



SG Capital Research

Global Market Insights

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

MAEG- CURRENCY ANALYSIS- SG 2011 # SEPTEMBER_13

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

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

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

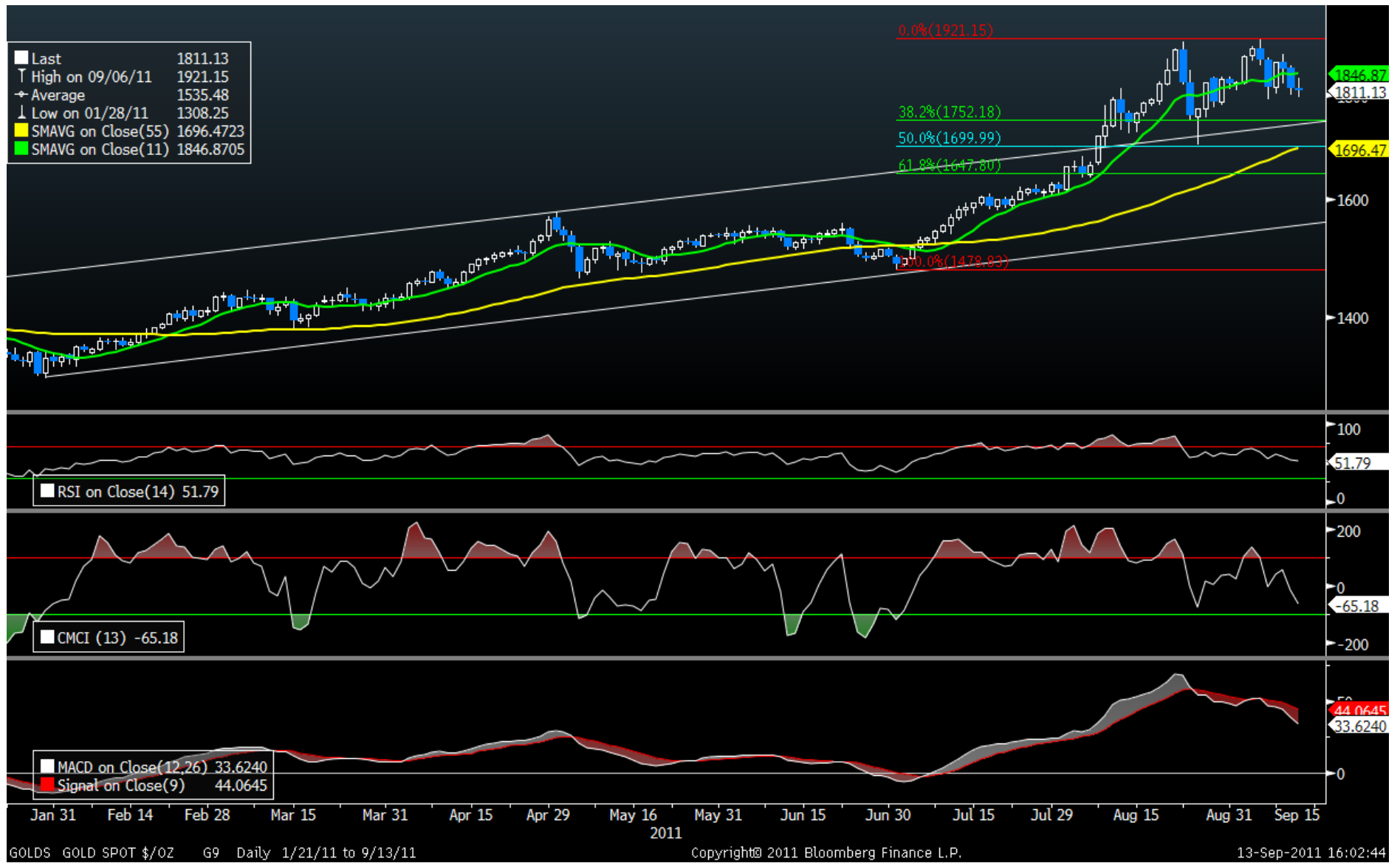
2. Above +2 SD level on 365 D – (ST) / 5 – Yr – (LT) / 4Yr – MA basis: **Overvalued**

None

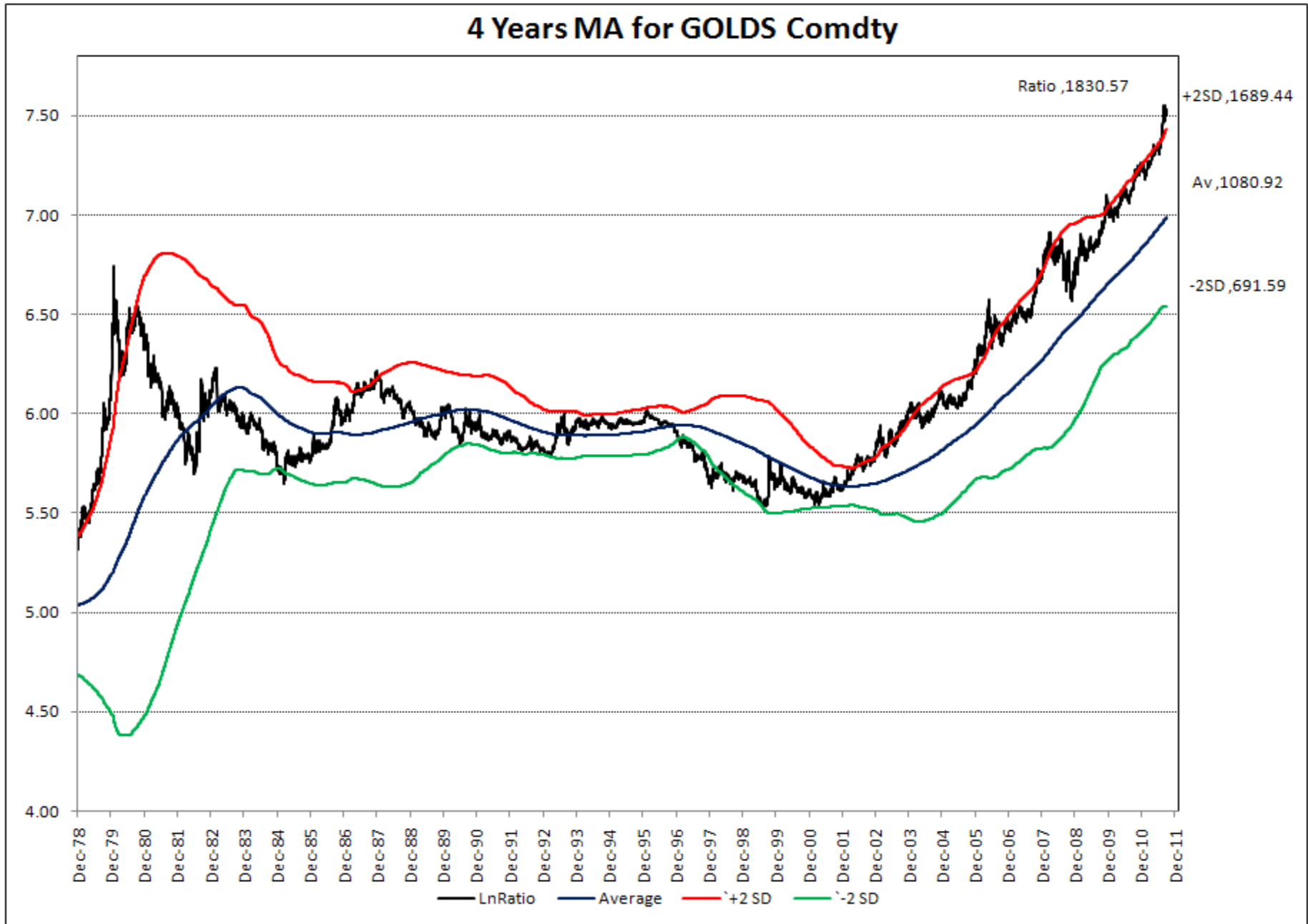
GOLD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



