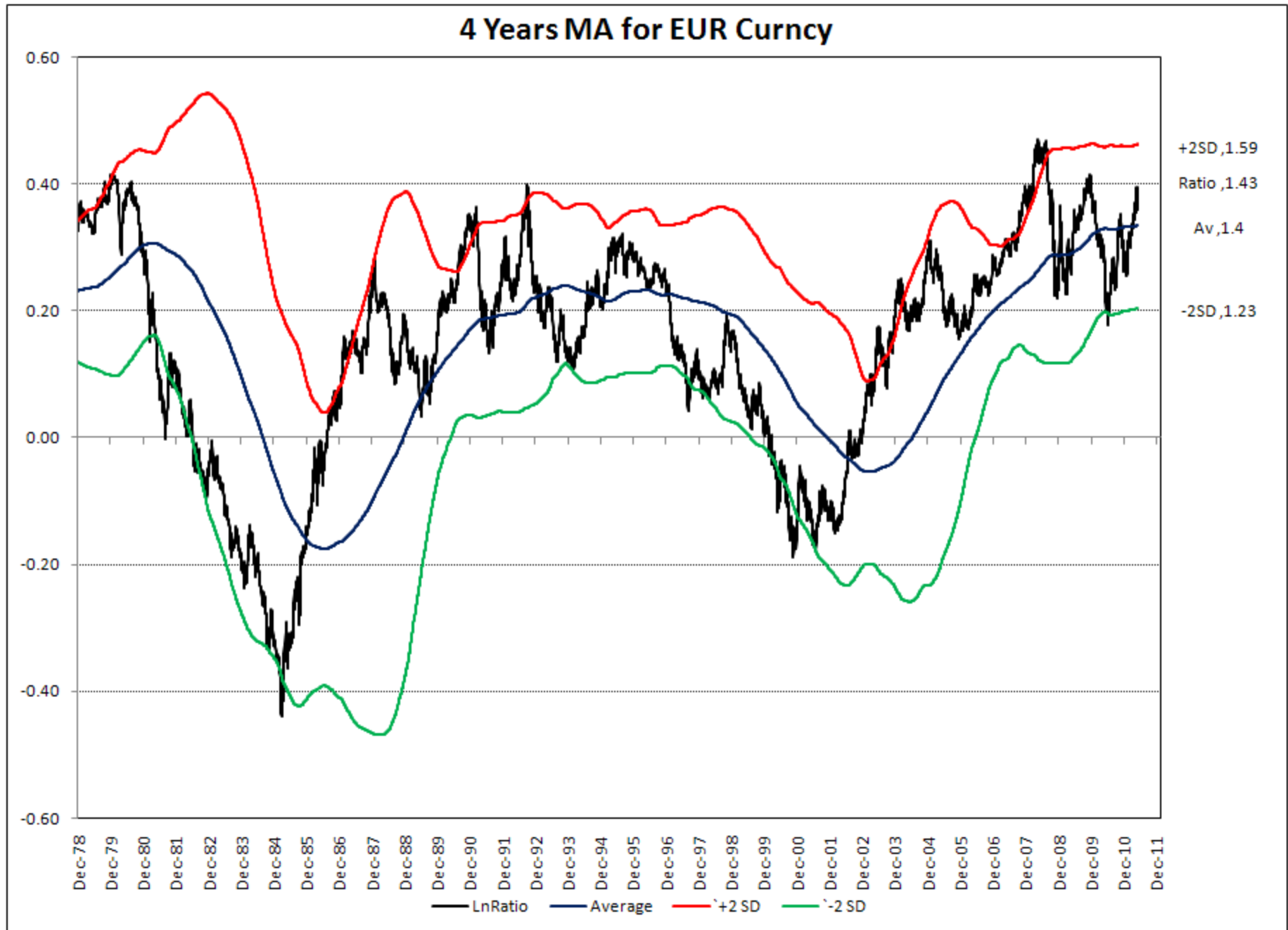
EUR Currency , Updated till 06 May 2011



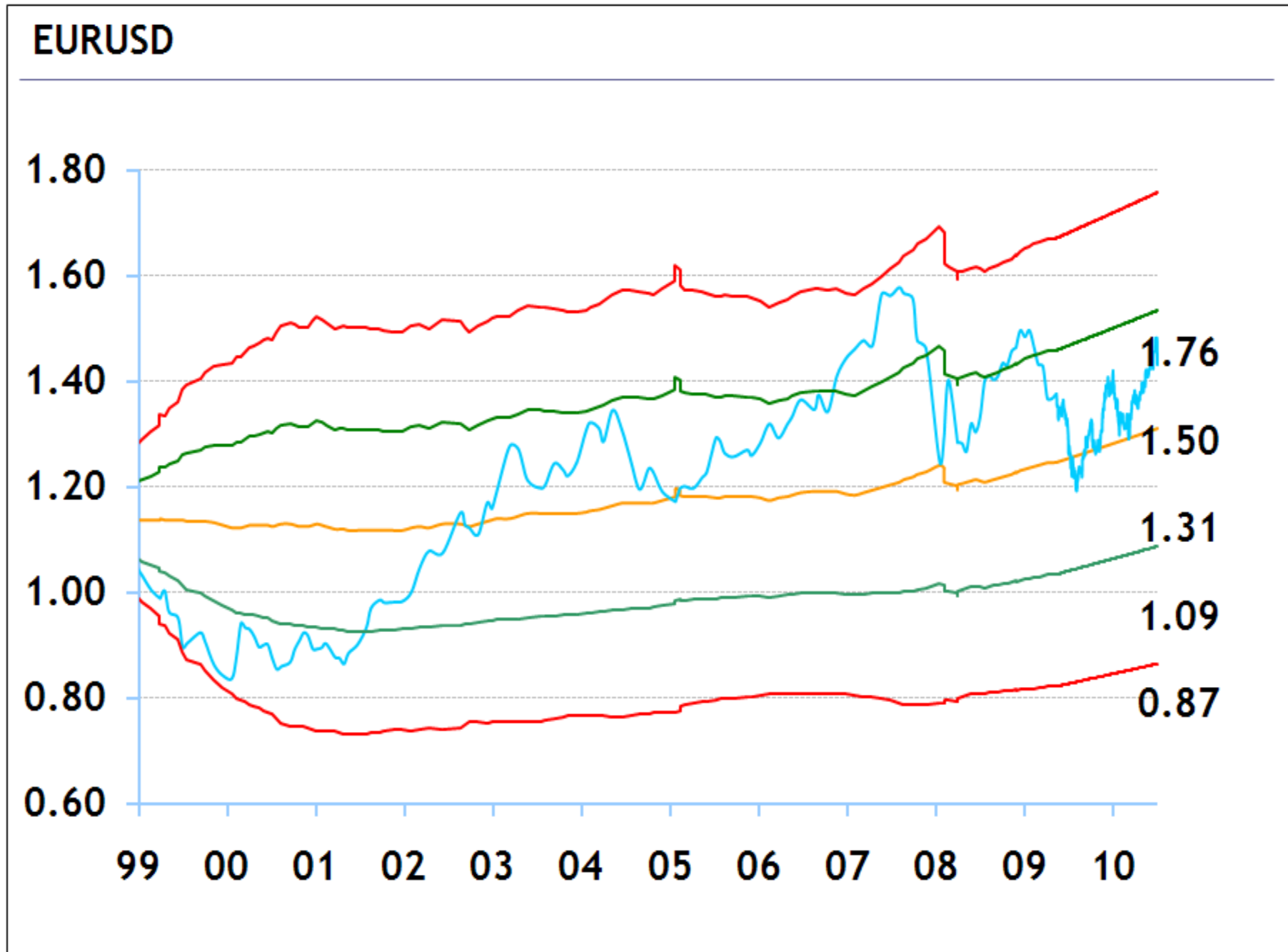
# EUR Last 5 yrs Analysis



## EURO Last 4 yrs / MA Analysis with SD



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

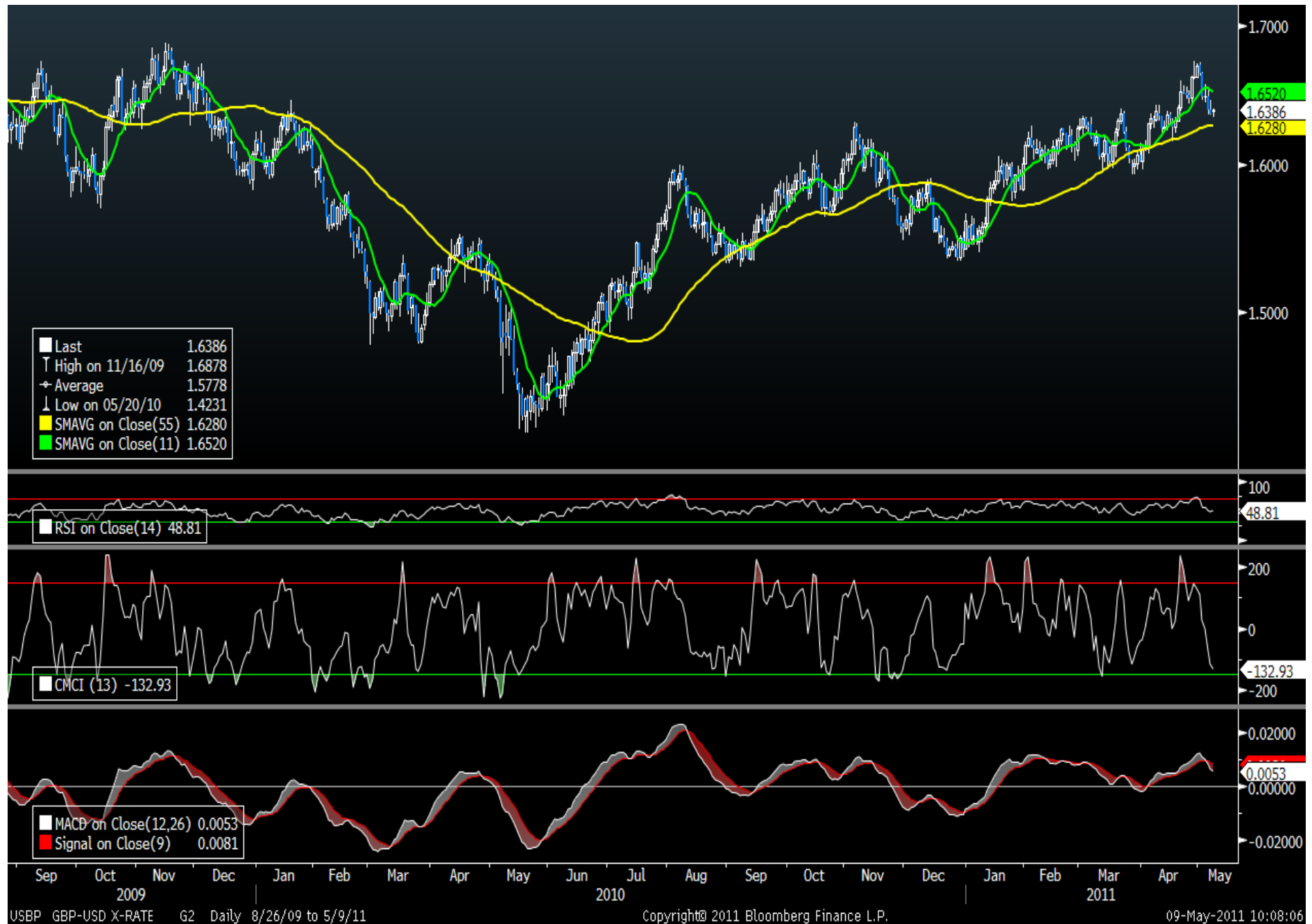




# GBP / USD - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)

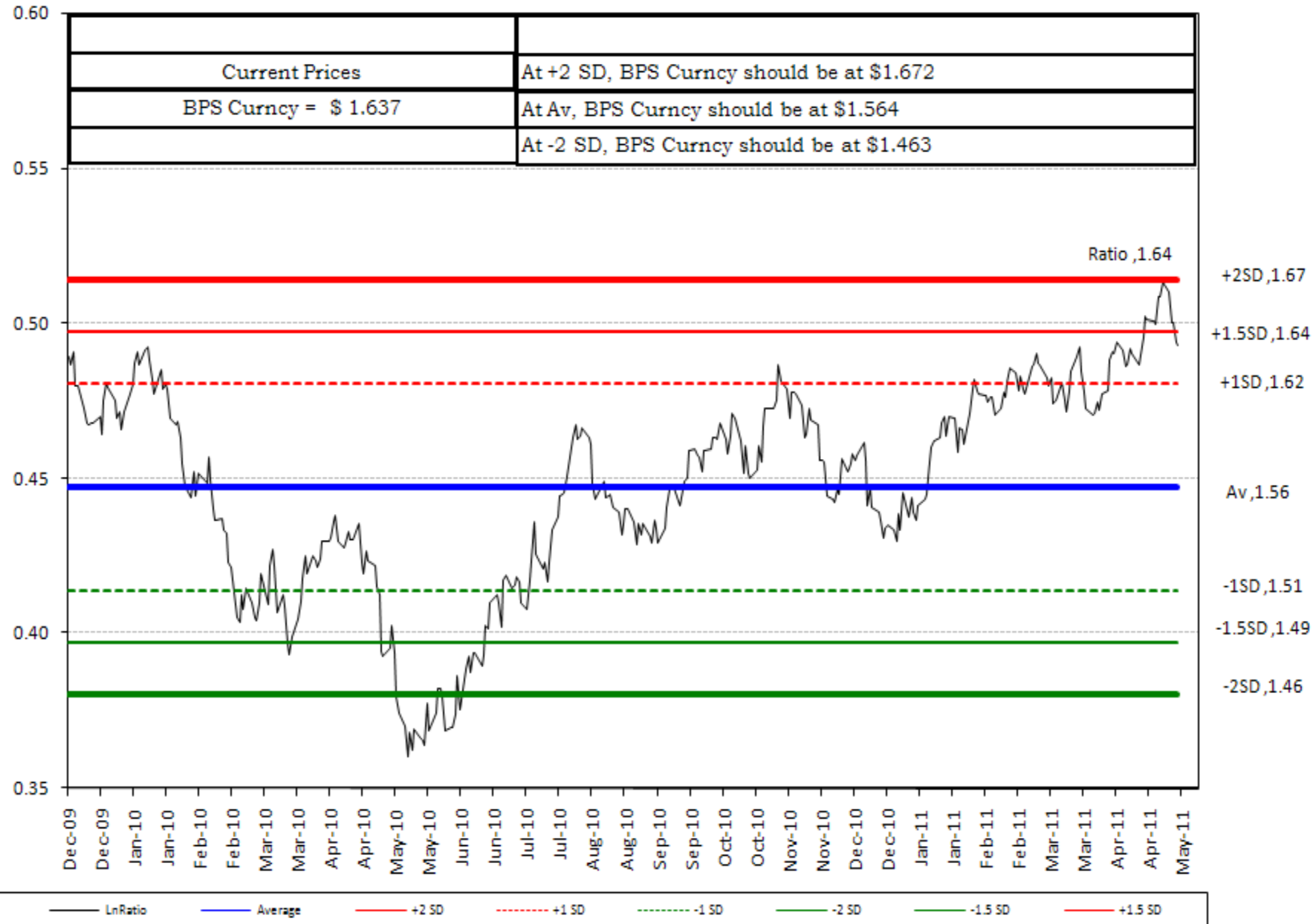


# GBP / USD - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)

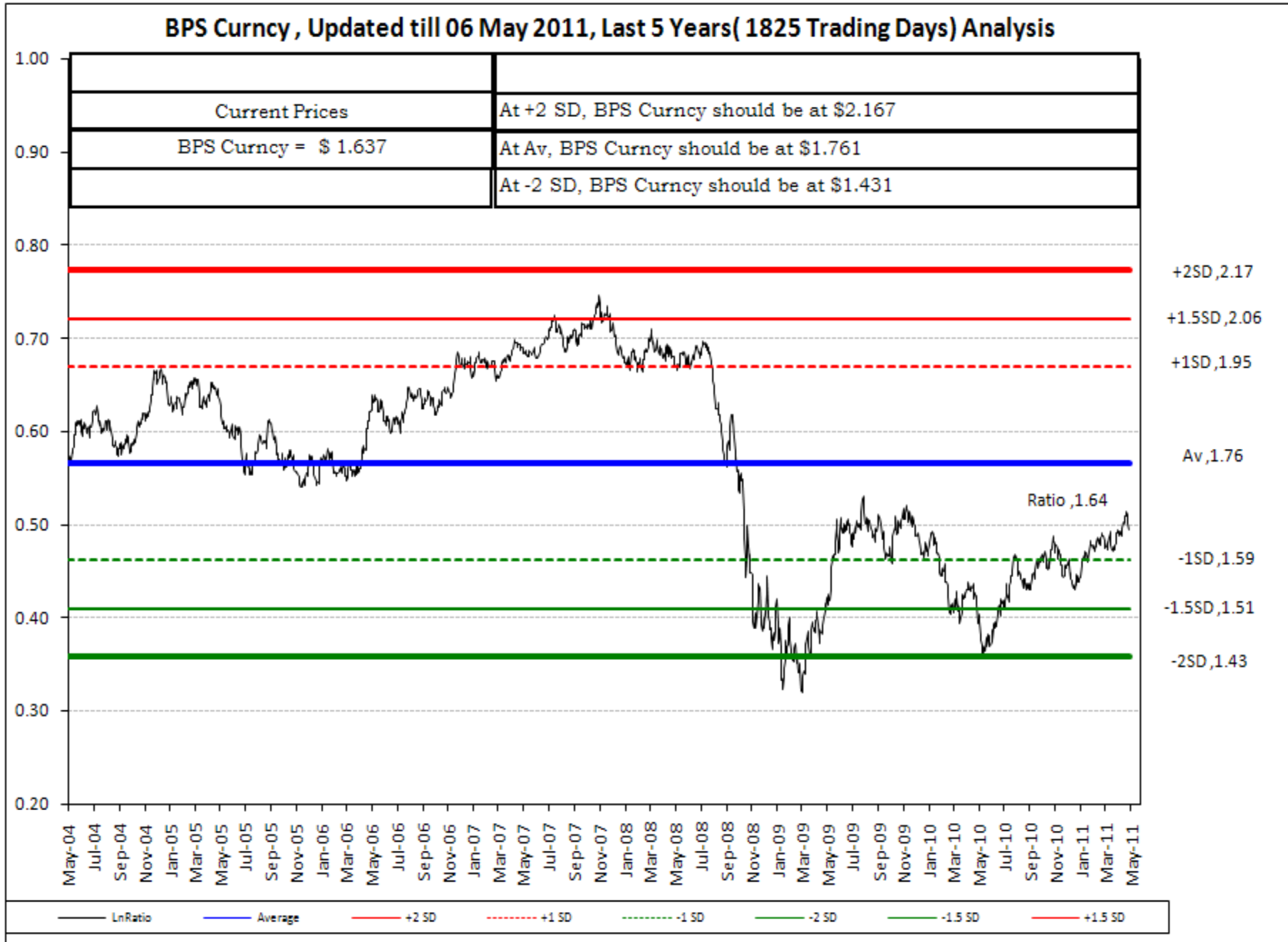


# BPS Last 365 Analysis

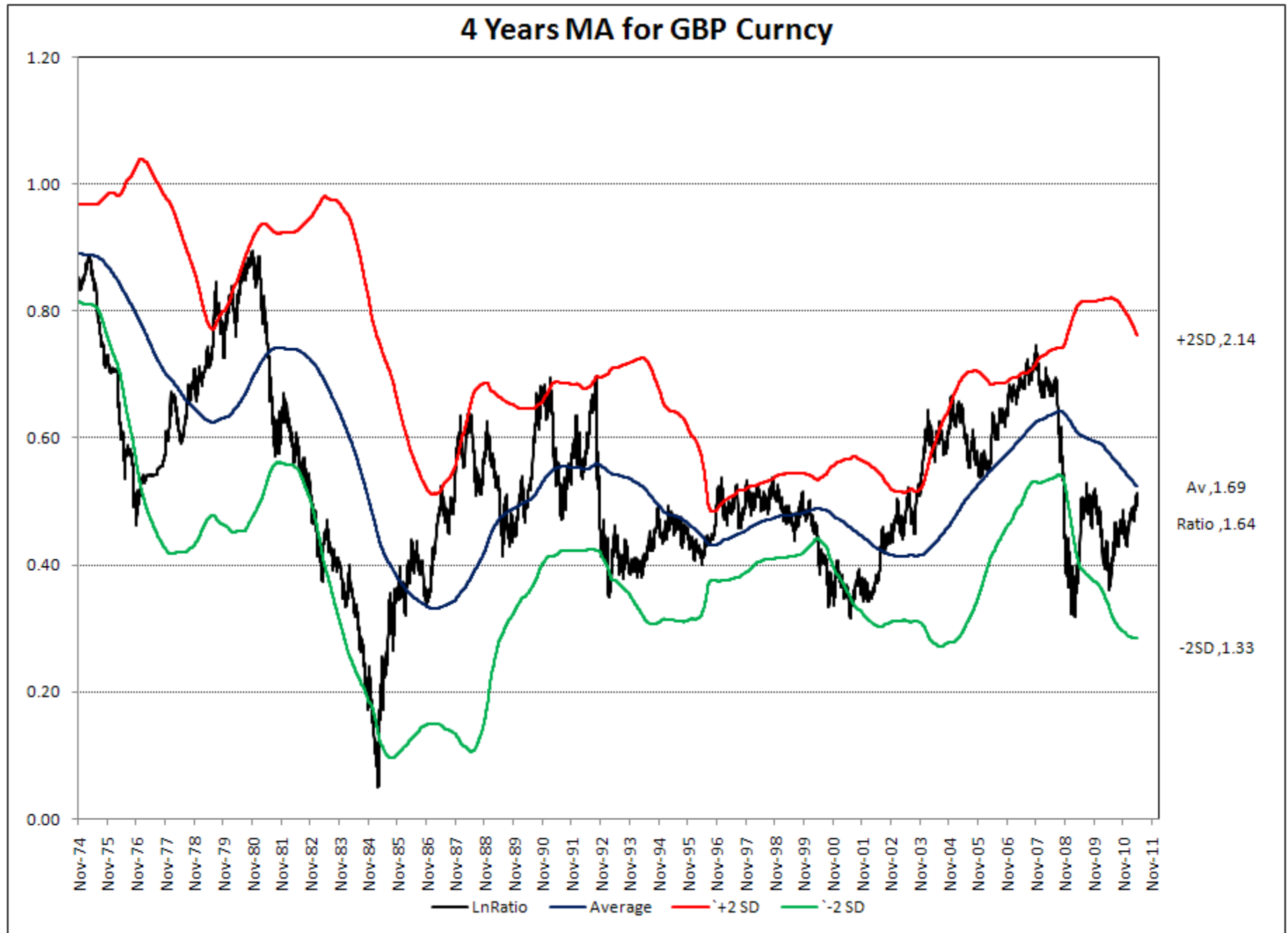
**BPS Curncy , Updated till 06 May 2011**



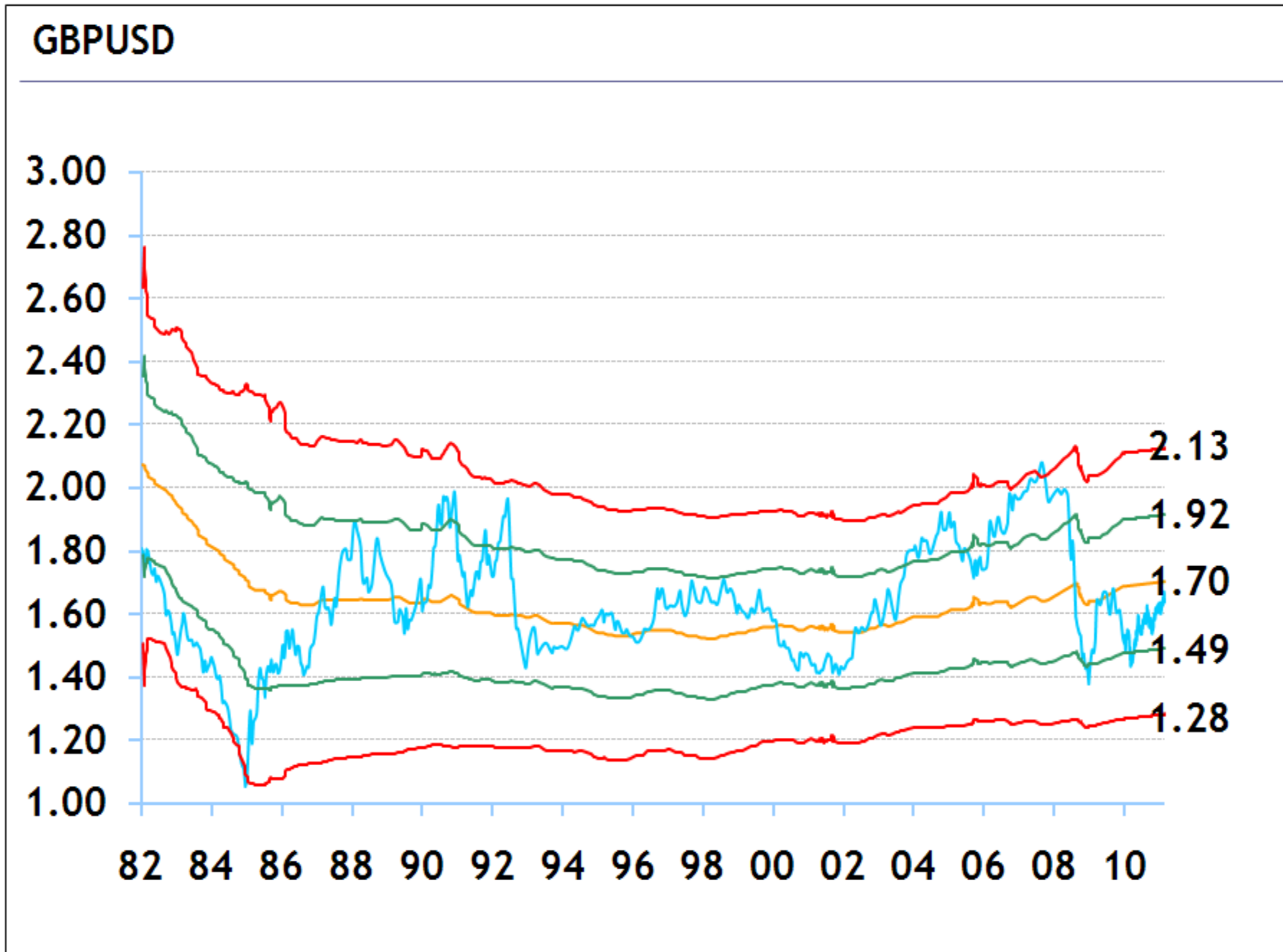
# BPS Last 5 yrs Analysis



# 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)



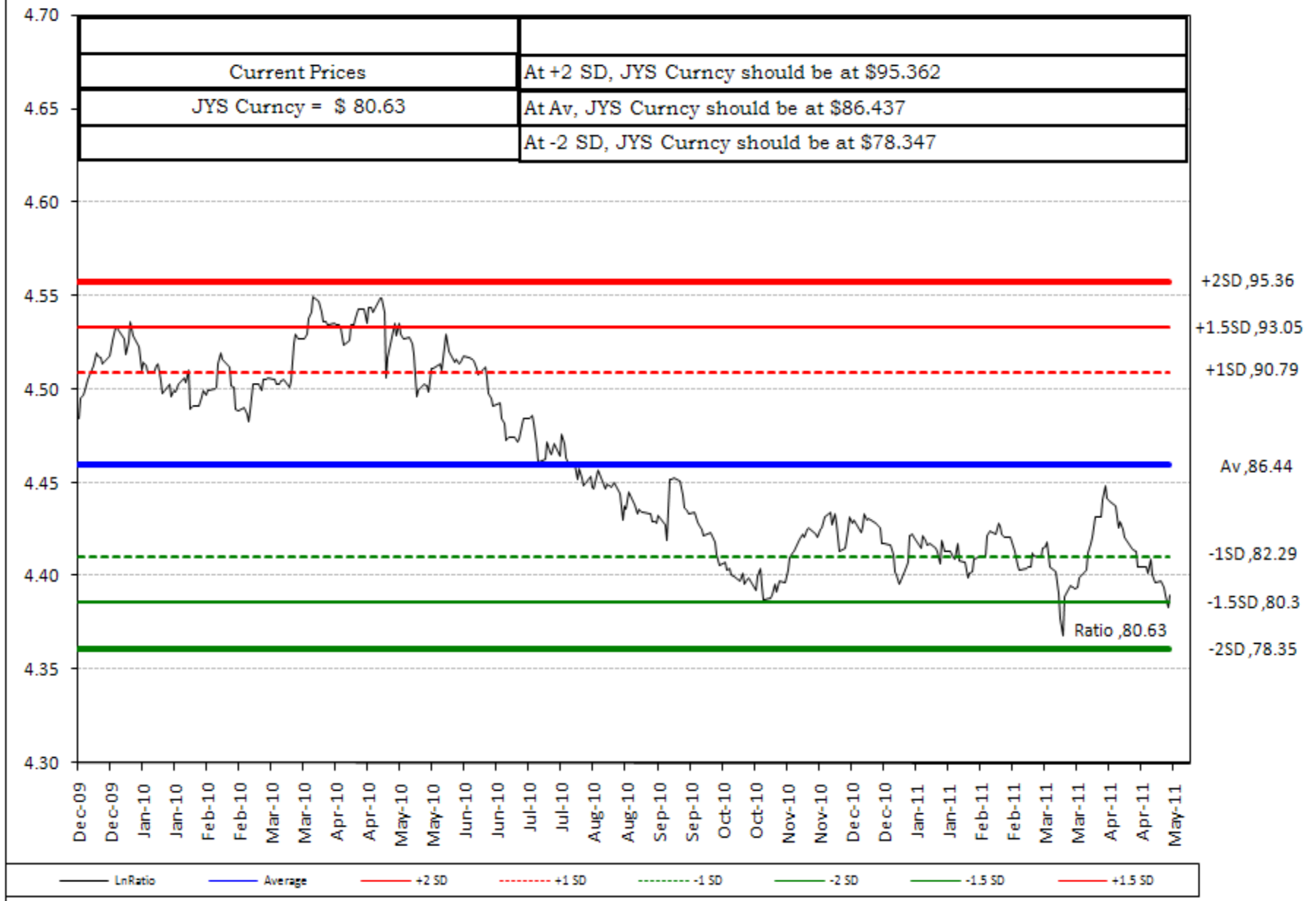
## 2- JPY / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)