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



GOLD - Last 4 yrs / MA Analysis with SD



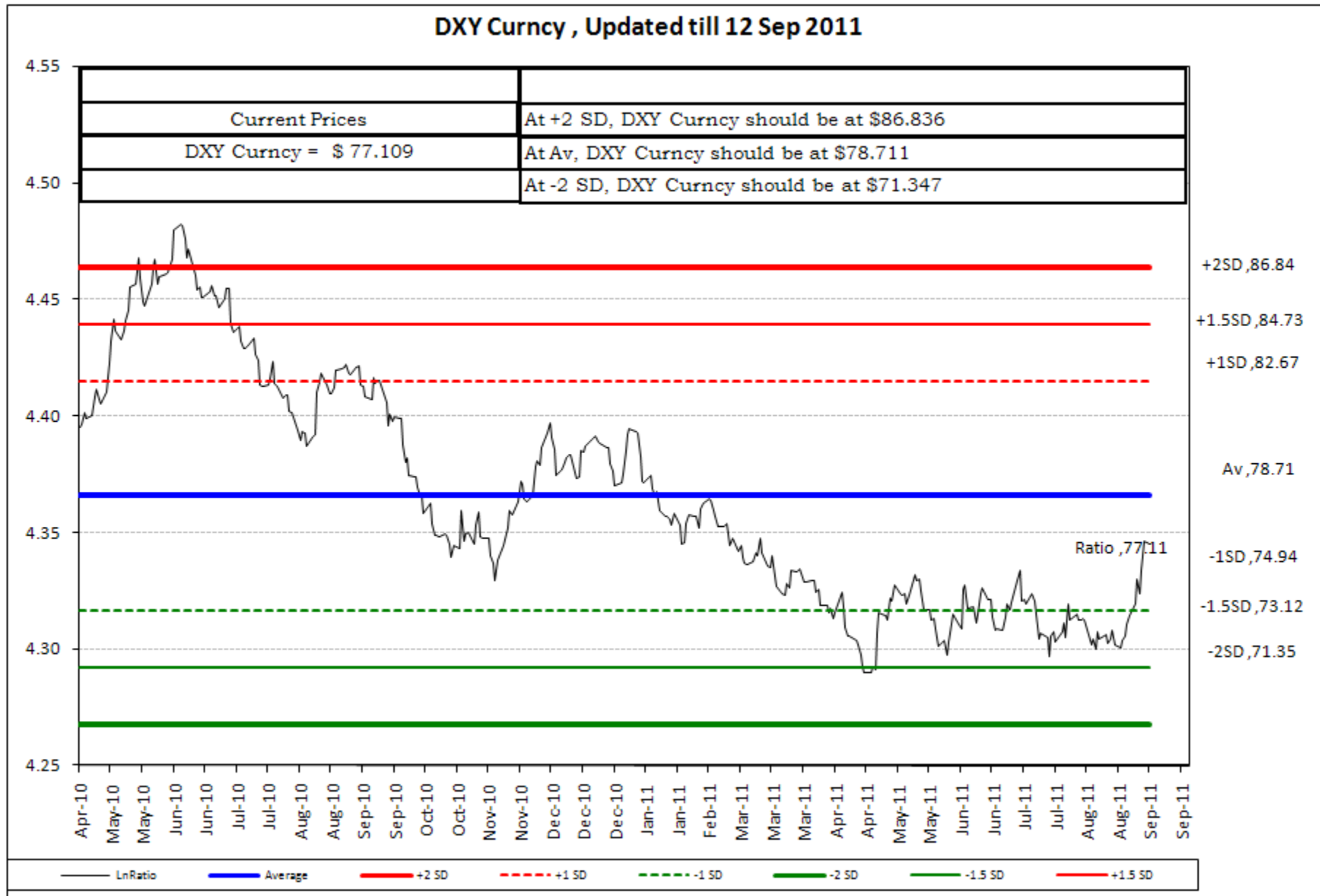
DXY - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



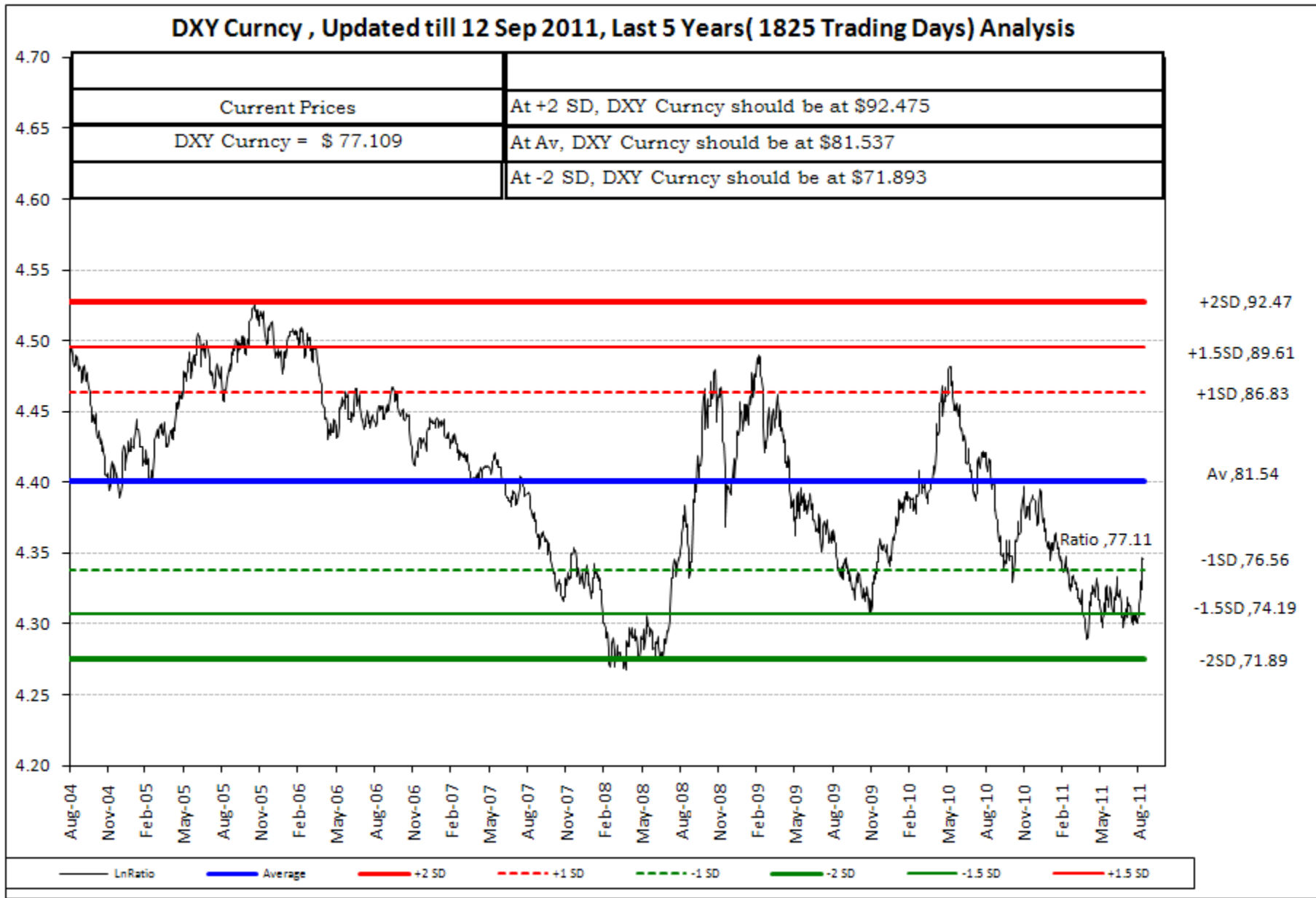
DXY - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)