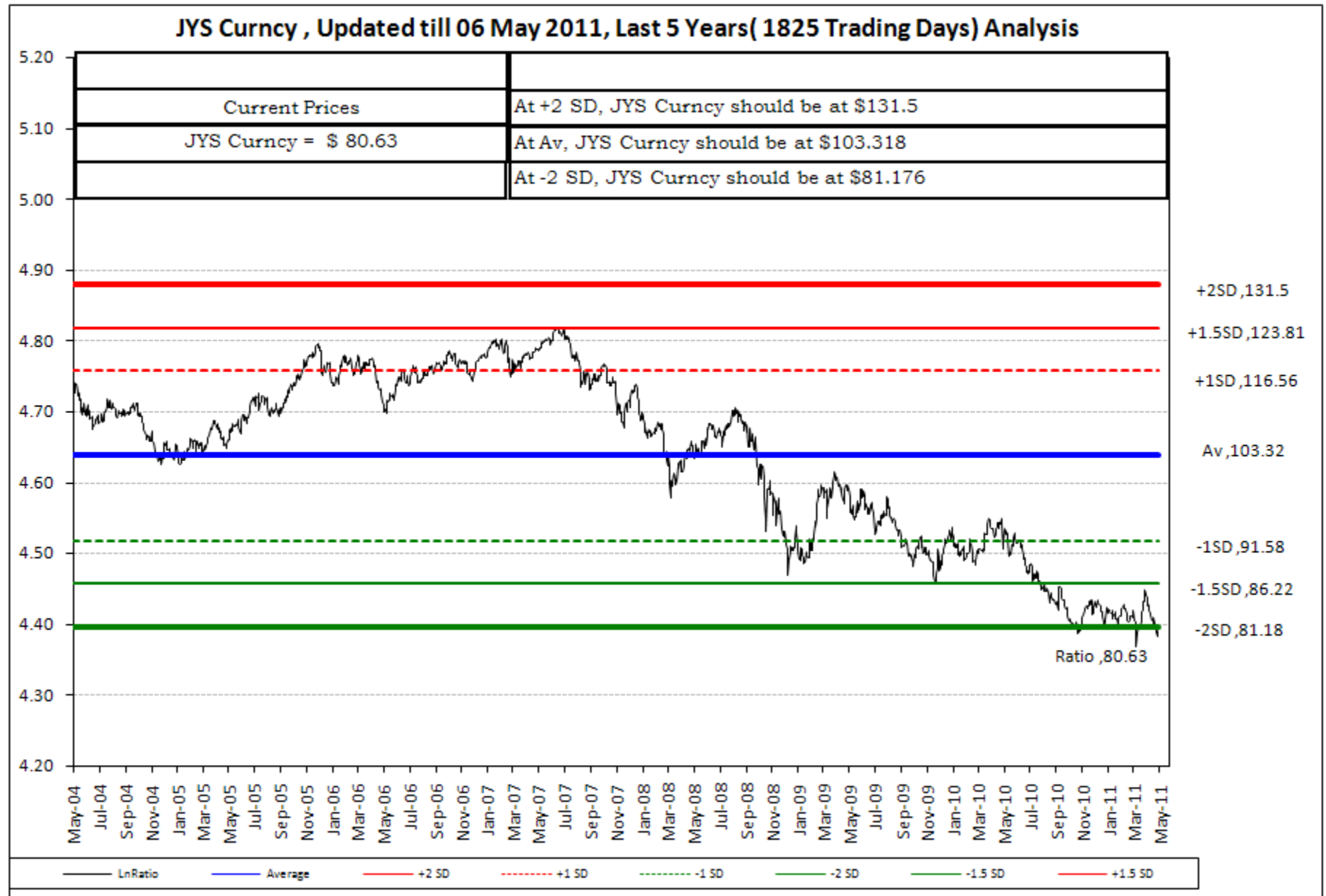


# JYS Last 365 Analysis

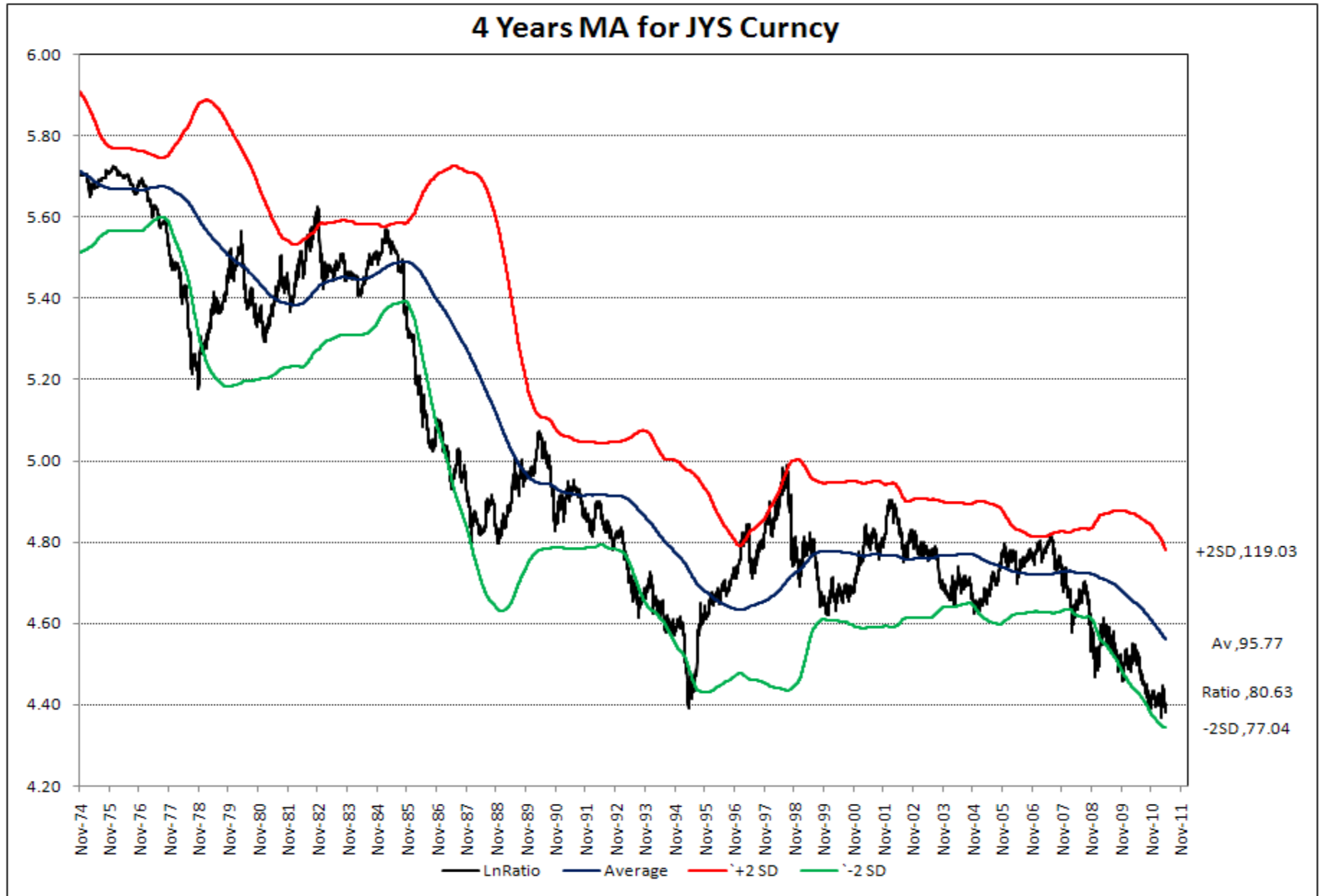
JYS Curncy , Updated till 06 May 2011



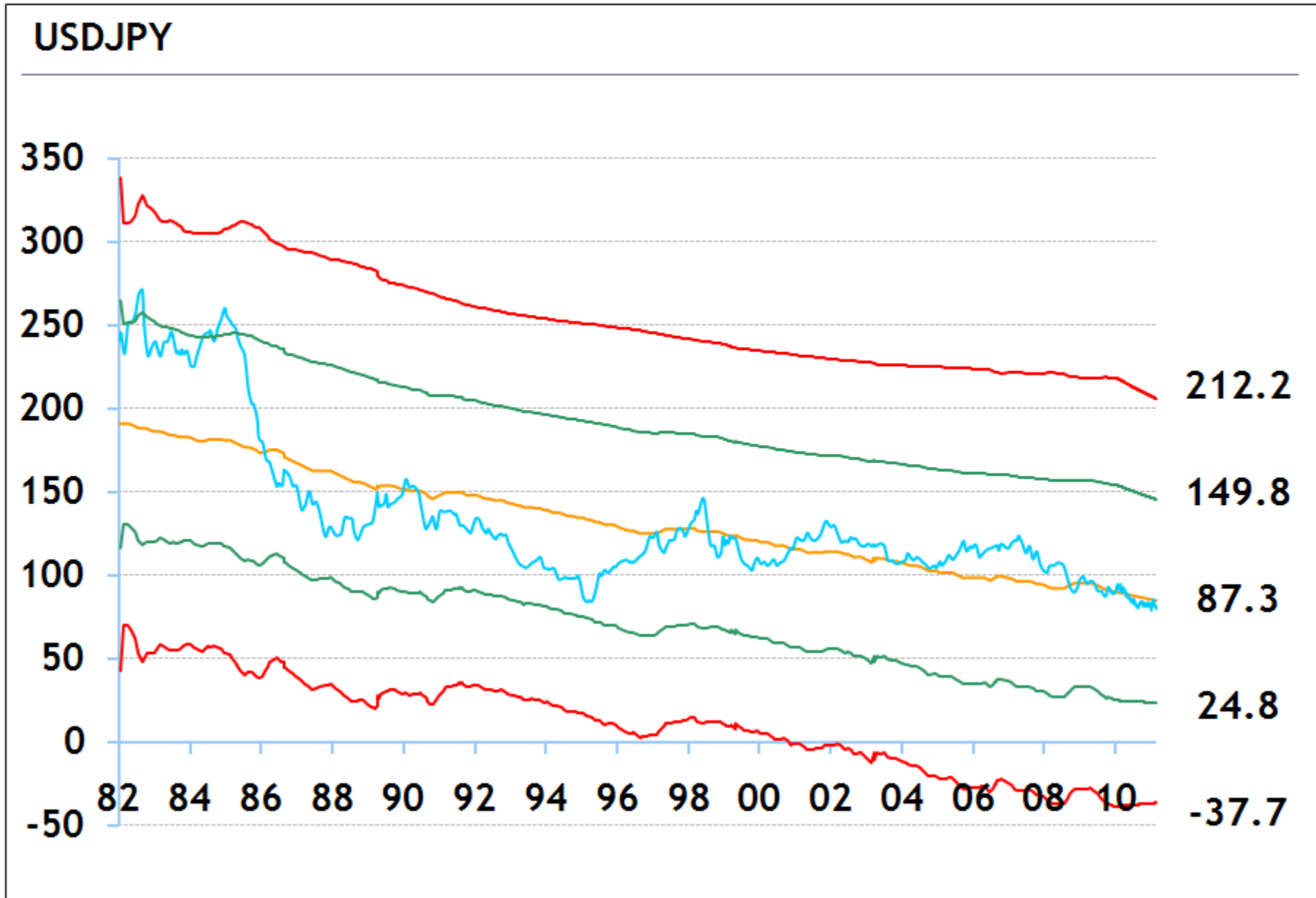
# JYS Last 5 yrs Analysis



# JPY Last 4 yrs / MA Analysis with SD



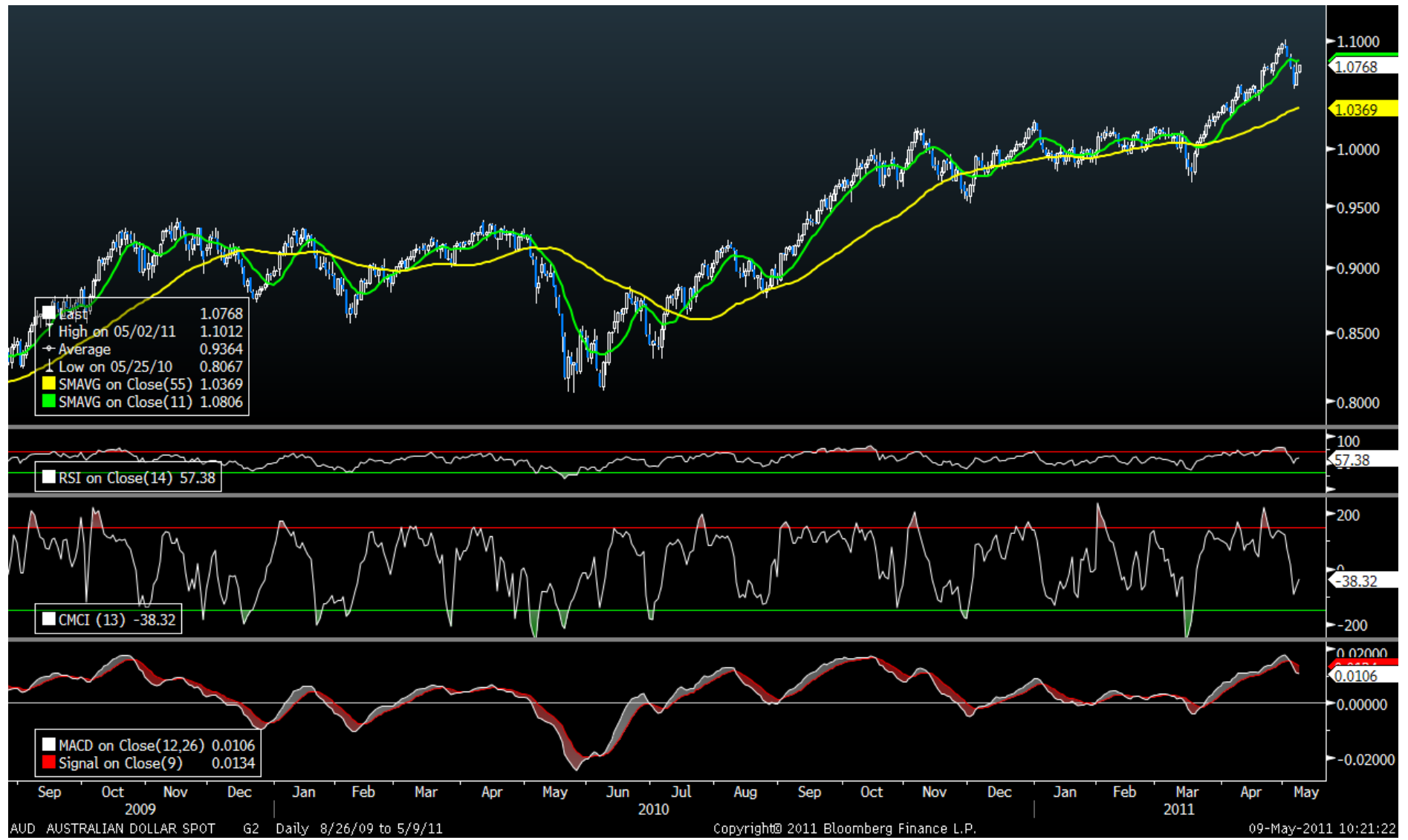
## 4 - JPY / USD – PPP Reversion & Standard Deviation Analysis – Long Term