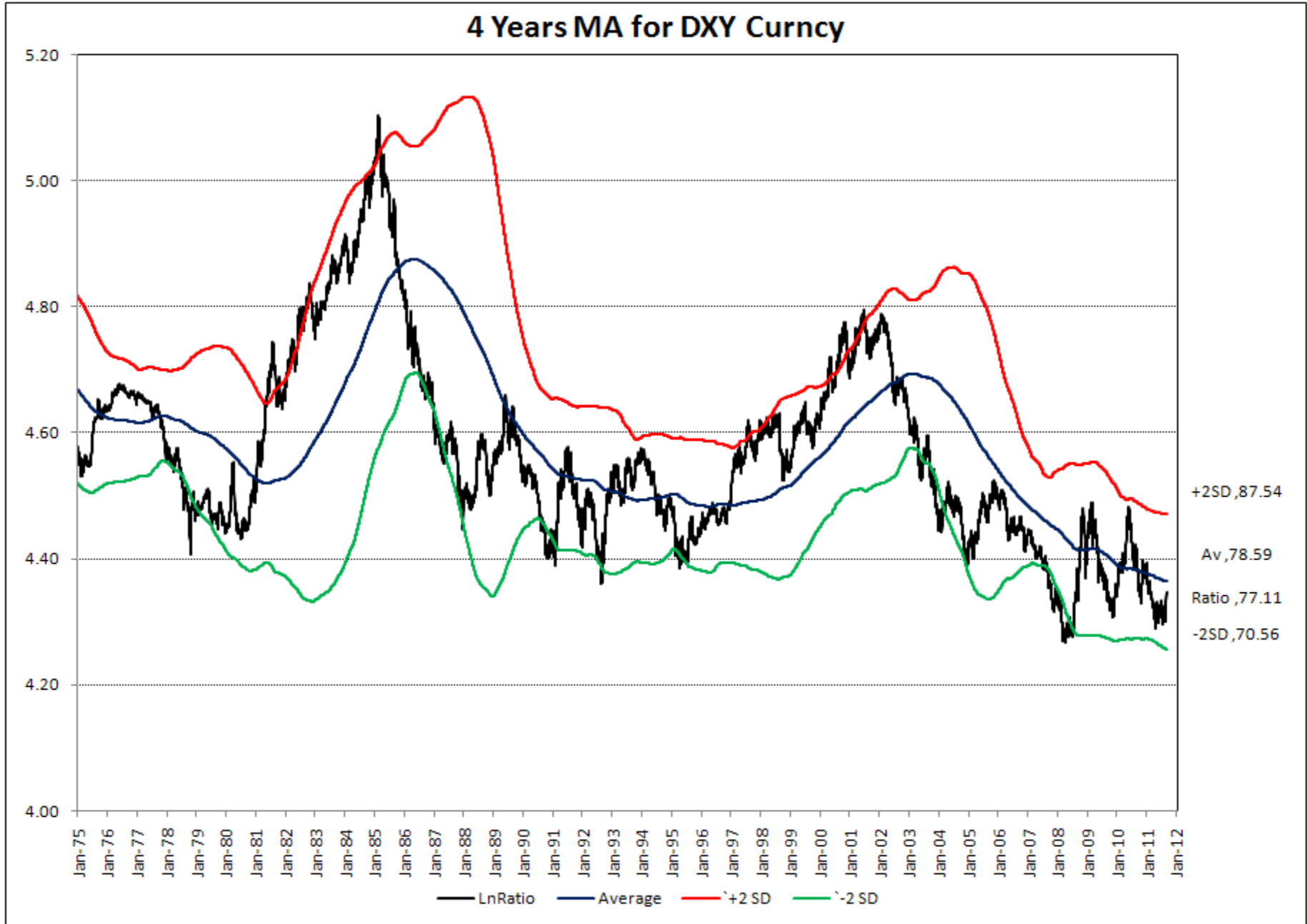
DXY Last 365 Analysis



DXY Last 5 yrs Analysis



DXY Last 4 yrs / MA Analysis with SD



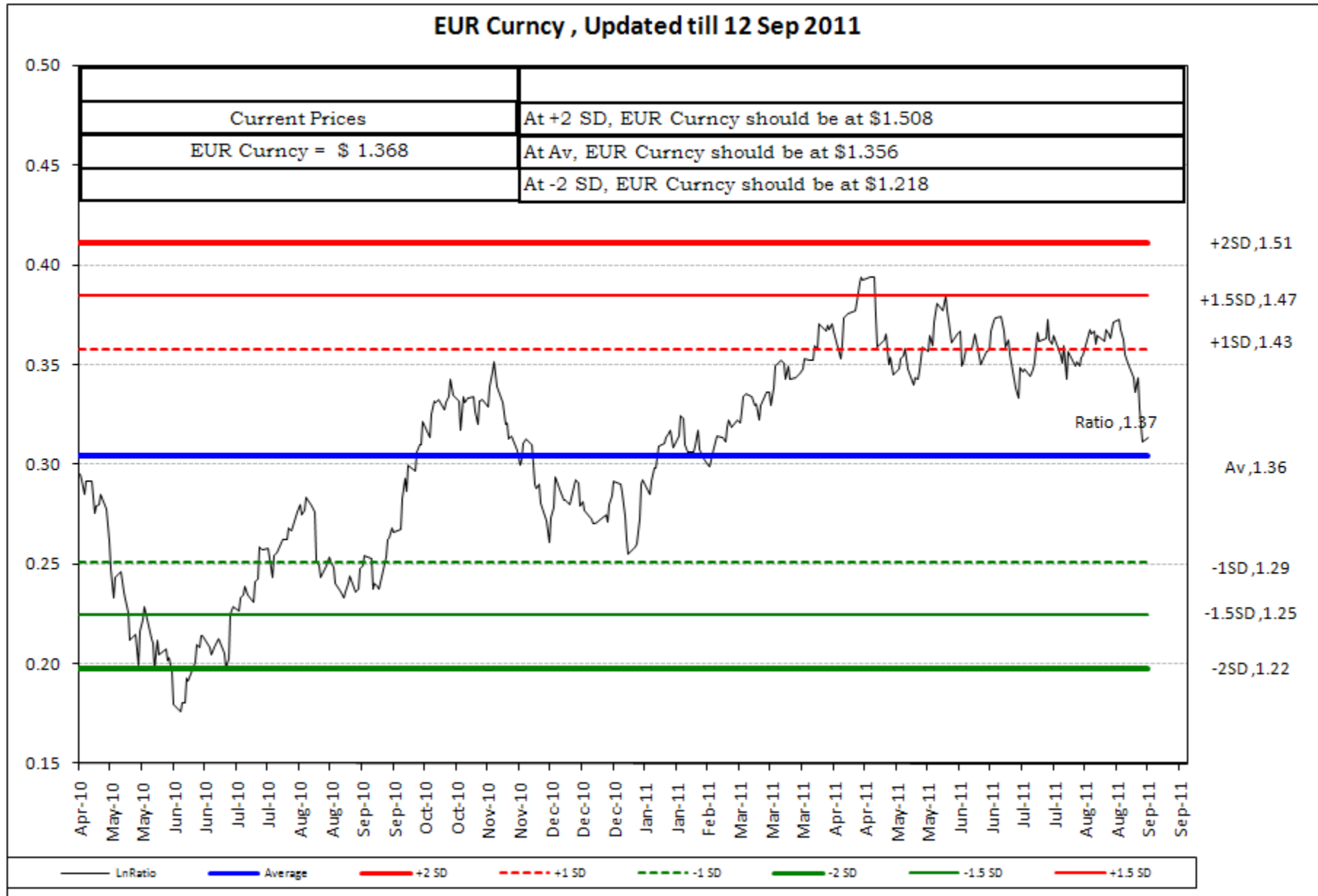
EURO / USD - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