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

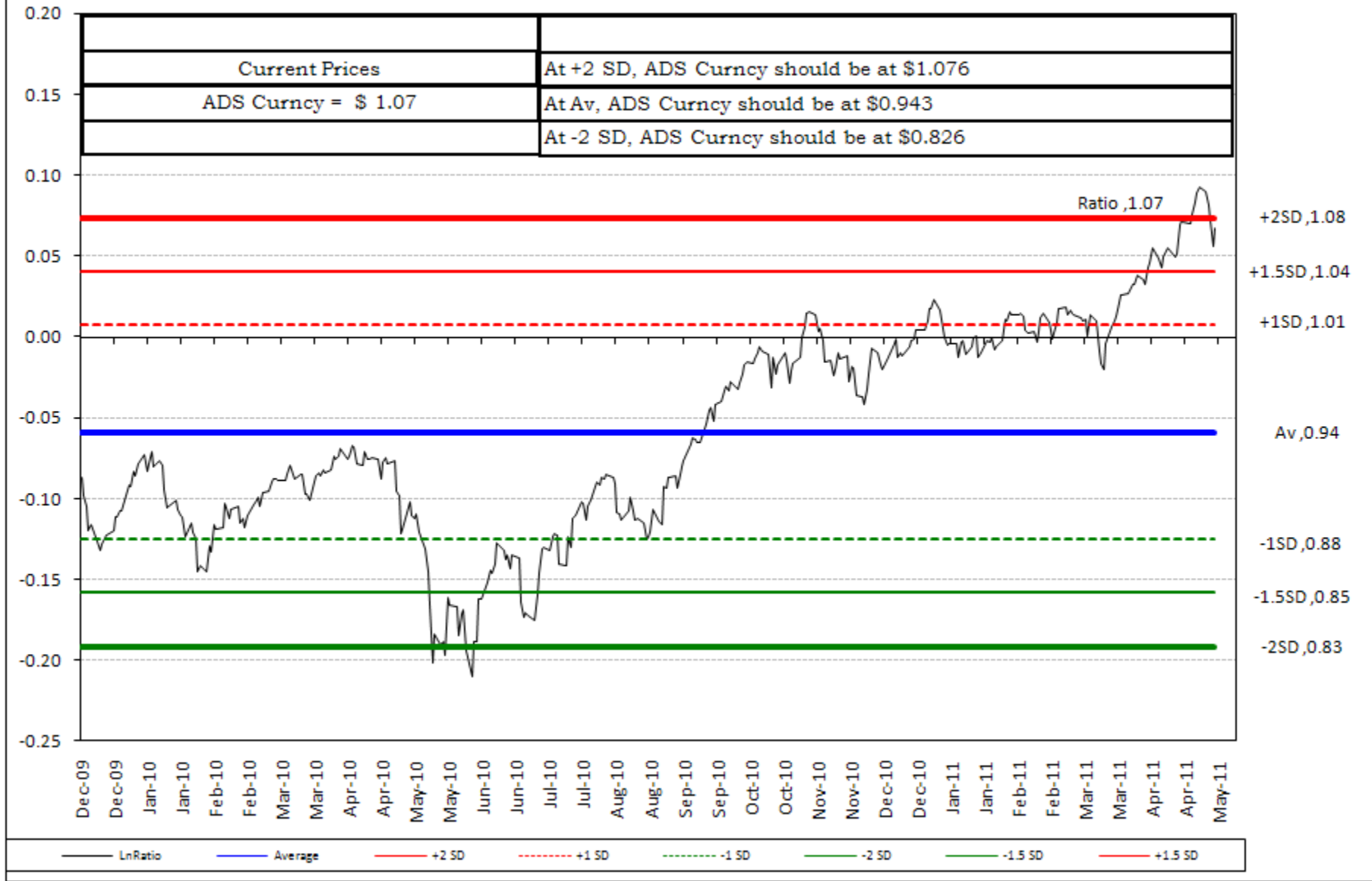


# AUD / USD - Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)

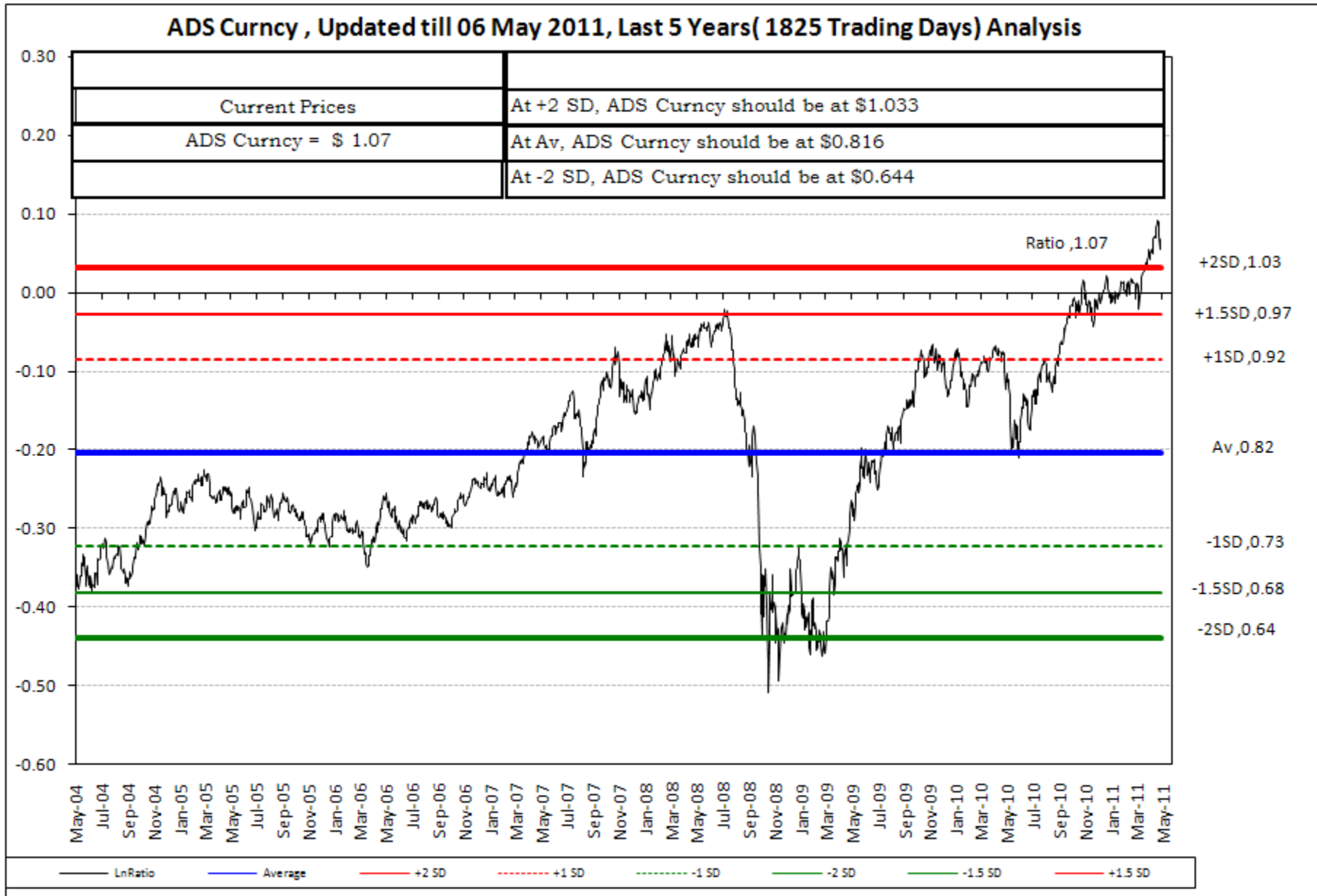


# ADS Last 365 Analysis

ADS Curncy , Updated till 06 May 2011

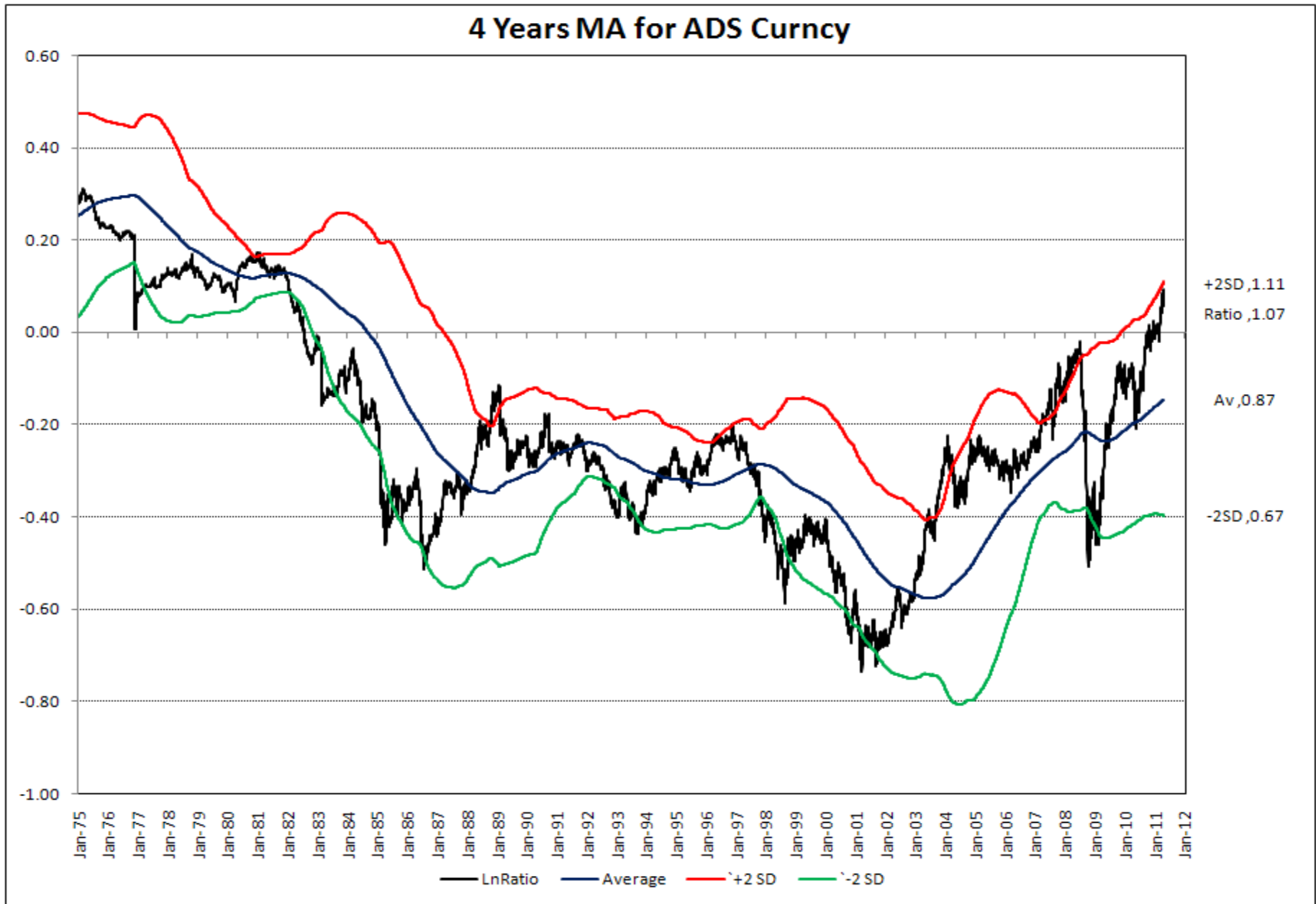


# ADS Last 5 yrs Analysis

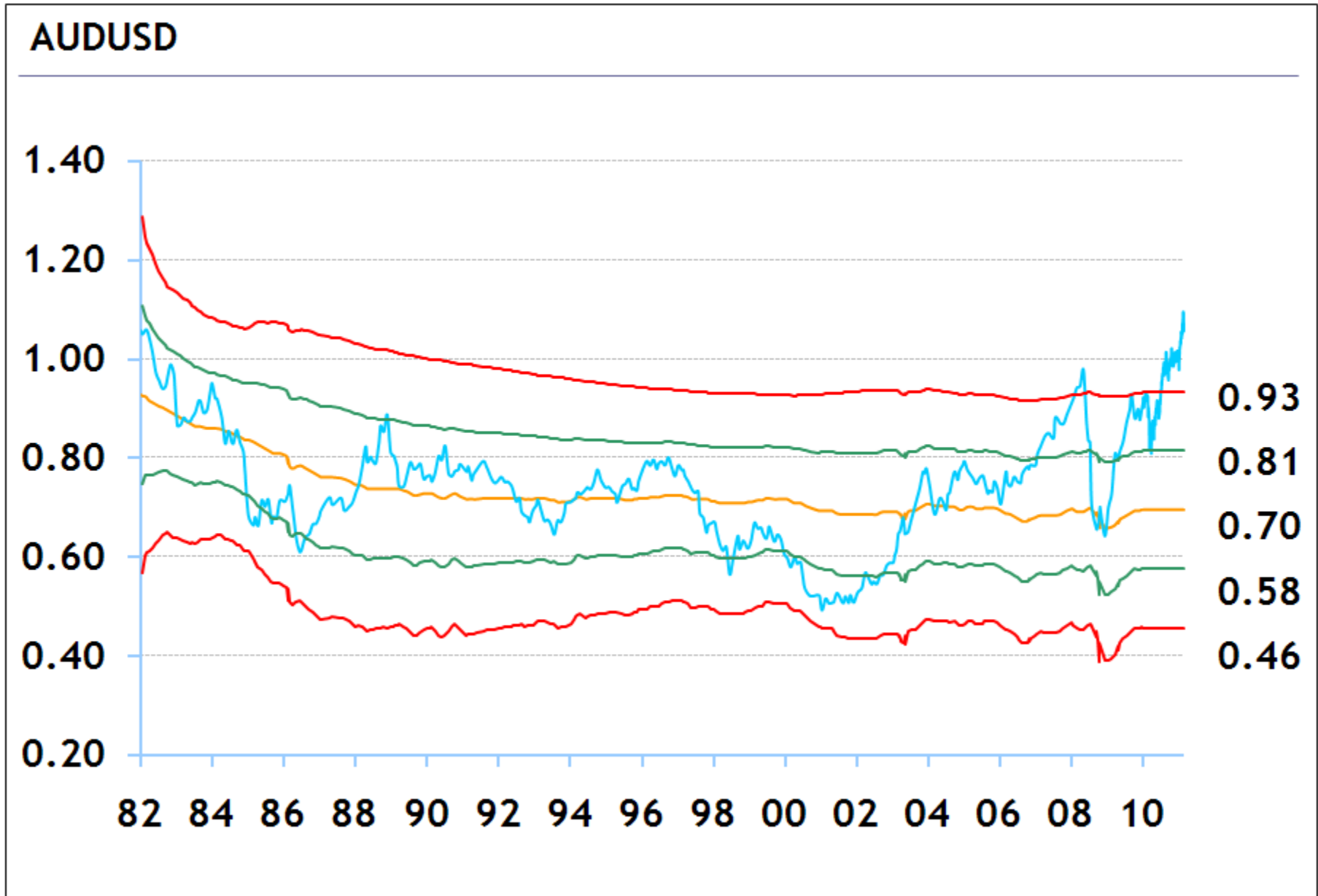




# AUD Last 4 yrs / MA Analysis with SD



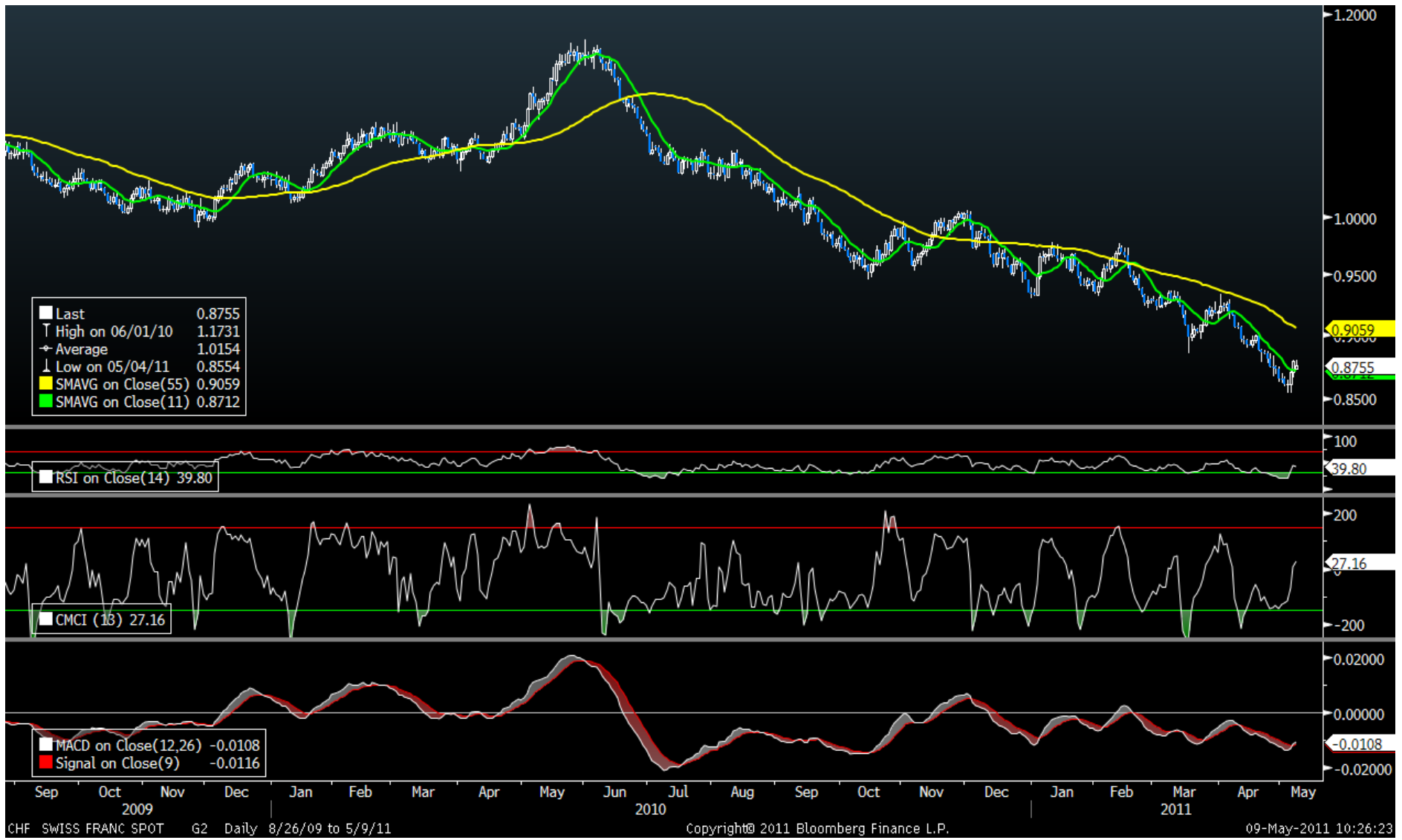
## 2 AUD / USD – PPP Reversion & Standard Deviation Analysis – Long Term