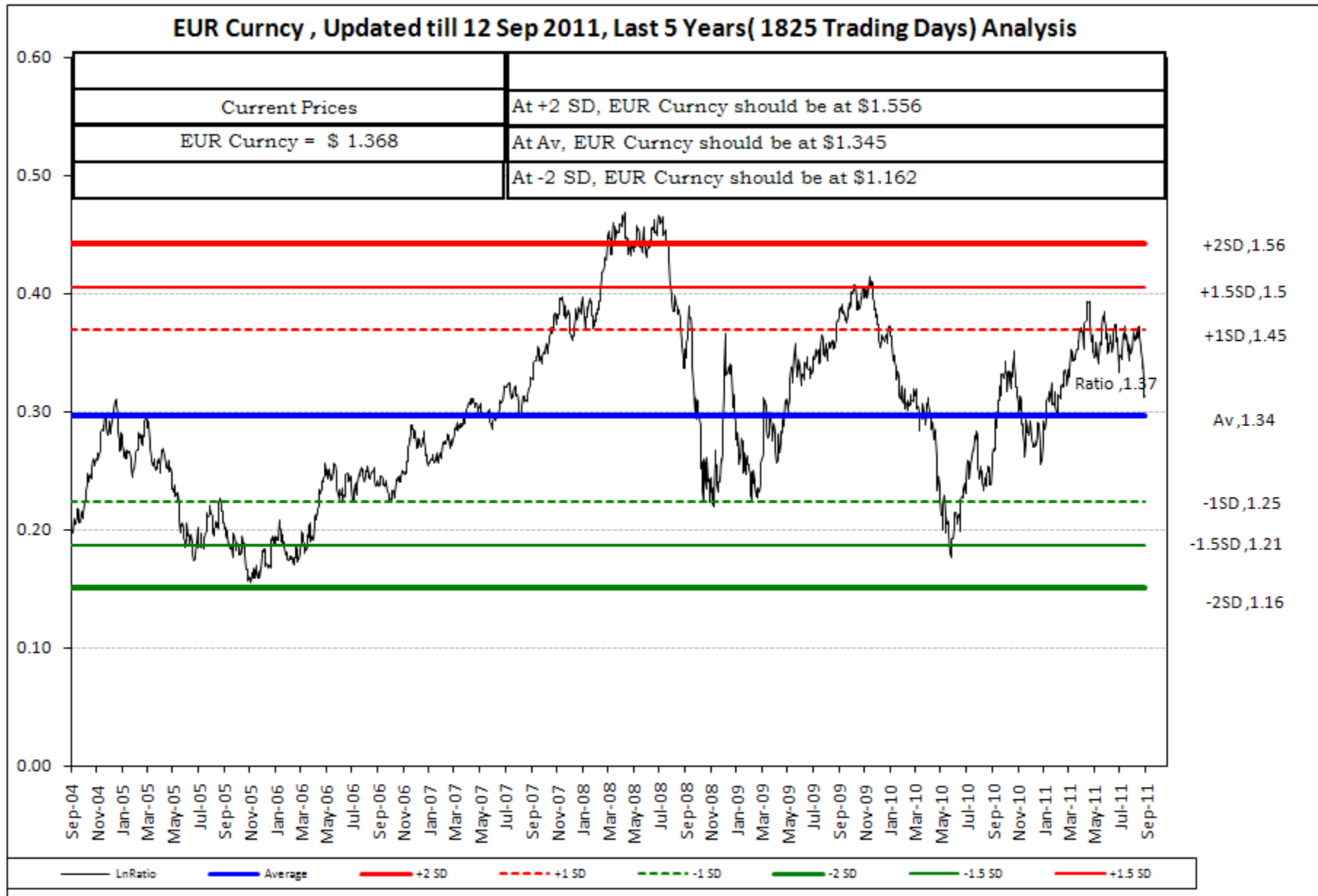
EURO / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)



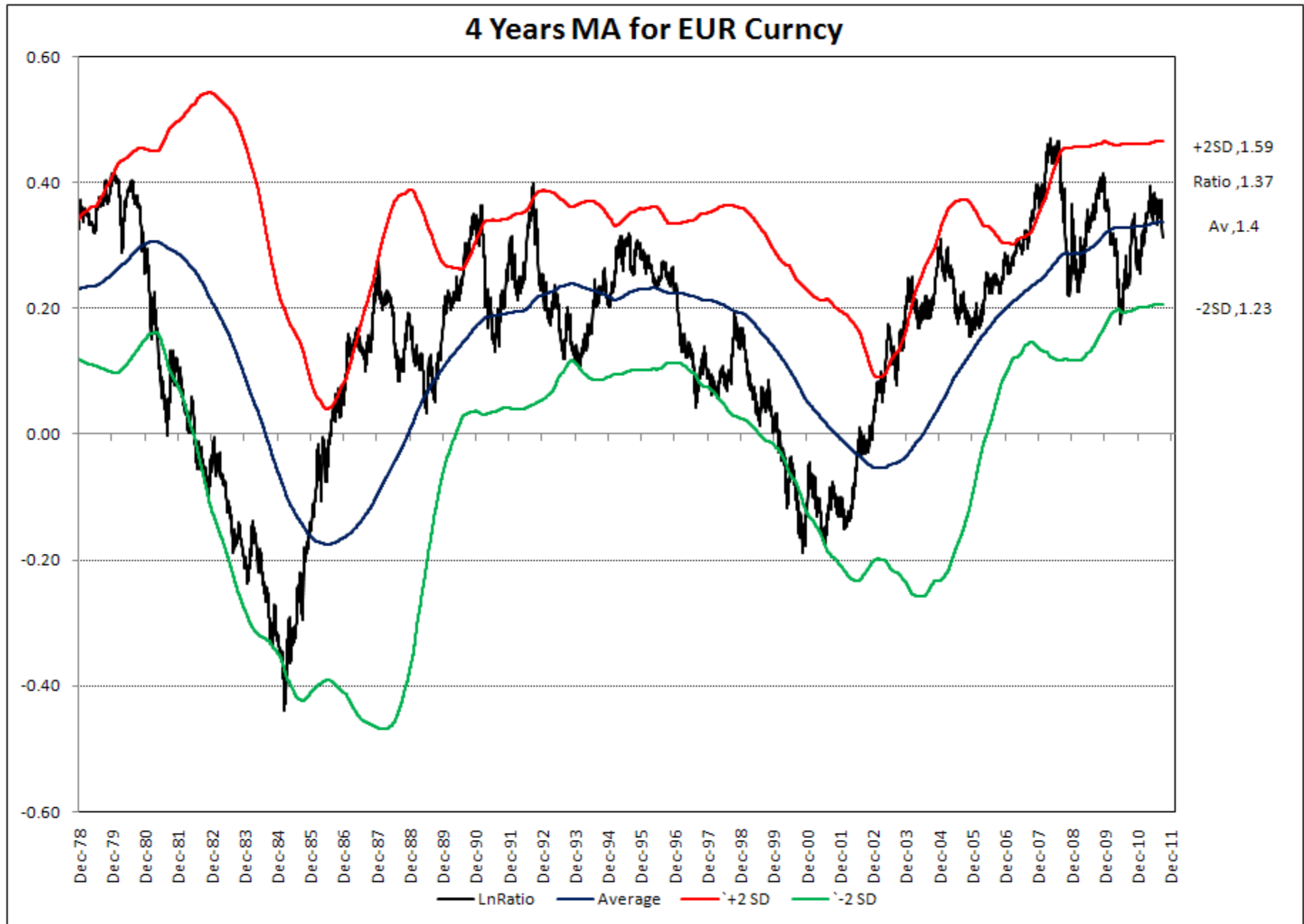
EUR Last 365 Analysis



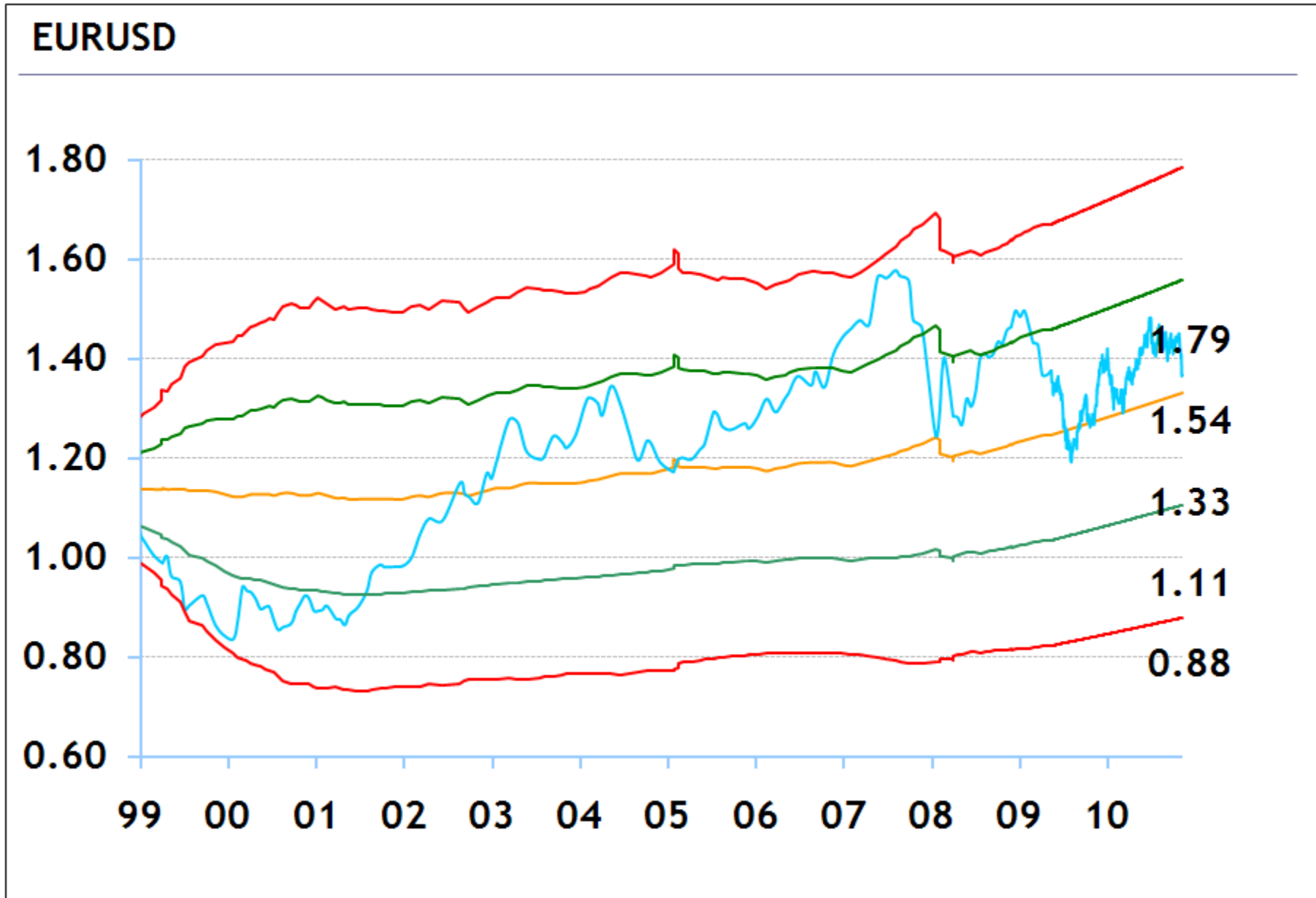
EUR Last 5 yrs Analysis



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)