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

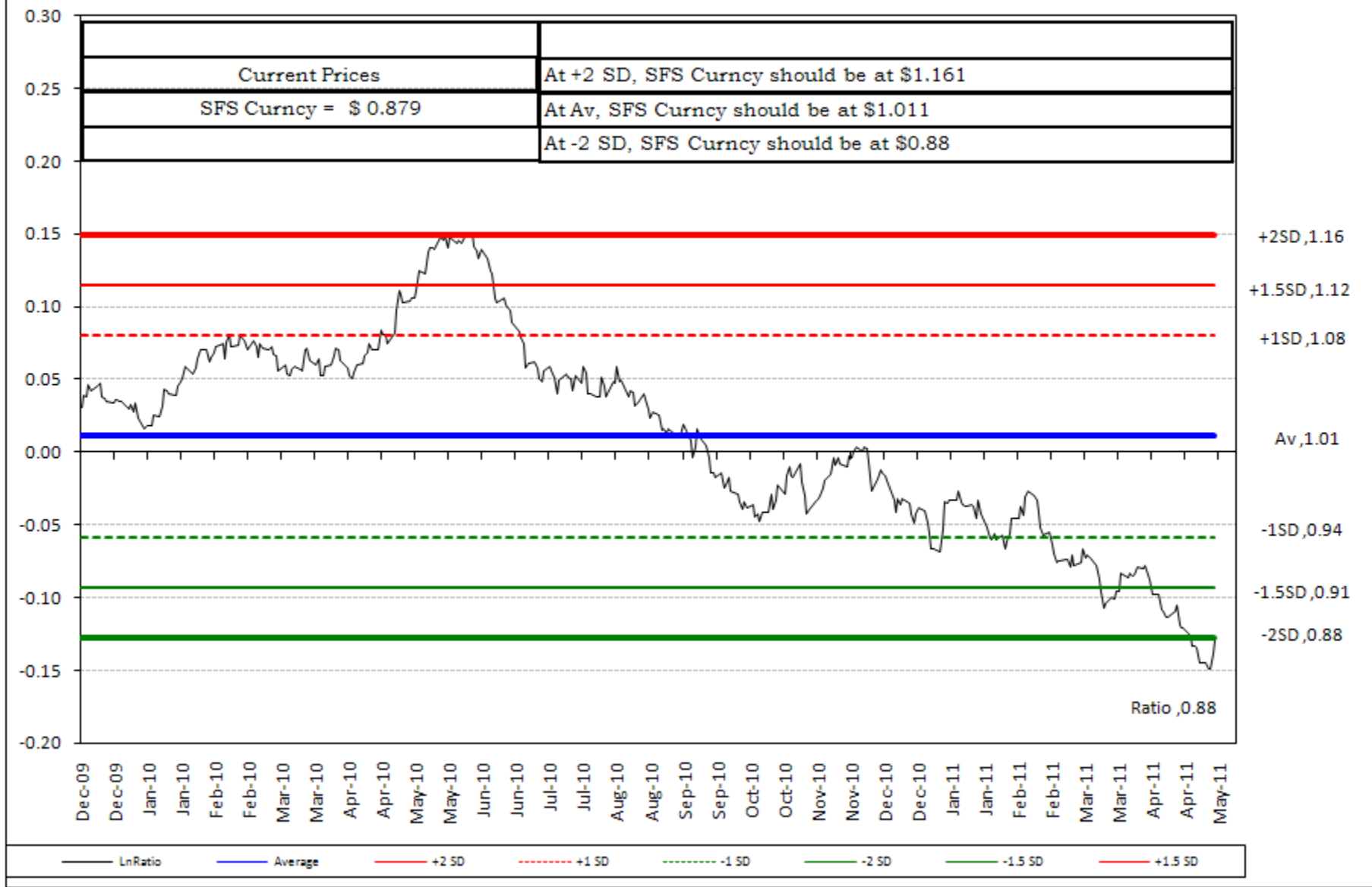


## 2- CHF / USD - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)

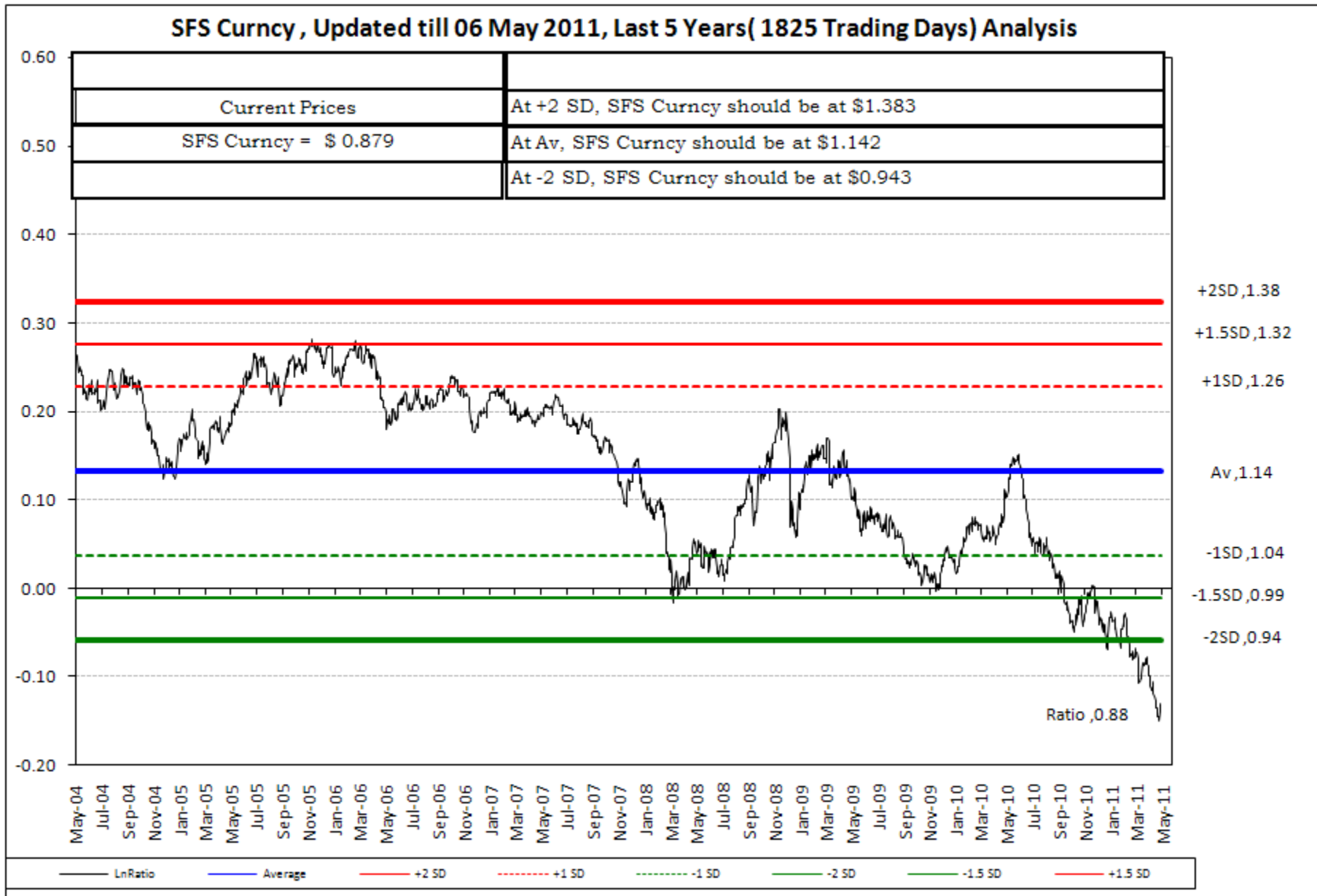


# SFS Last 365 Analysis

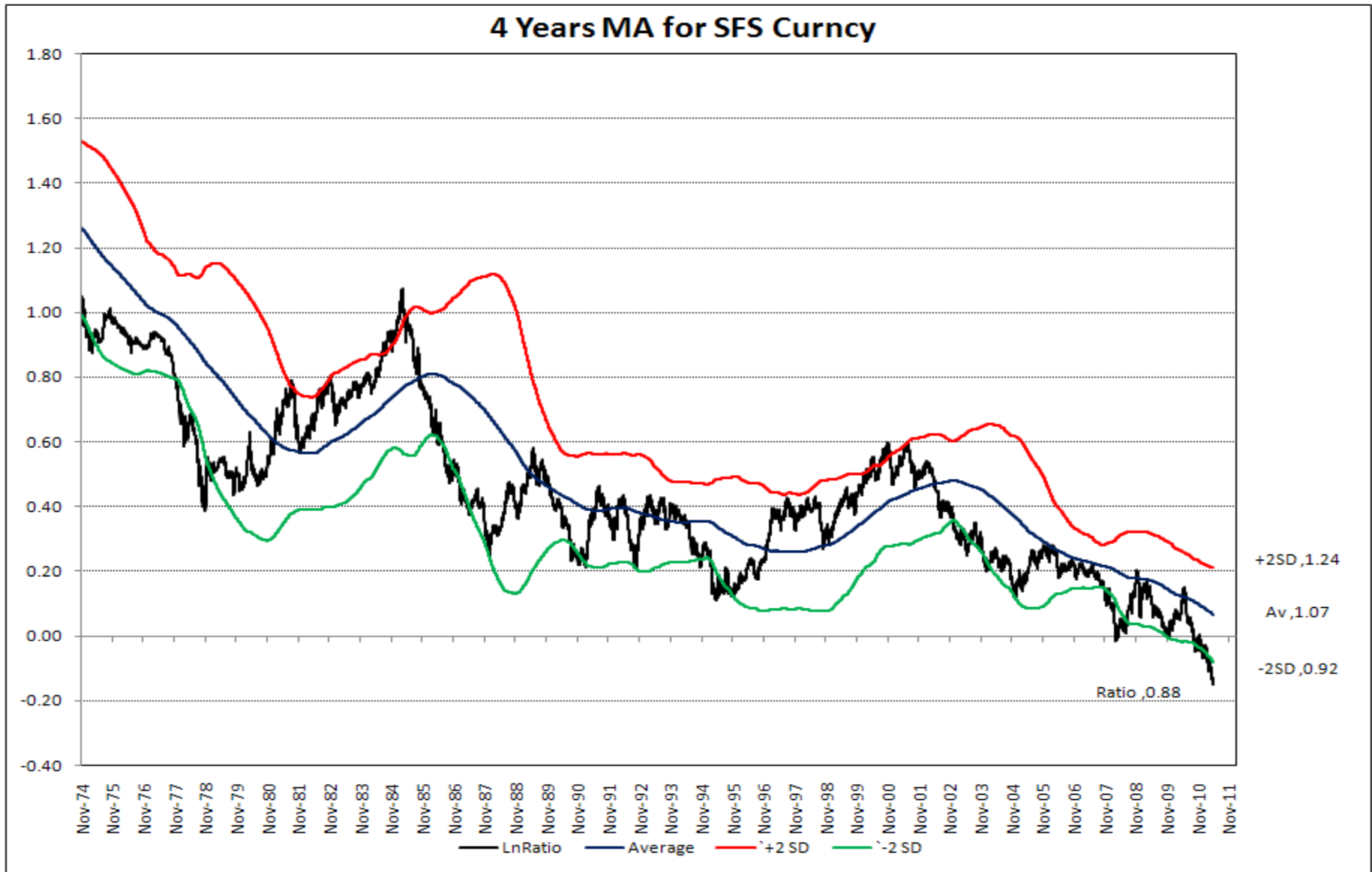
SFS Curncy , Updated till 06 May 2011



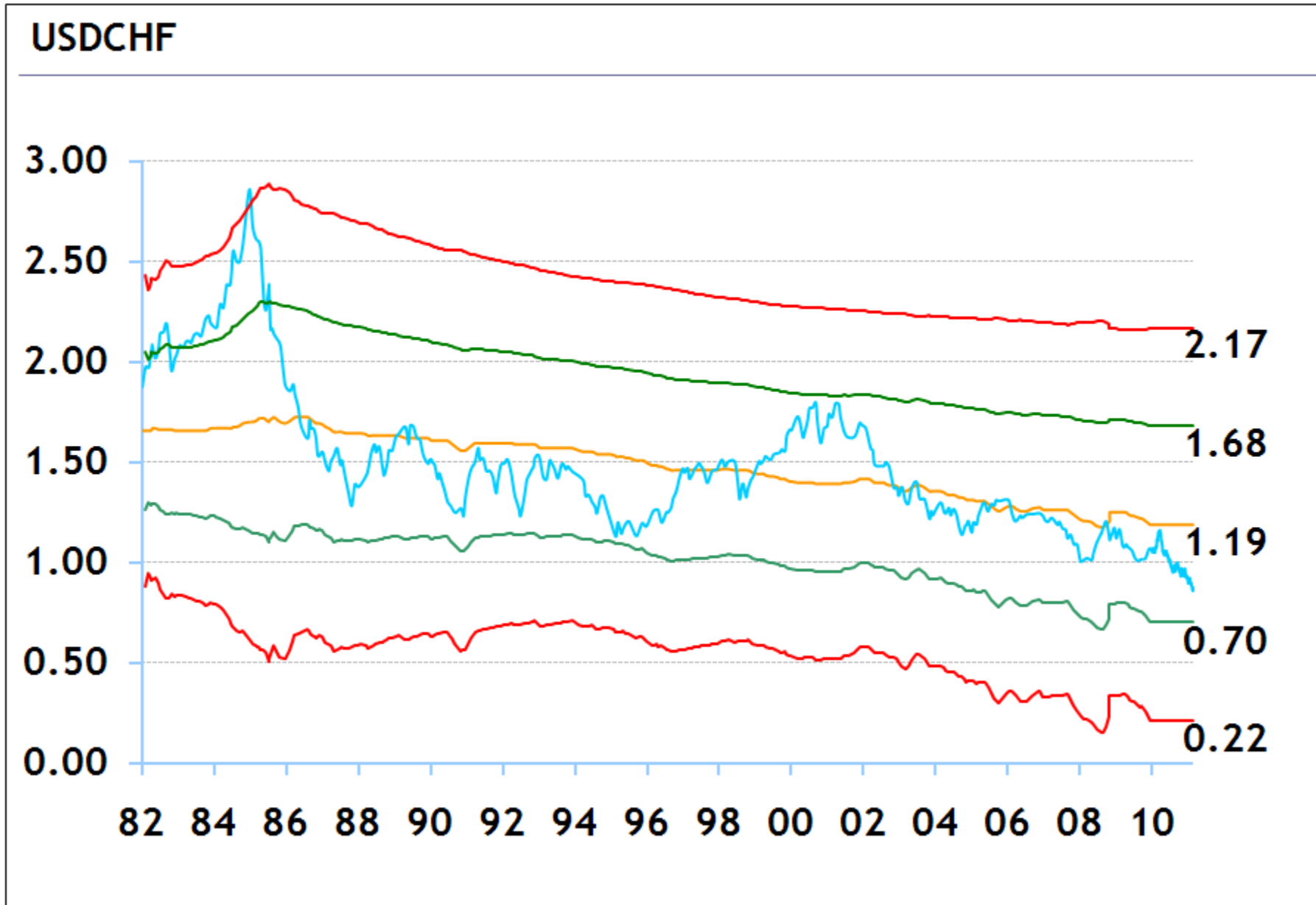
# SFS Last 5 yrs Analysis



# CHF past 4 yrs / MA Analysis with SD



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

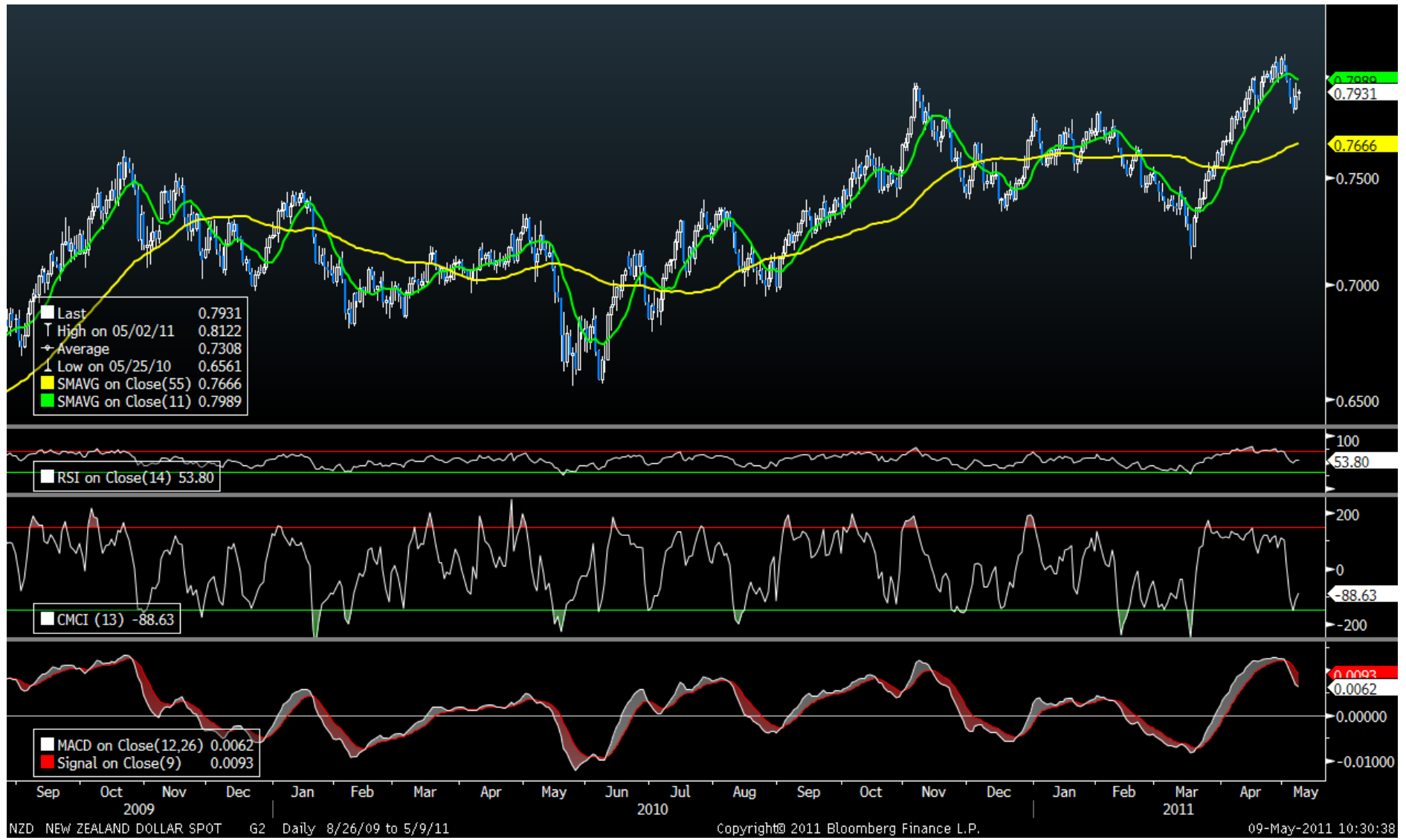