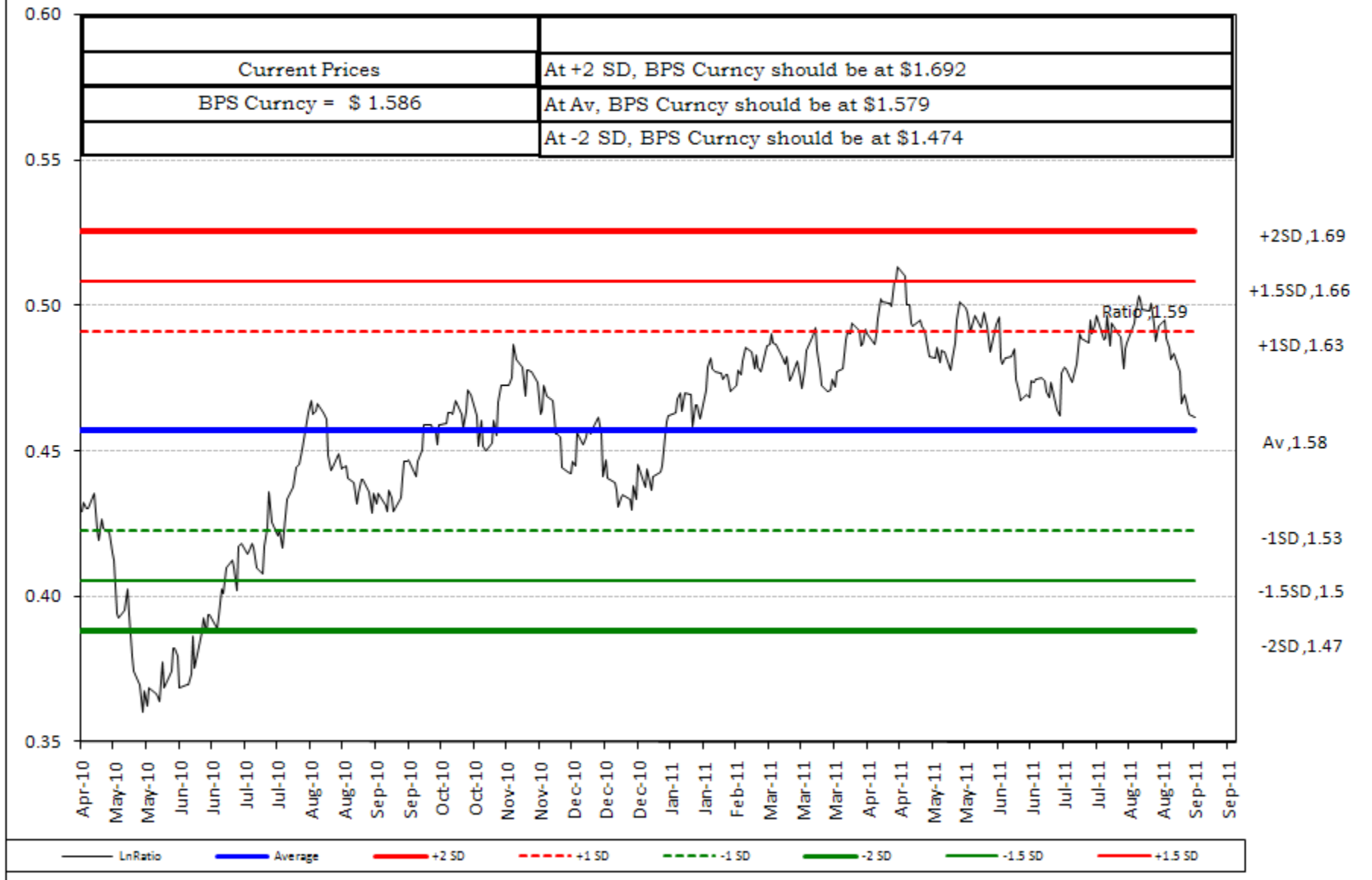


GBP / USD - Daily – 6 Month with RSI, CCI, MACD, Trend , Channel & Fib Analysis (11D / 55D SMA)