# NZ - Weekly – 3 Year with RSI, CCI, MACD ( 11 W / 40 W SMA)

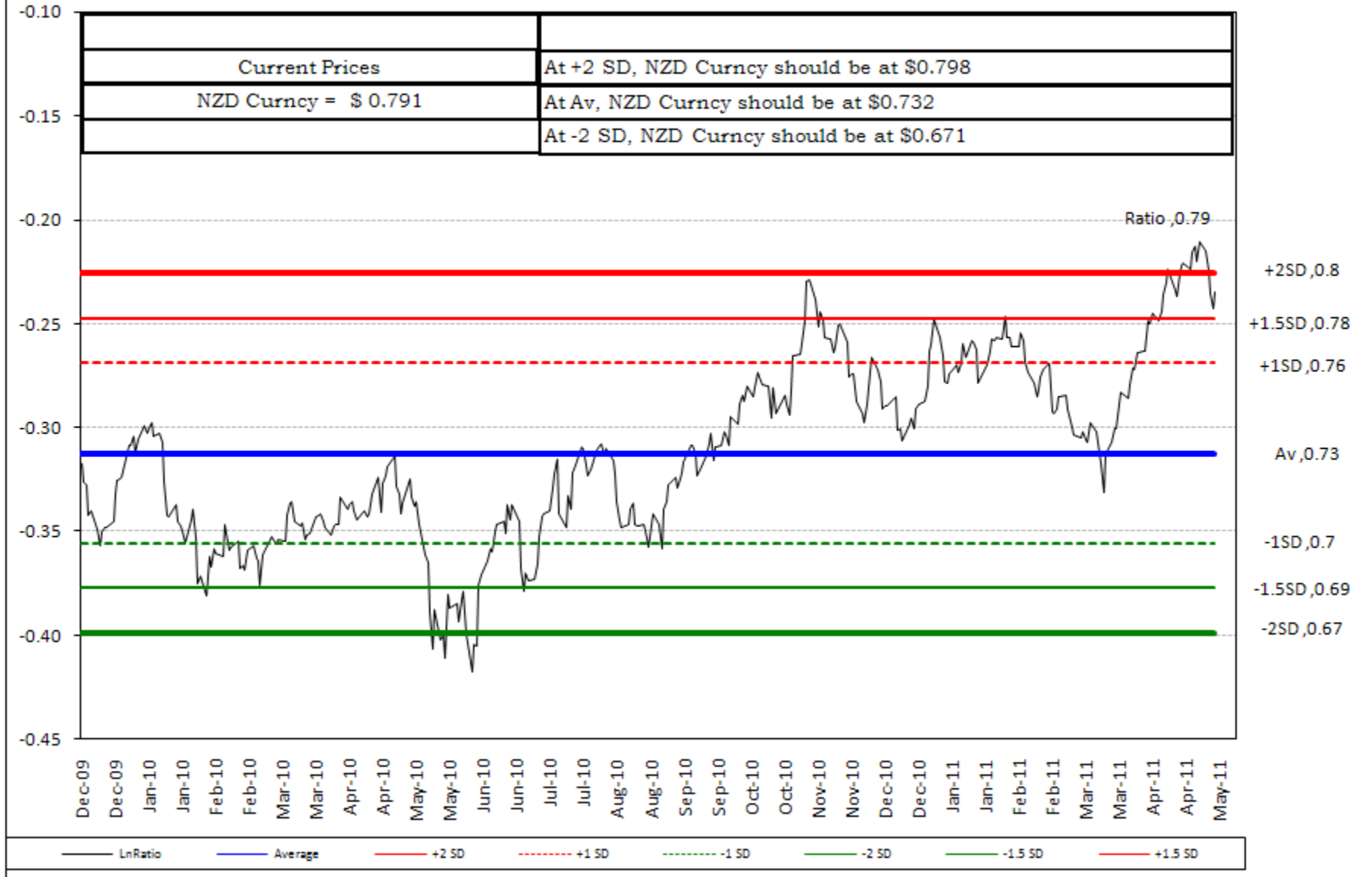


# NZ - Daily - 3 Year with RSI, CCI, MACD ( 11D / 55D SMA)

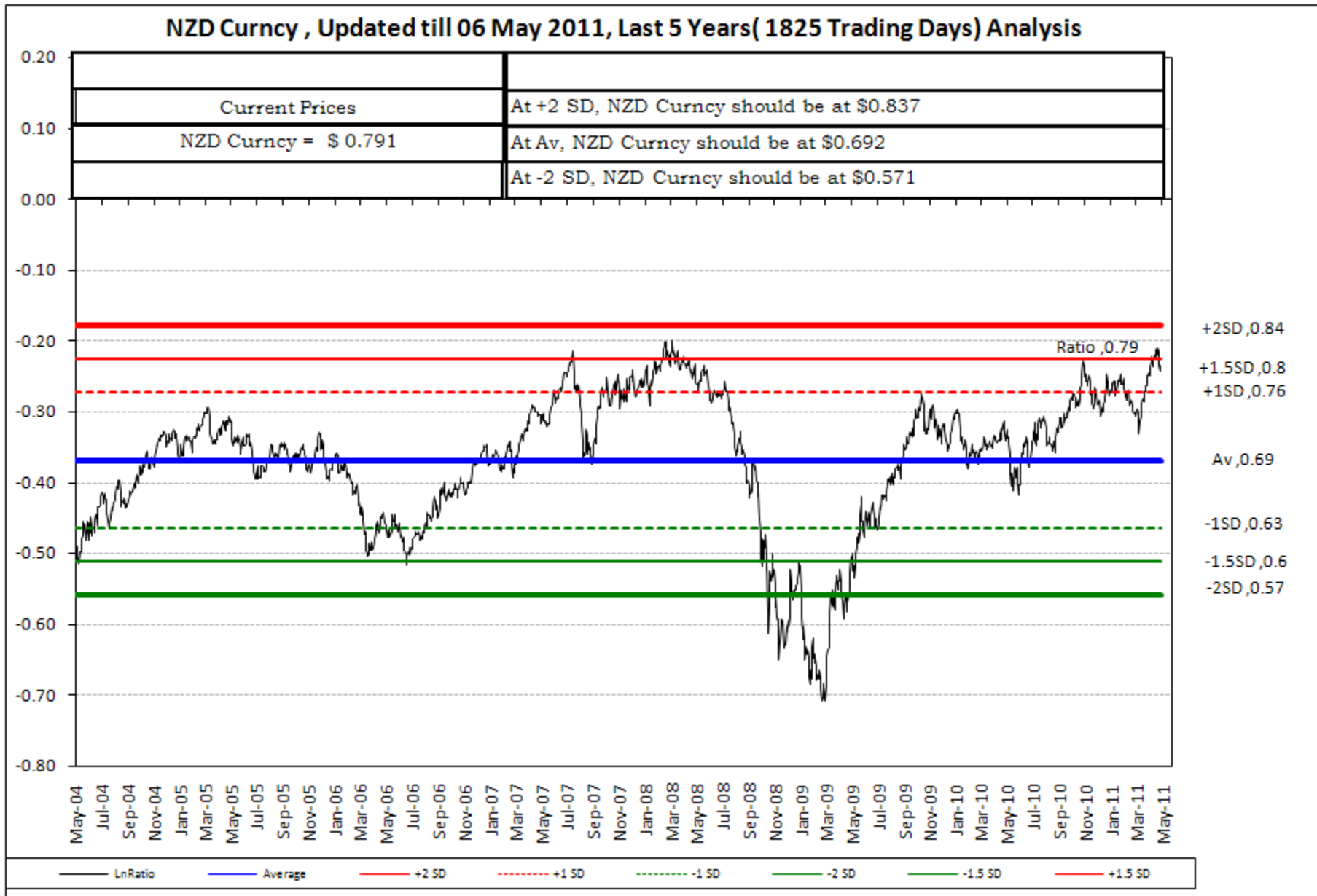


# NZ Last 365 Analysis

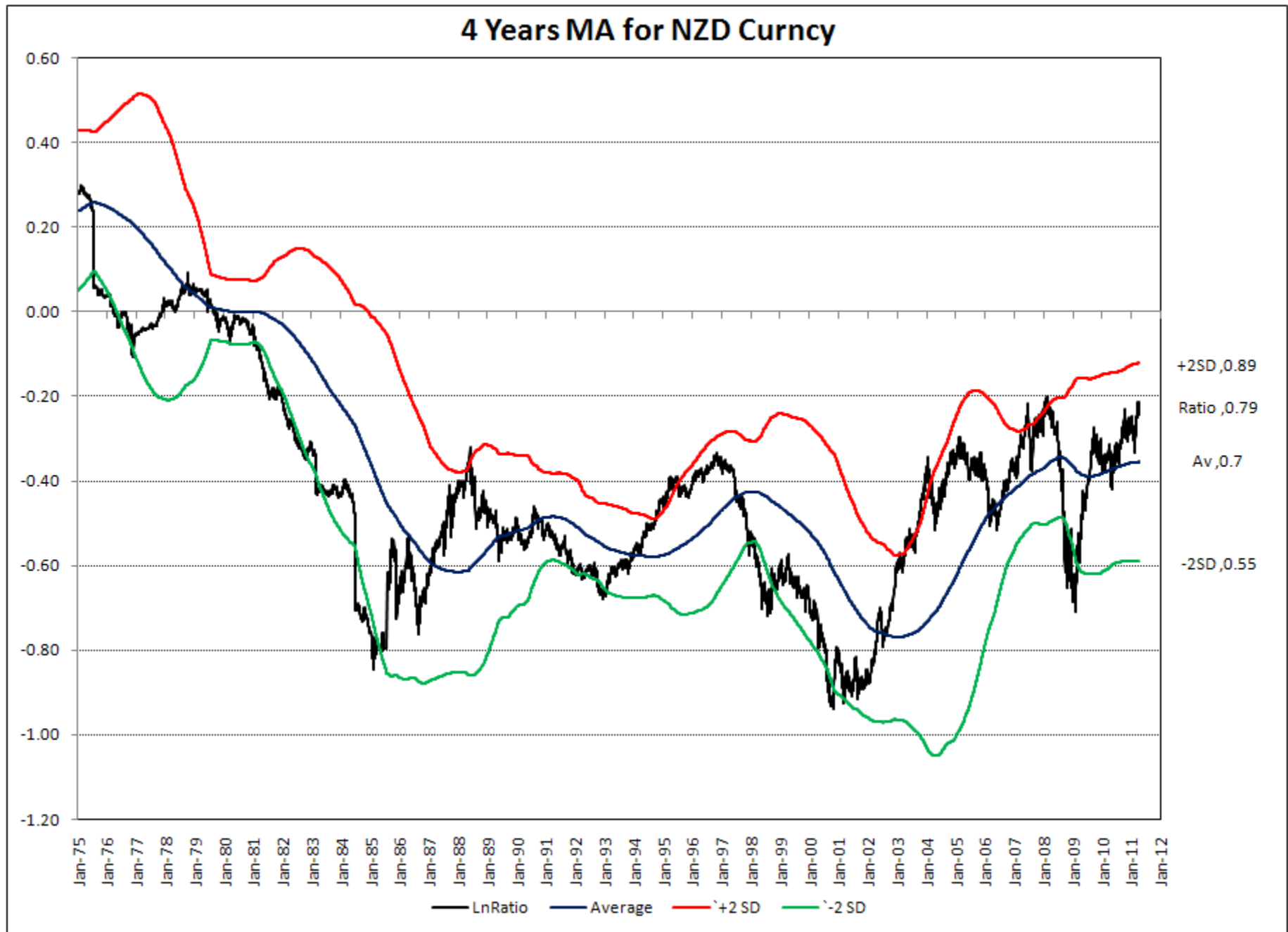
NZD Curncy , Updated till 06 May 2011



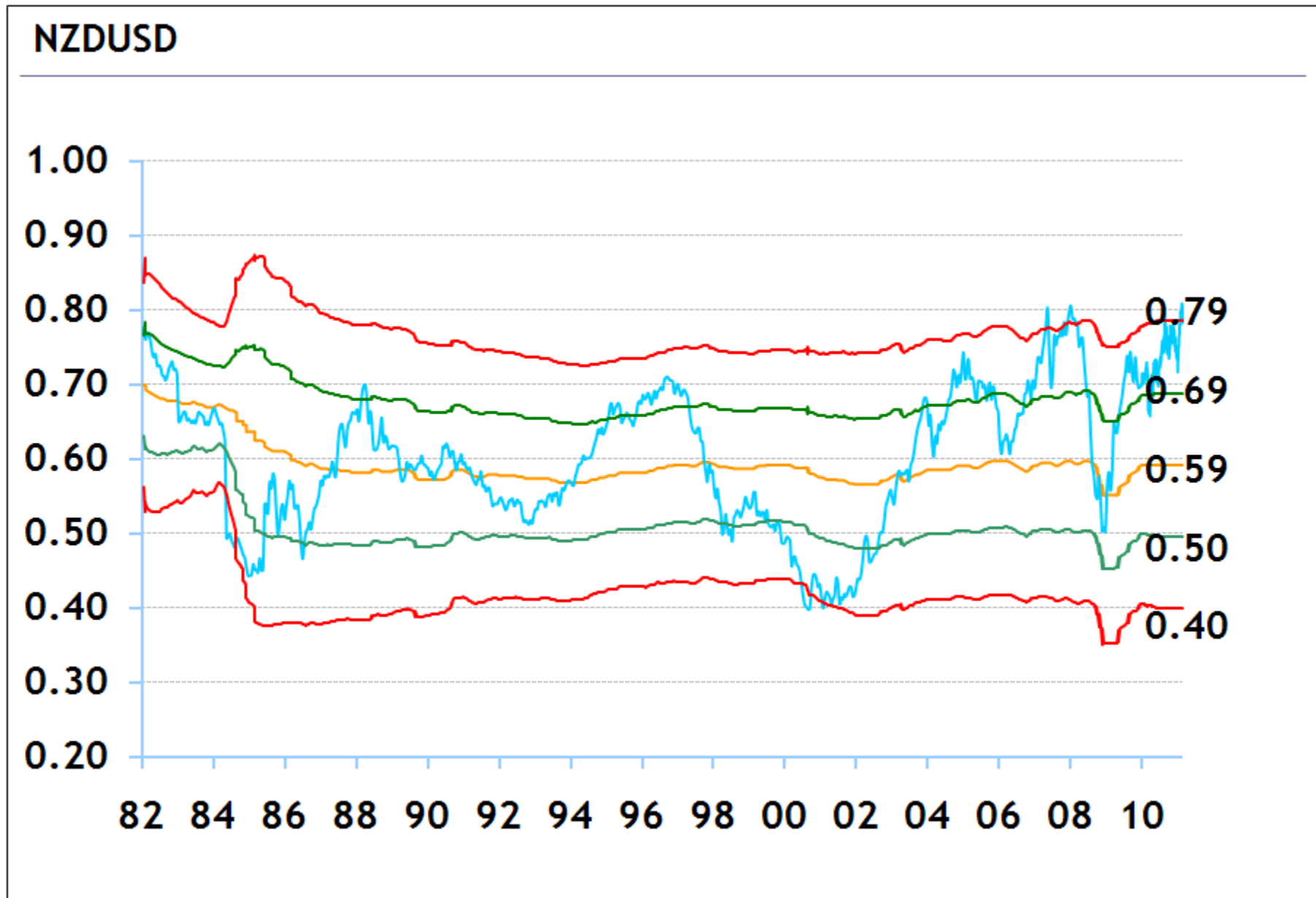
# NZ Last 5 yrs Analysis



# NZ past 4 yrs / MA Analysis with SD



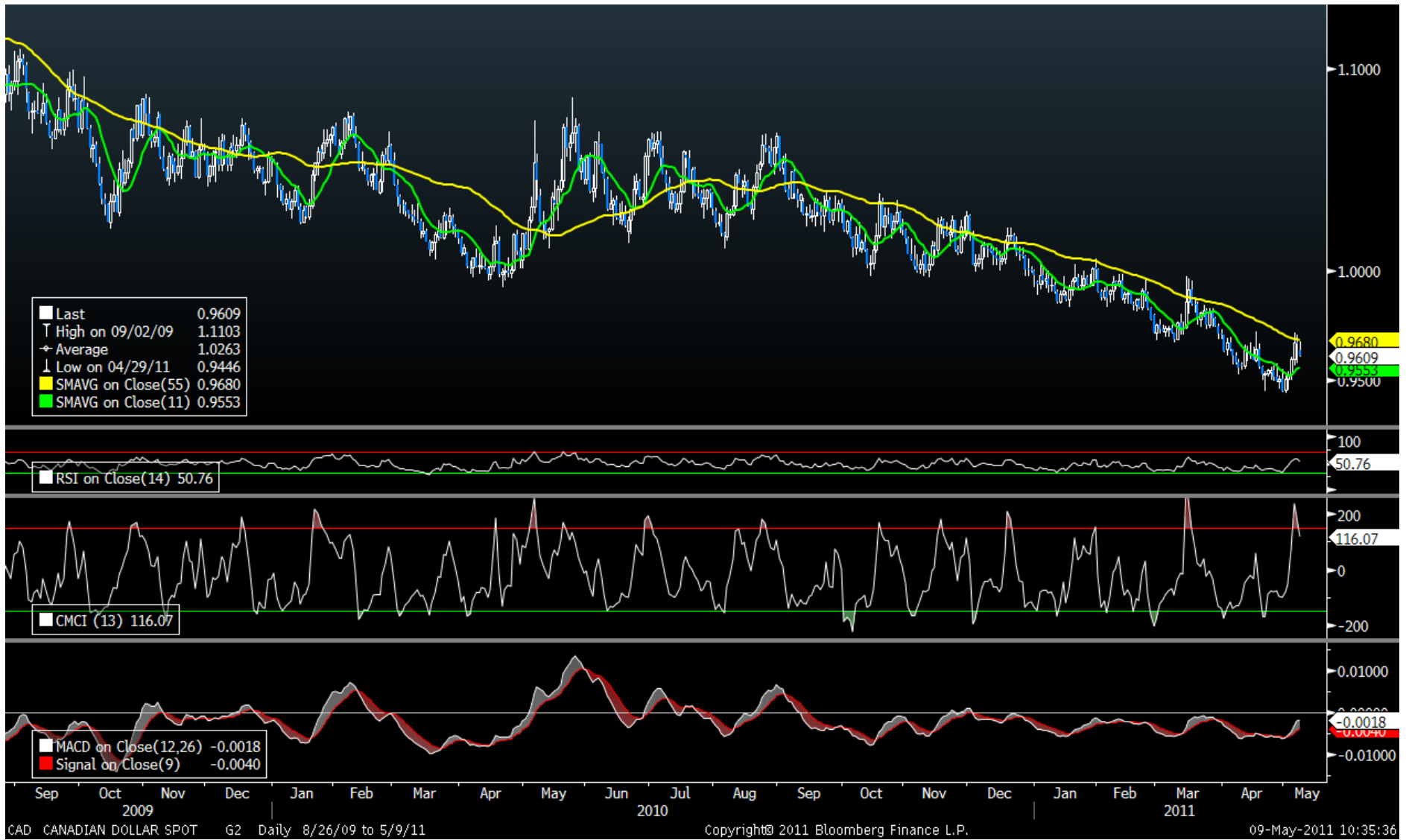
## NZ / USD – PPP Reversion & Standard Deviation Analysis – Long Term



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

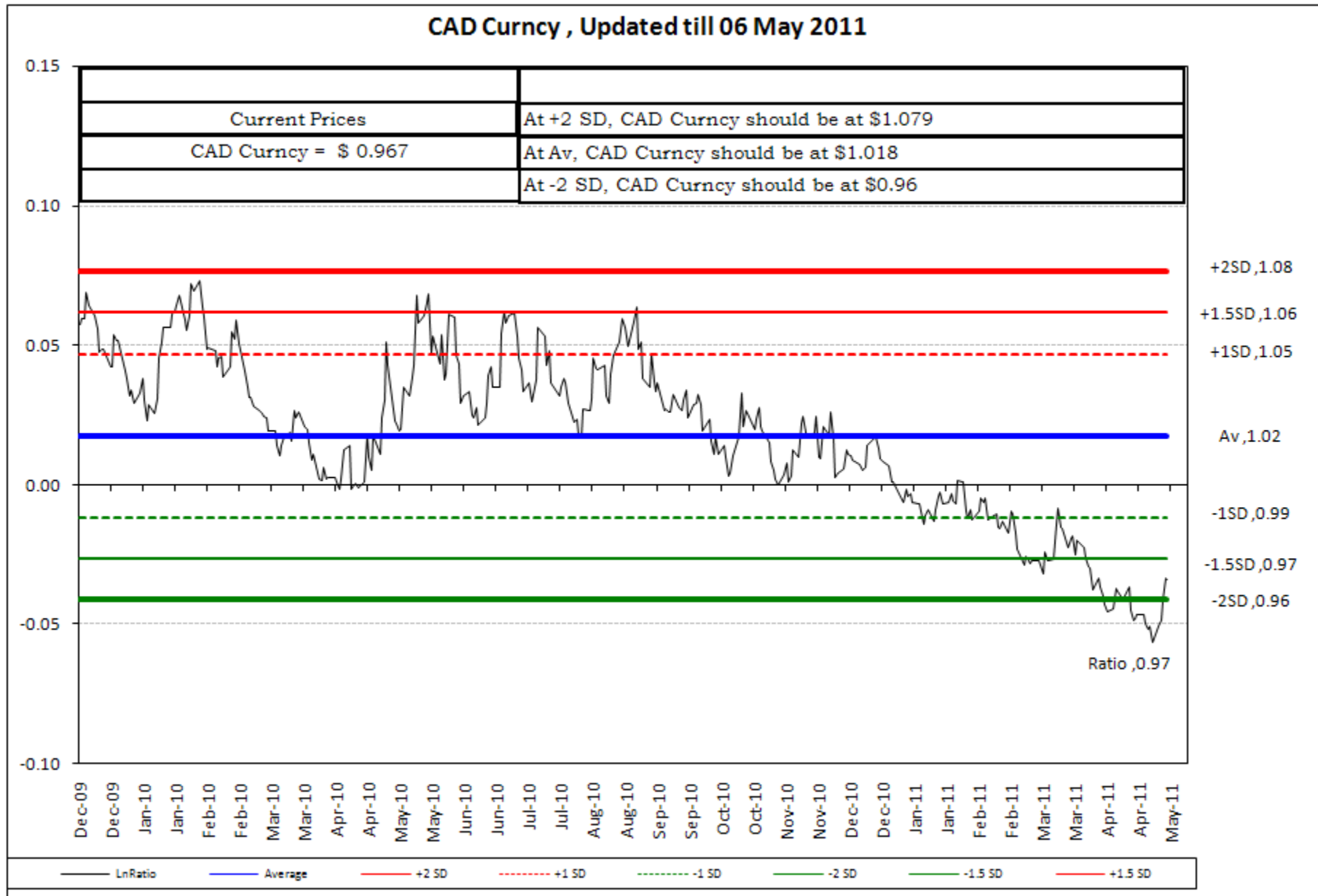


# C - Daily - 3 Year with RSI, CCI, MACD (11D / 55D SMA)

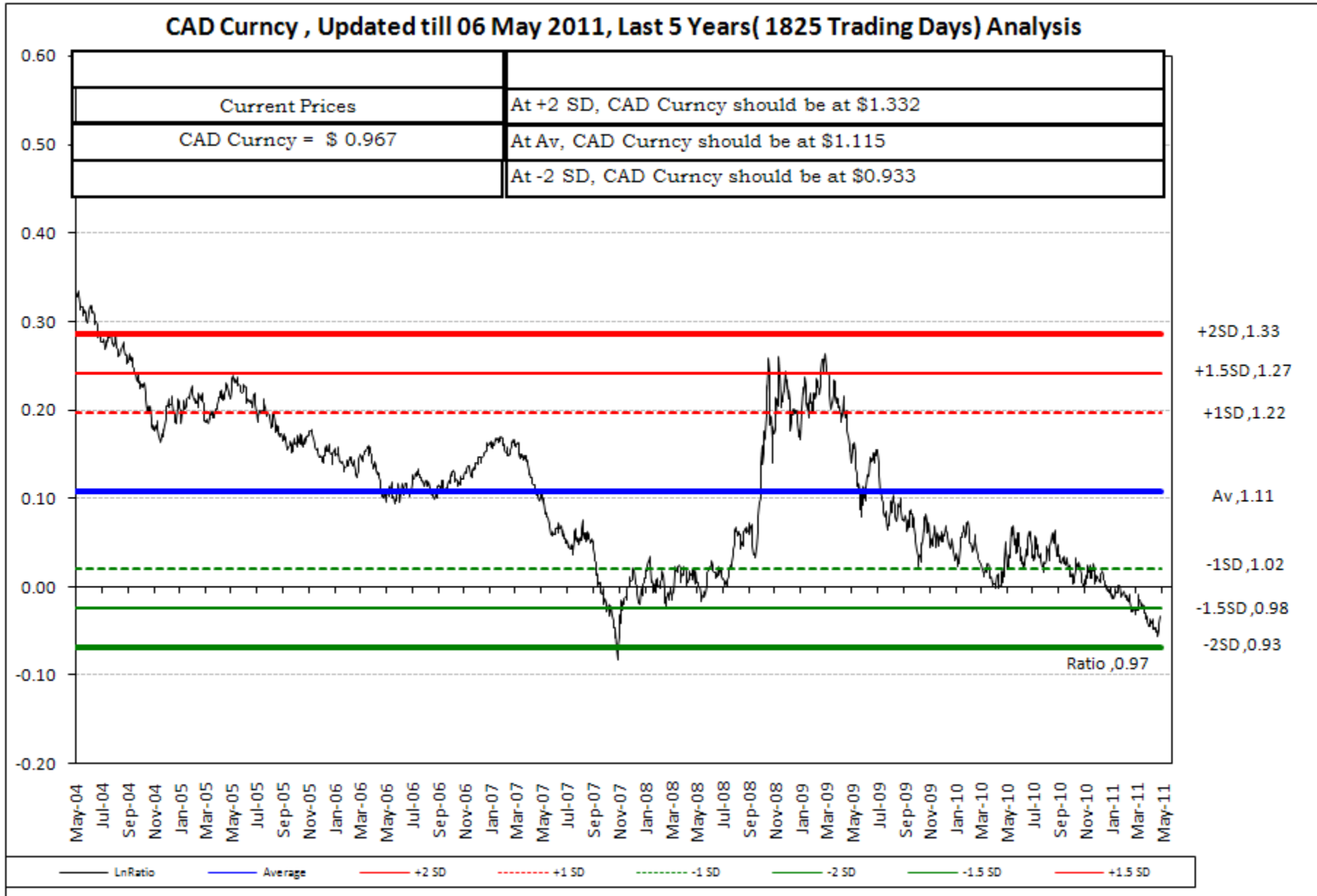




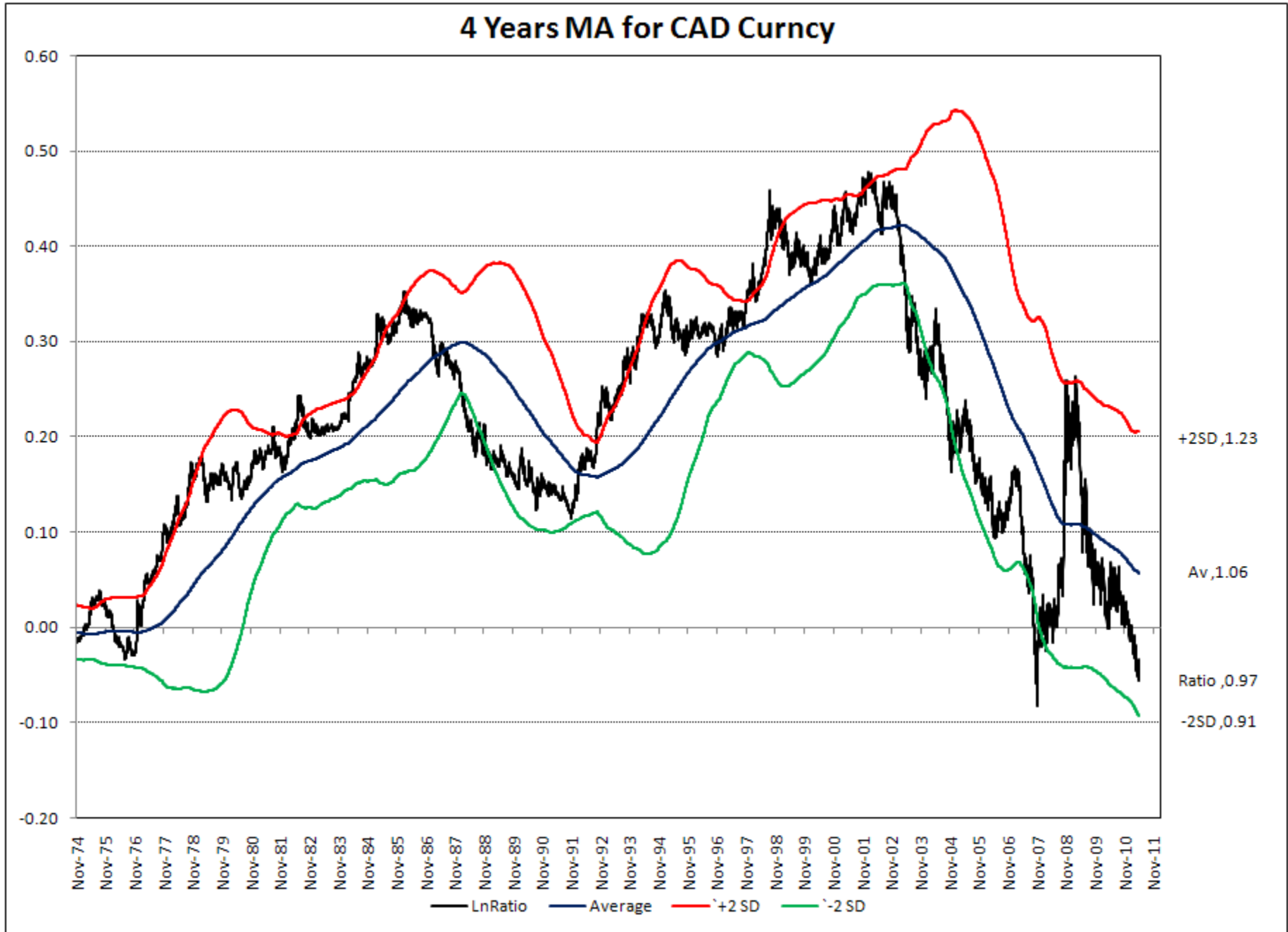
## C Last 365 Analysis



# C Last 5 yrs Analysis



# C past 4 yrs / MA Analysis with SD



## OTHER CURRENCY RATIOS CHARTS

➤ **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 other Currencies

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

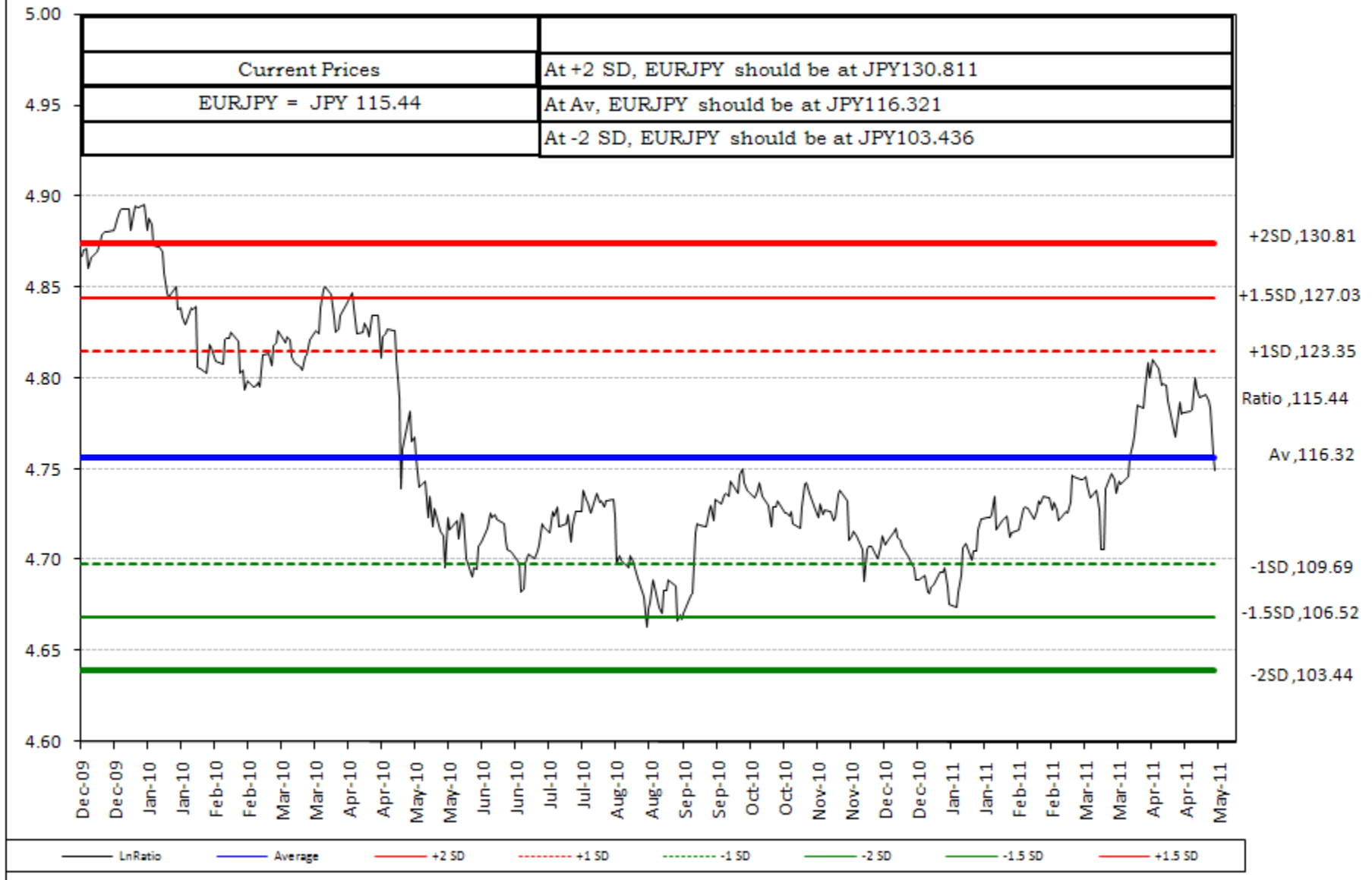
**LT – EURO / SF ; JPY / SF**

2. Above +2 SD level on 365 D basis: **Overvalued**

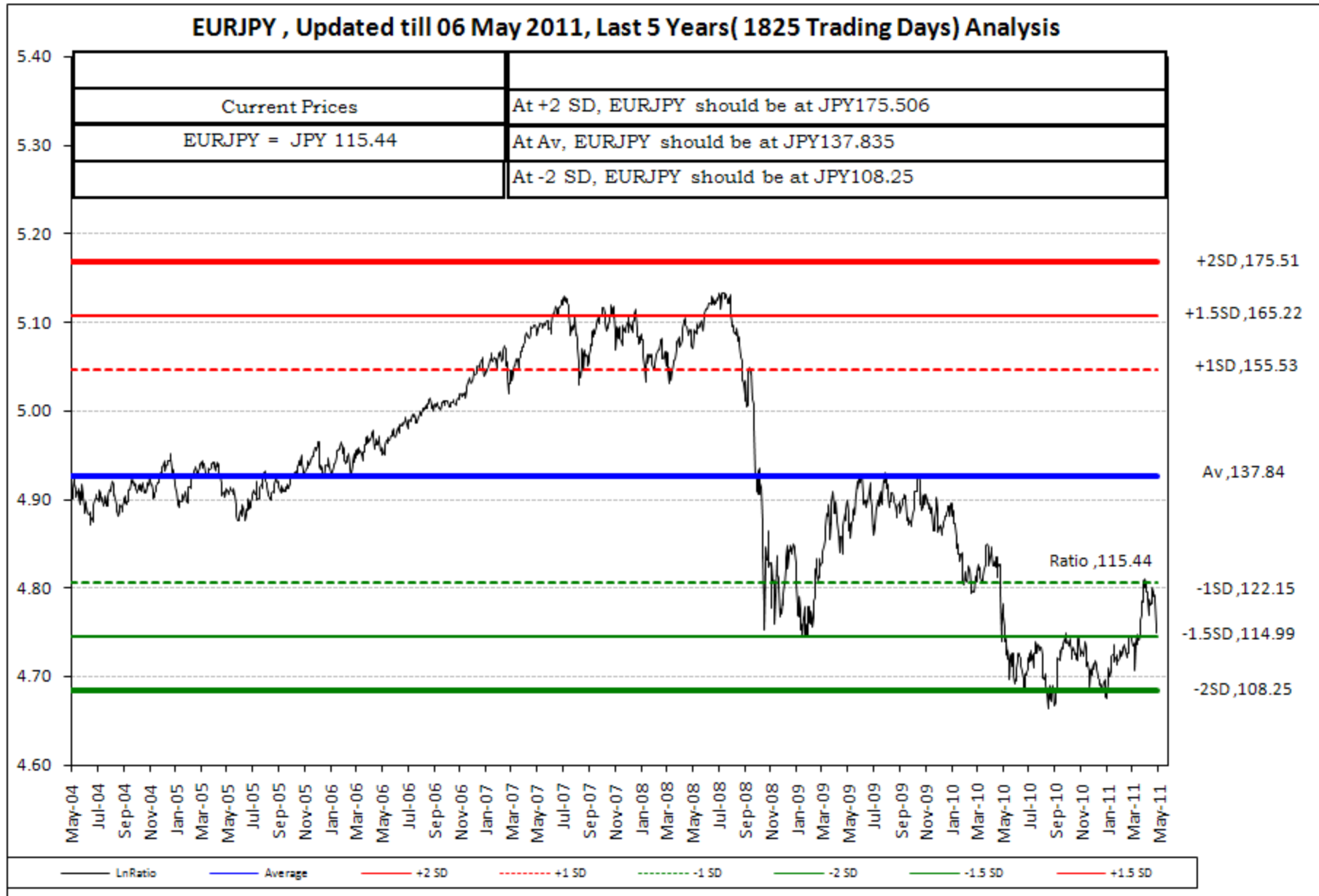
**LT – A / NZ**

# EURO / JPY Last 365 Analysis

EURJPY , Updated till 06 May 2011, Last 365 Trading Days Analysis

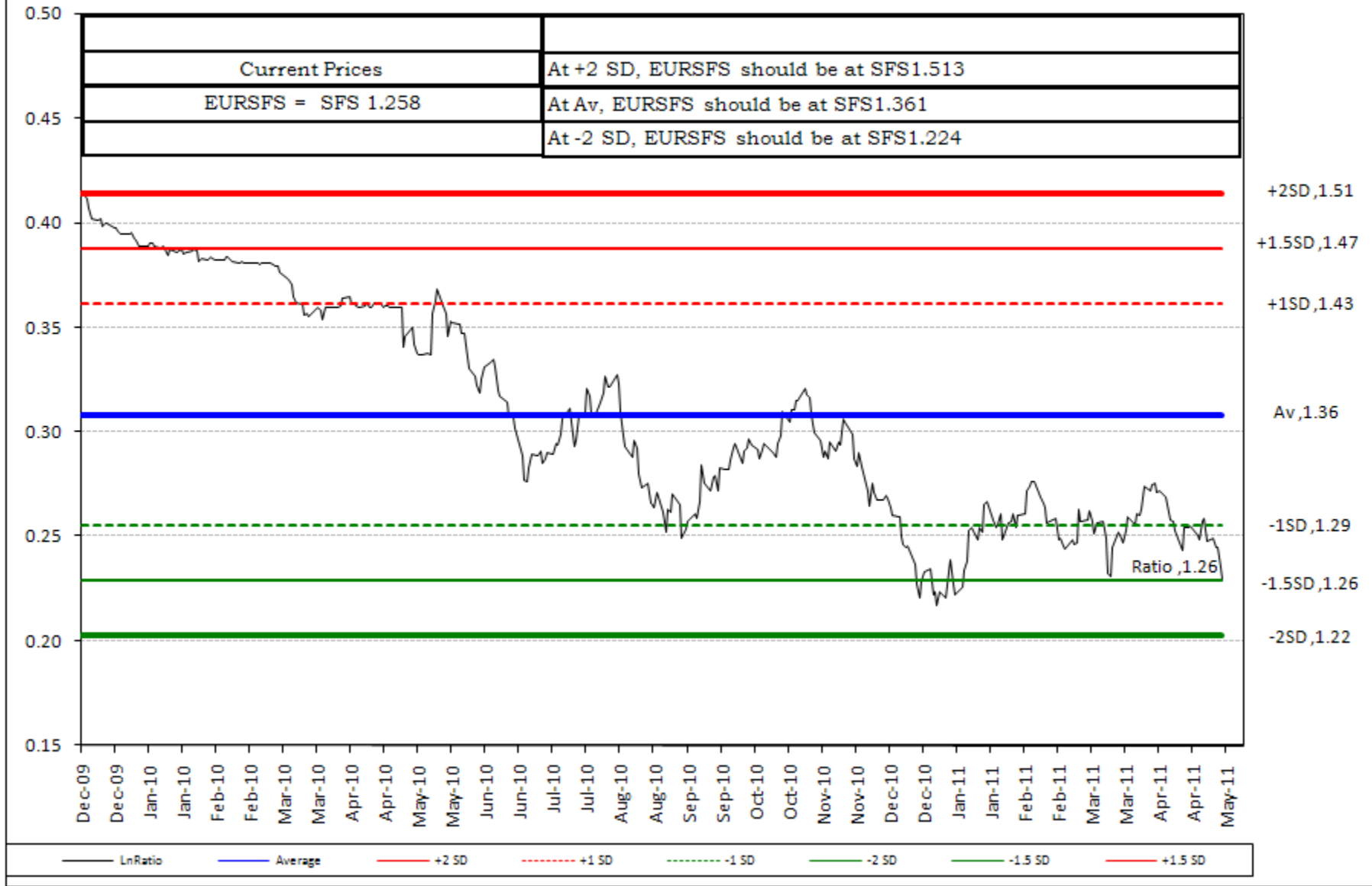


# EURO / JPY Last 5 yrs Analysis



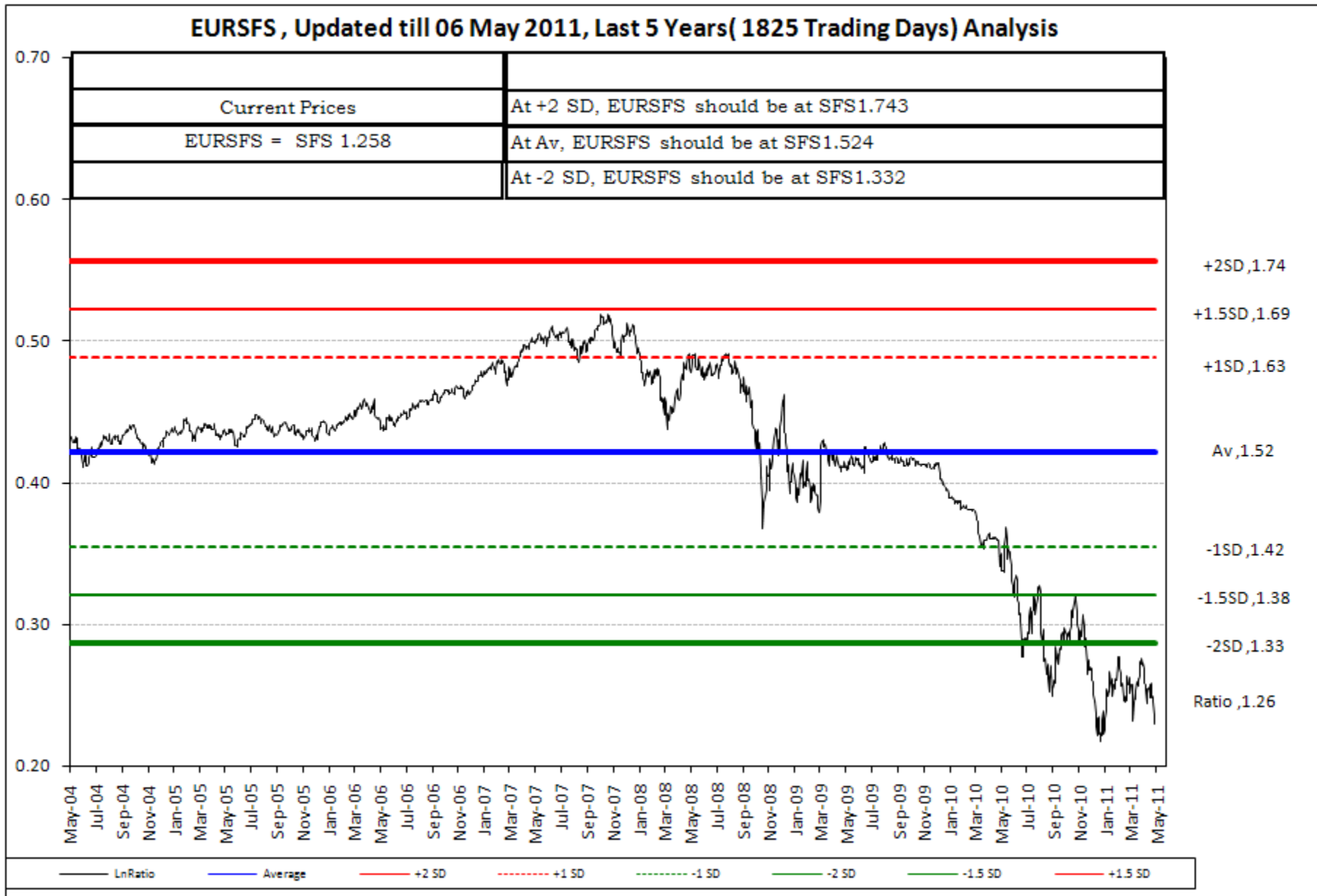
# EURO / SF Last 365 Analysis

EURSFS , Updated till 06 May 2011, Last 365 Trading Days Analysis





# EURO / SF Last 5 yrs Analysis

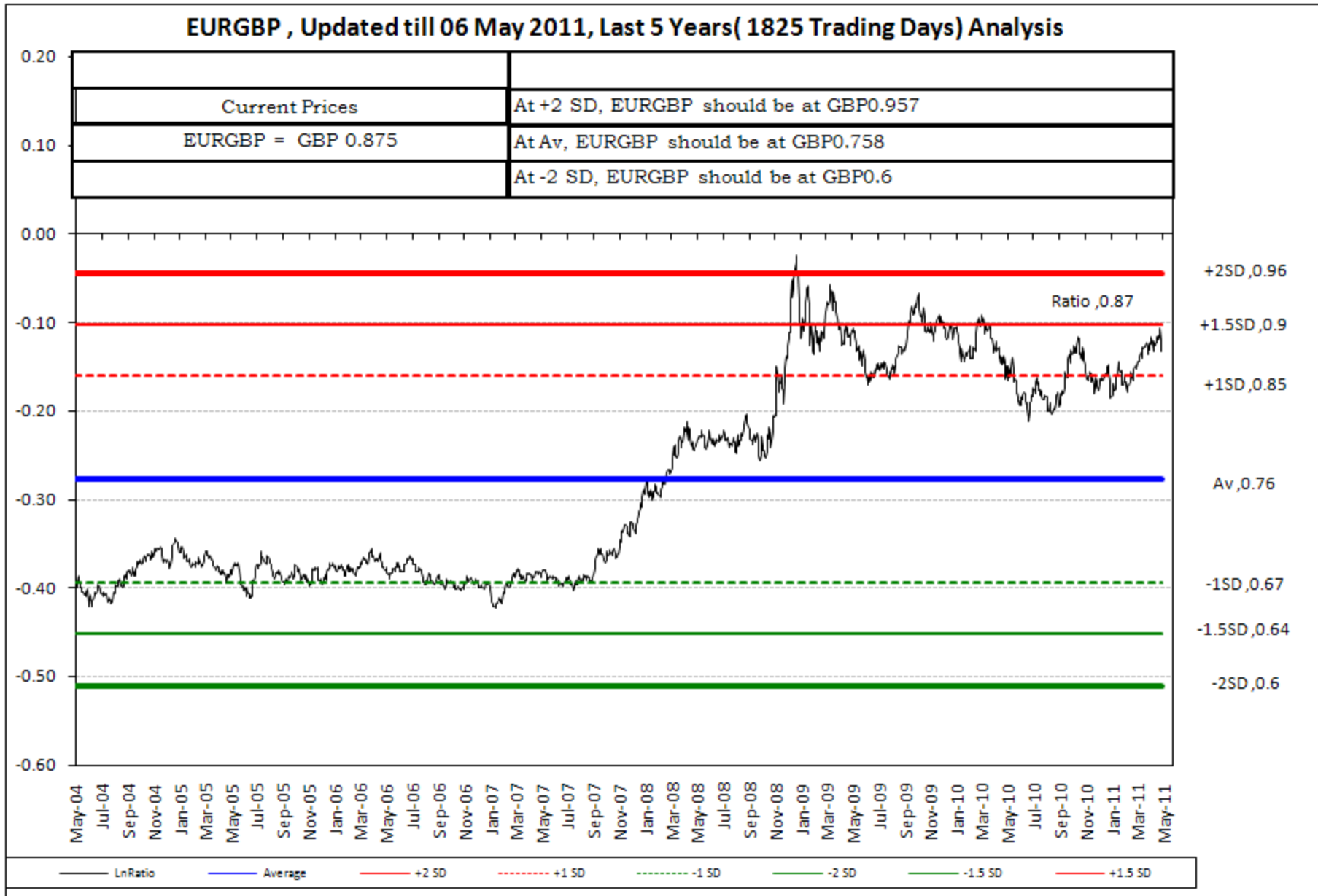


# EURO / BP Last 365 Analysis

EURGBP , Updated till 06 May 2011, Last 365 Trading Days Analysis

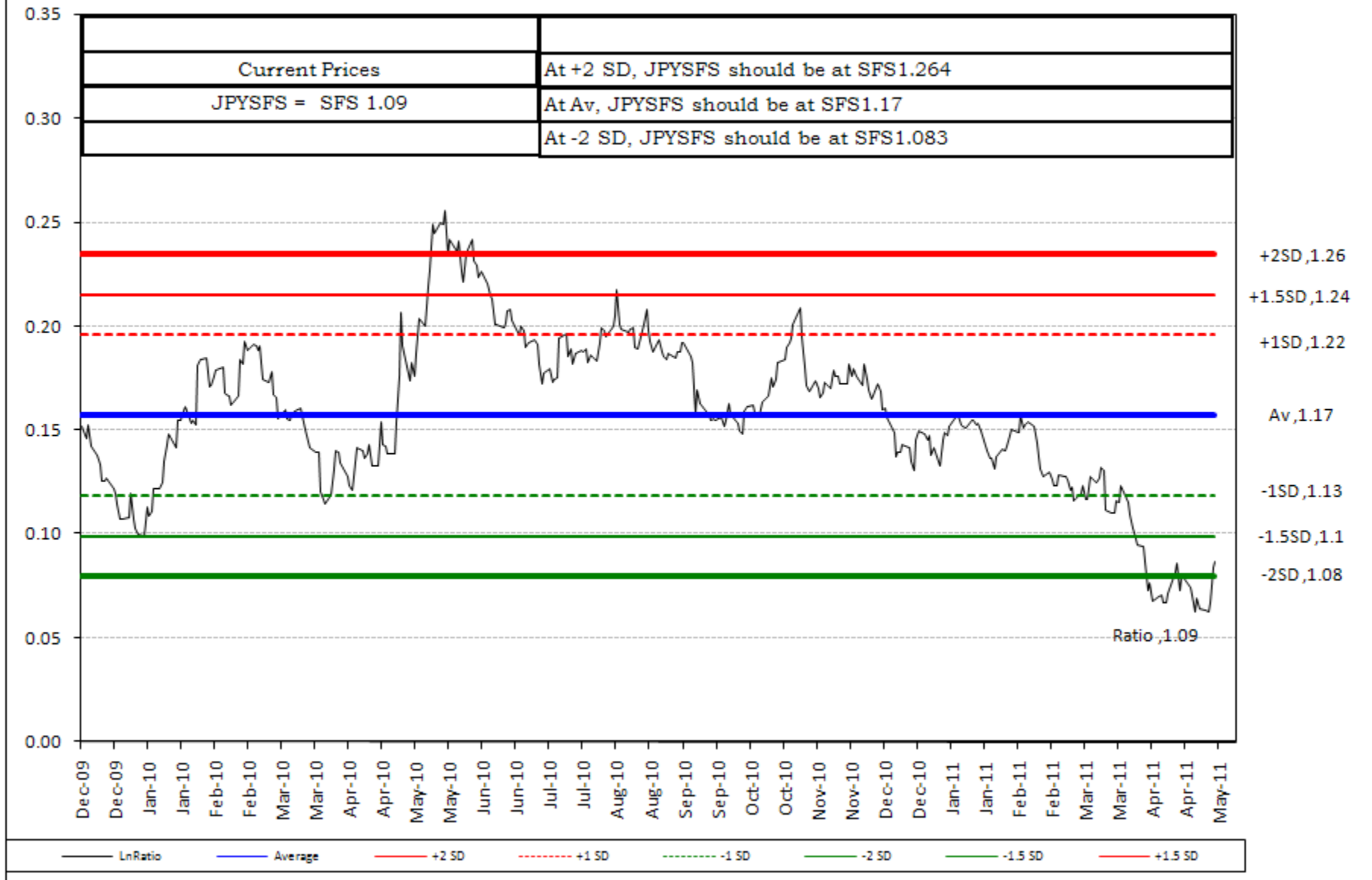


# EURO / BP Last 5 yrs Analysis

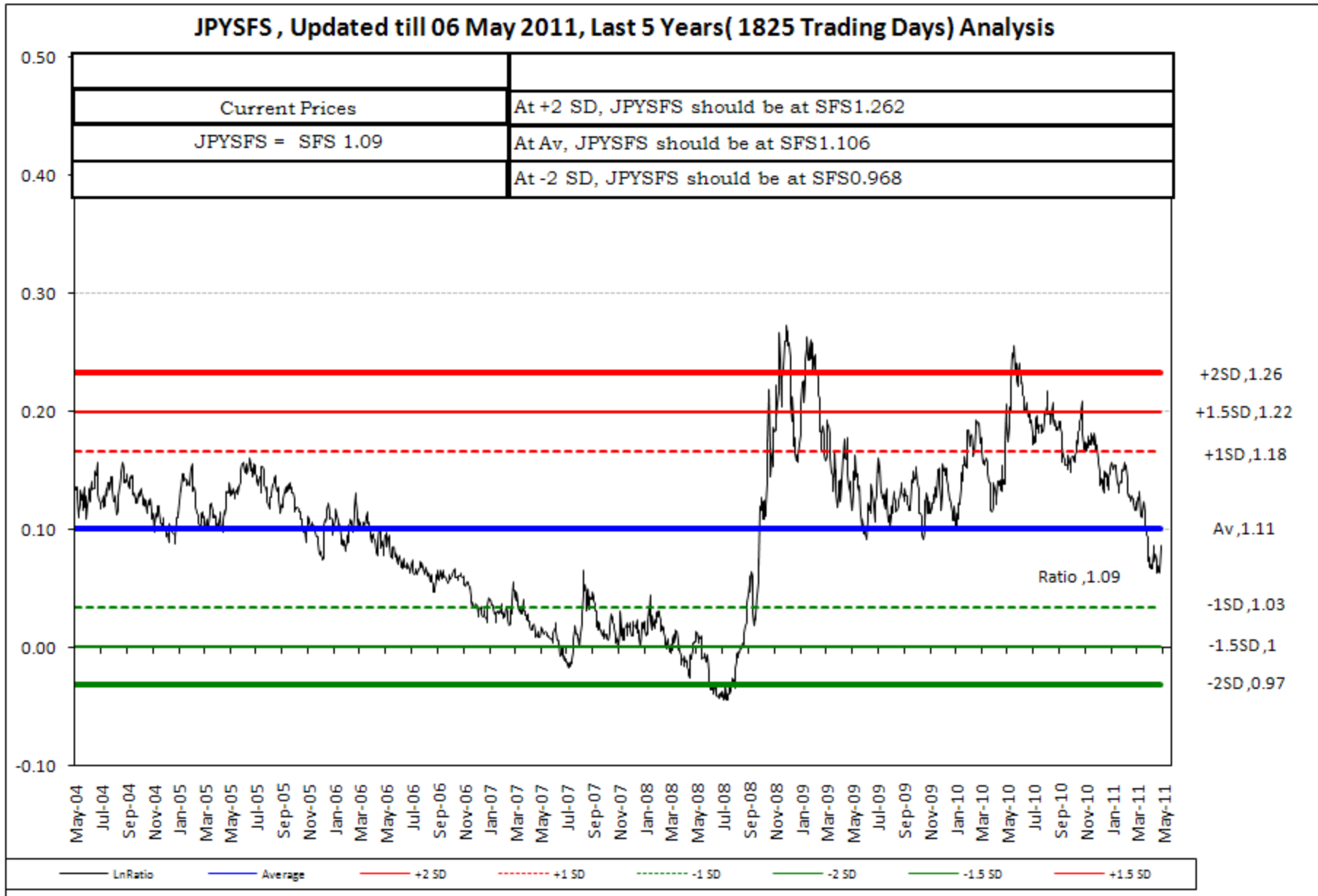


# JPY / SF Last 365 Analysis

JPYSFS , Updated till 06 May 2011, Last 365 Trading Days Analysis

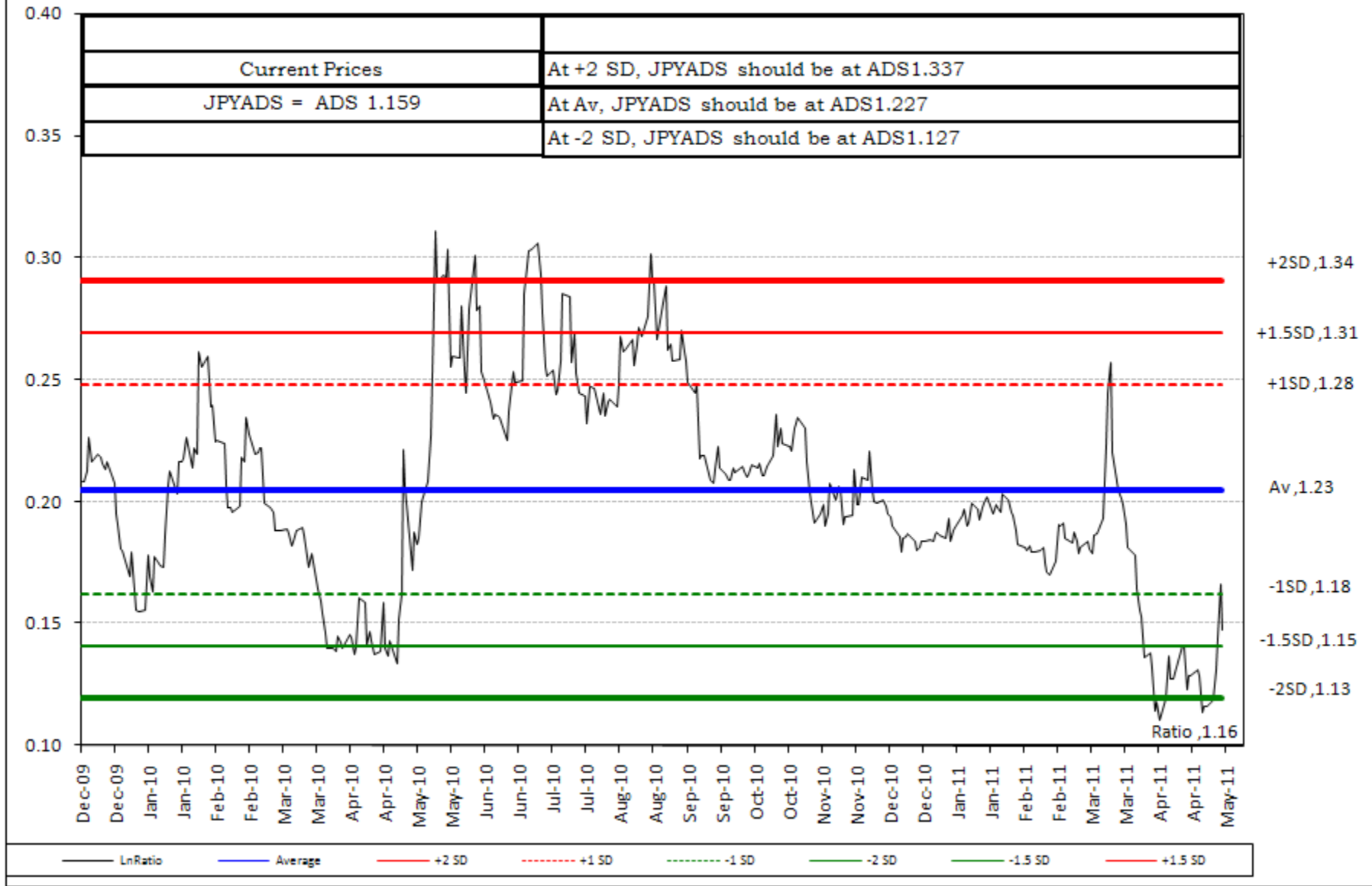


# JPY / SF Last 5 yrs Analysis

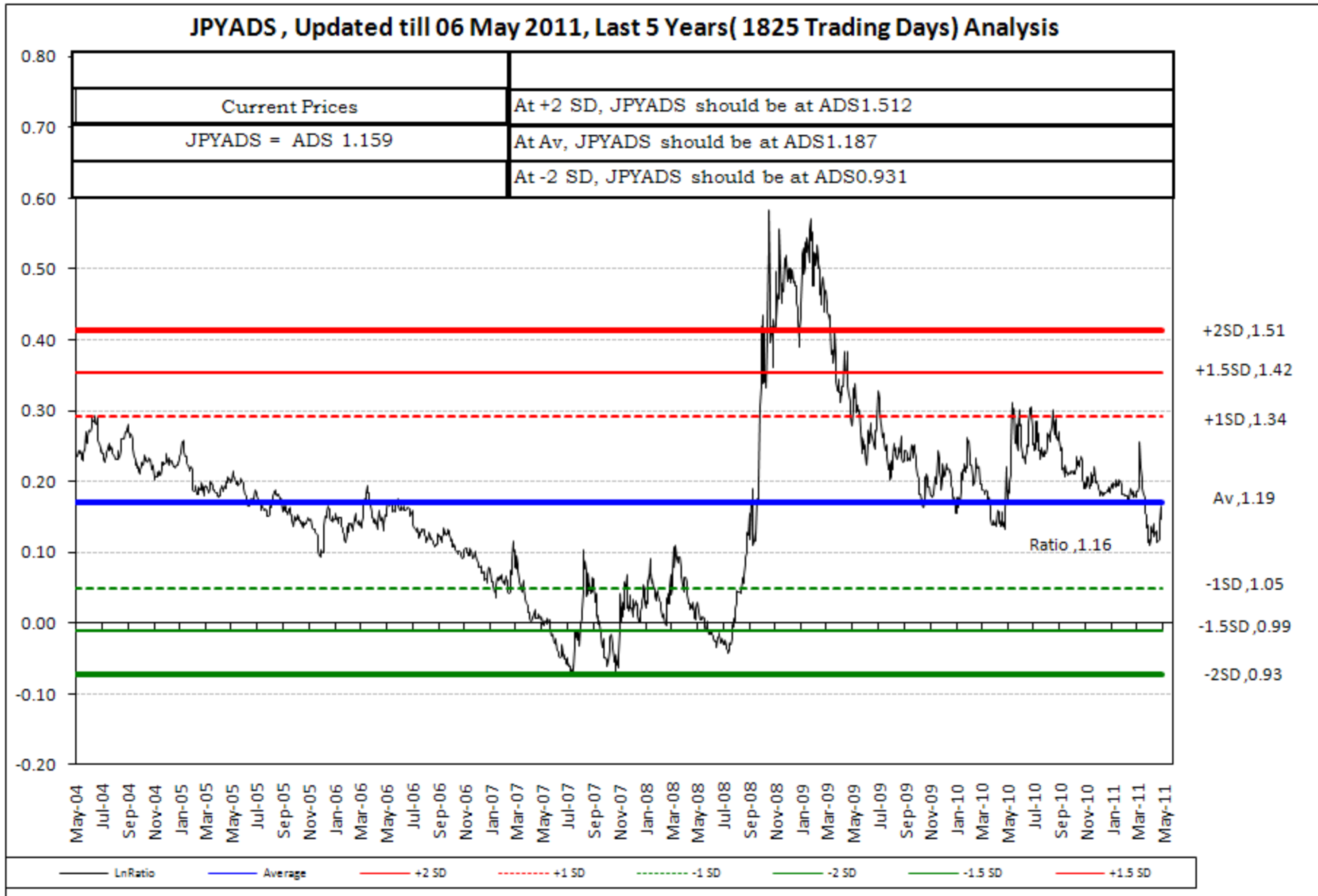


# JPY / A Last 365 Analysis

JPYADS , Updated till 06 May 2011, Last 365 Trading Days Analysis

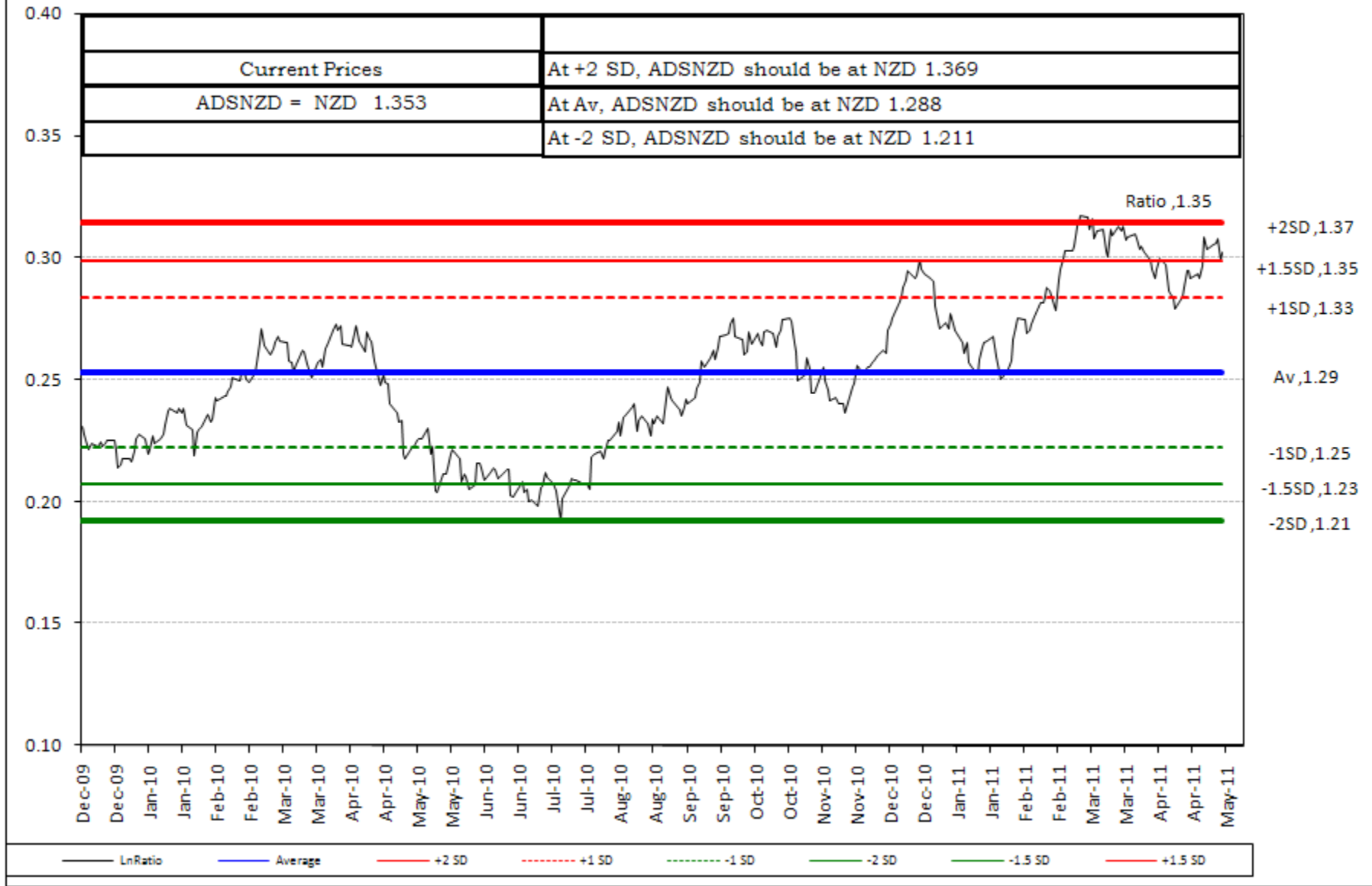


# JPY / A Last 5 yrs Analysis



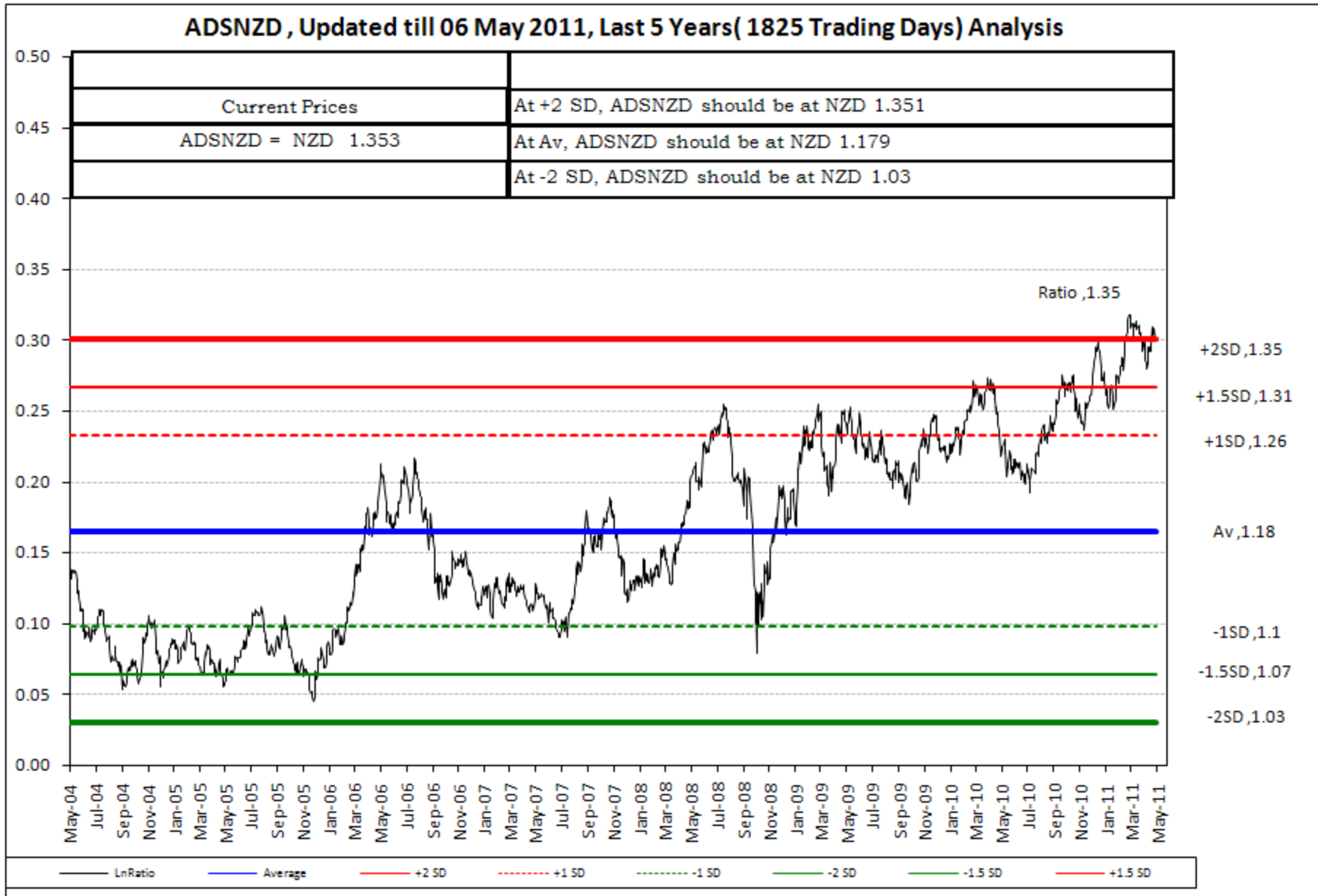
# A / NZ Last 365 Analysis

ADSNZD , Updated till 06 May 2011, Last 365 Trading Days Analysis





# A / NZ Last 5 yrs 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.