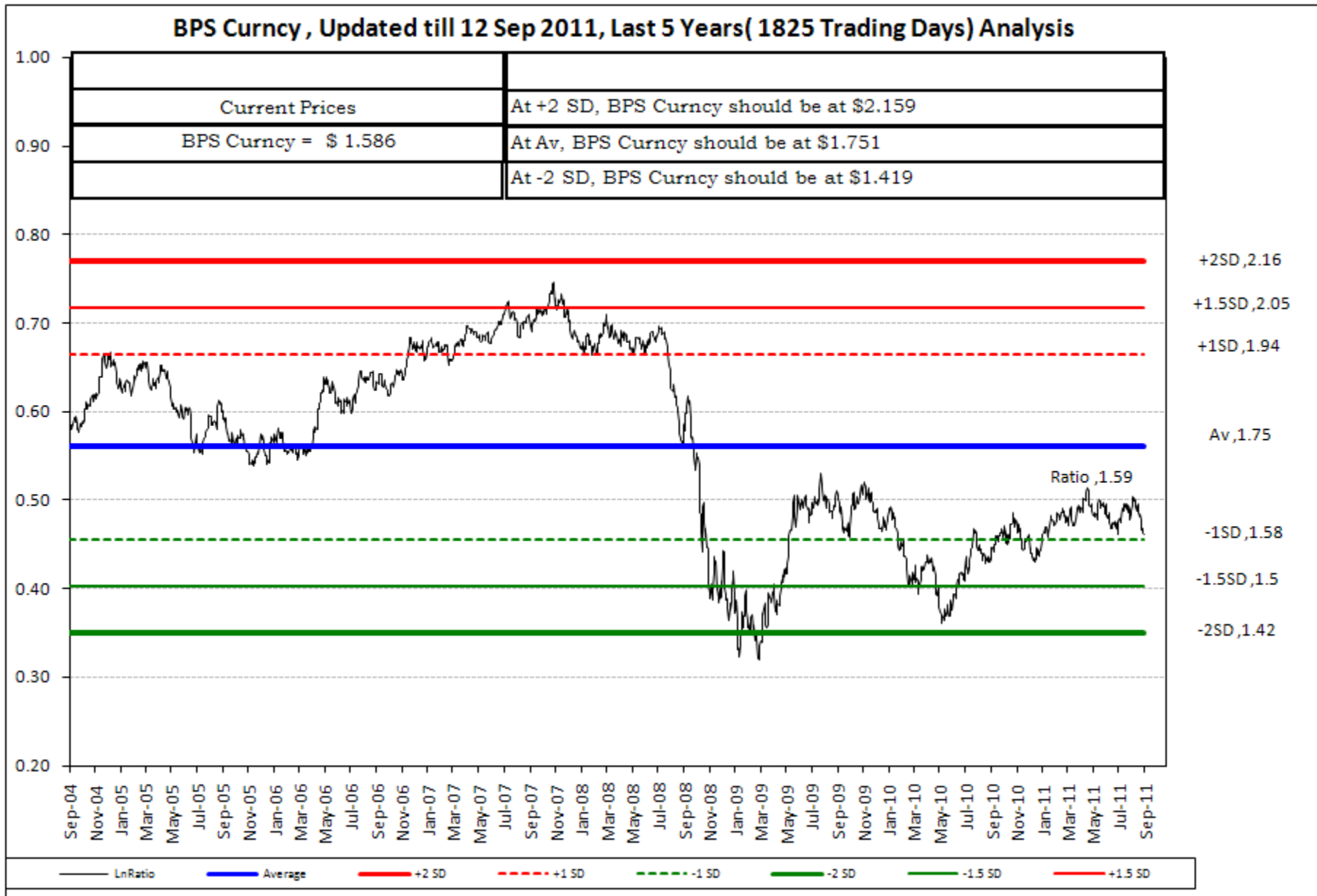


BPS Last 365 Analysis

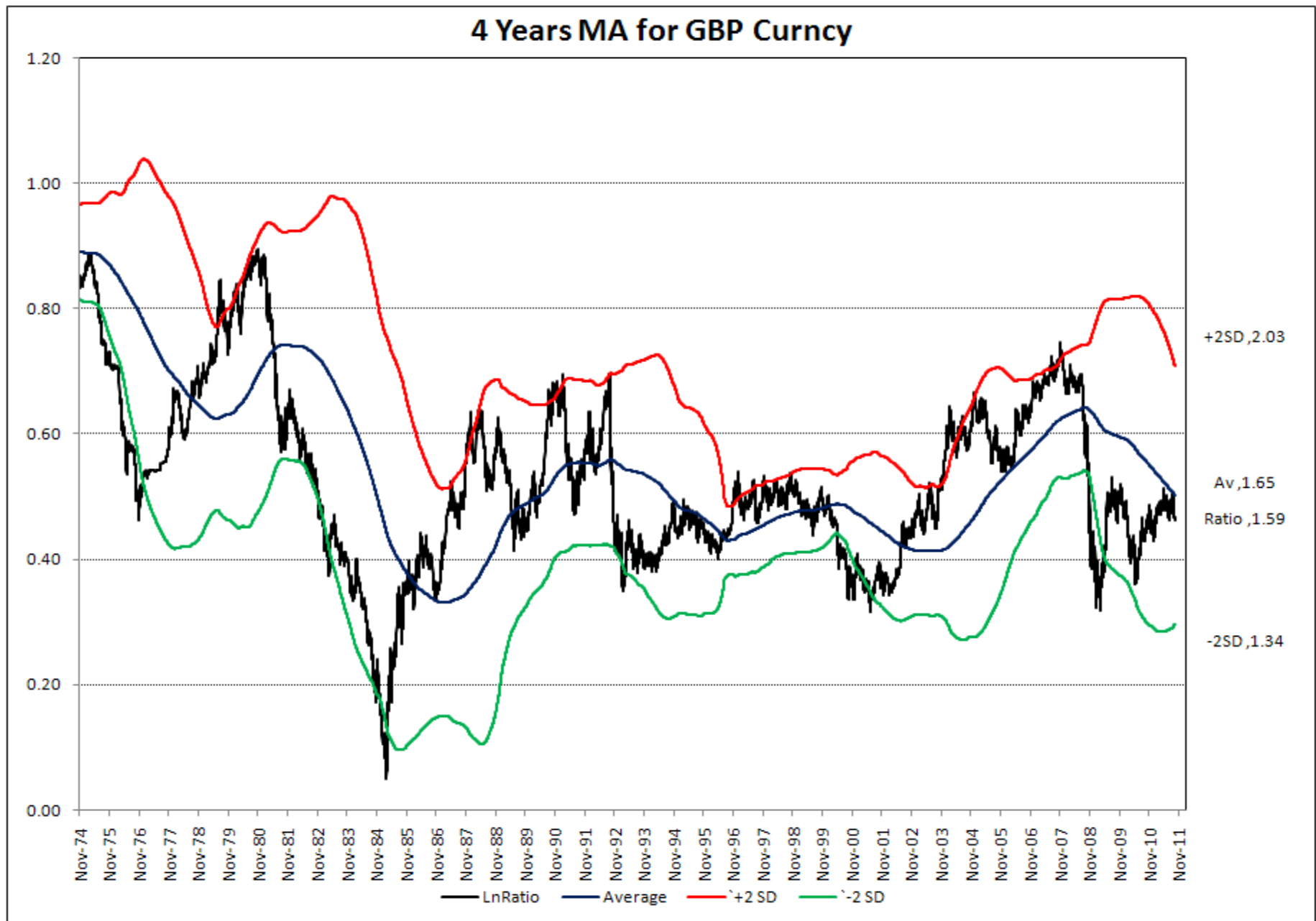
BPS Curncy , Updated till 12 Sep 2011



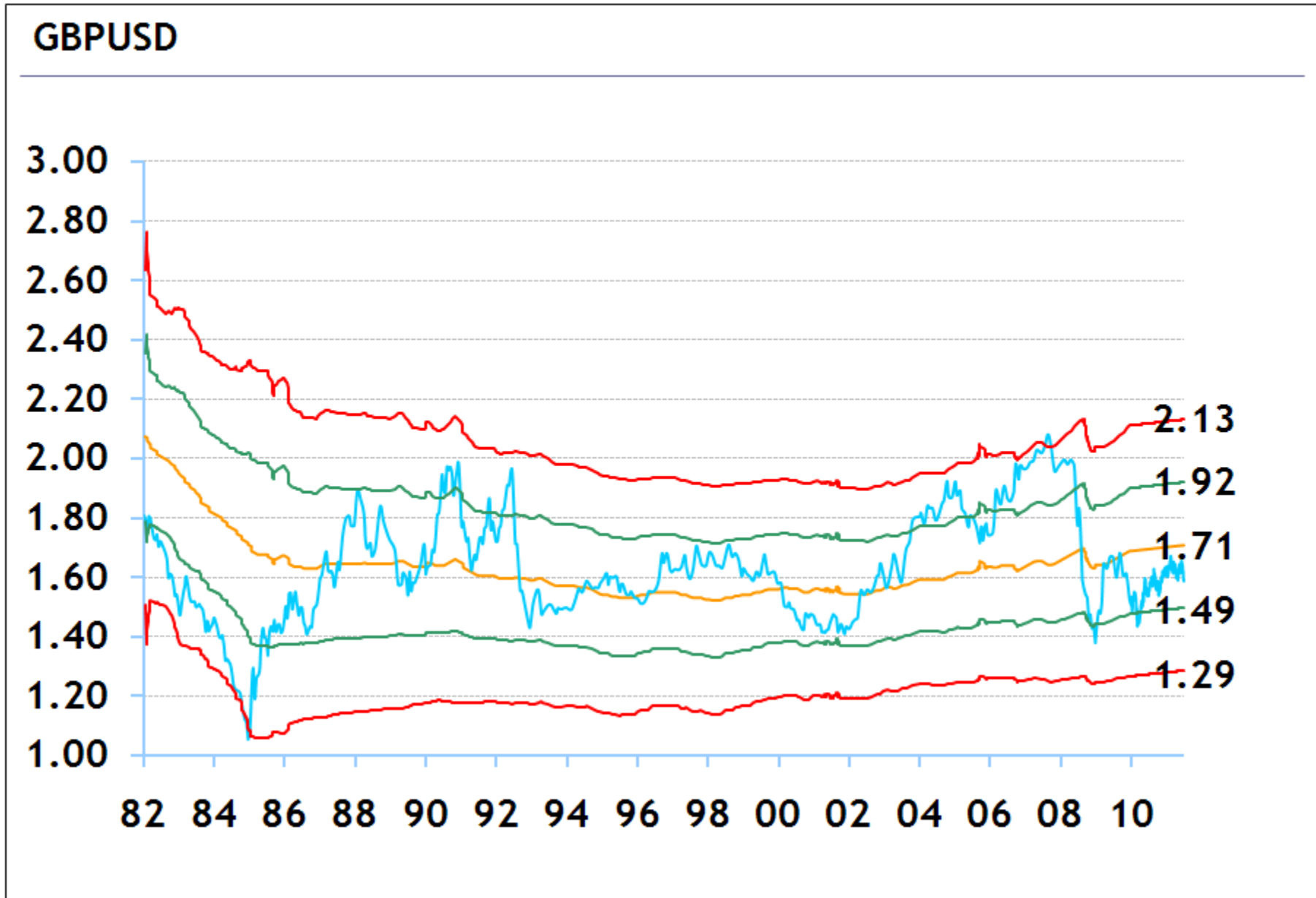
BPS Last 5 yrs Analysis



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)

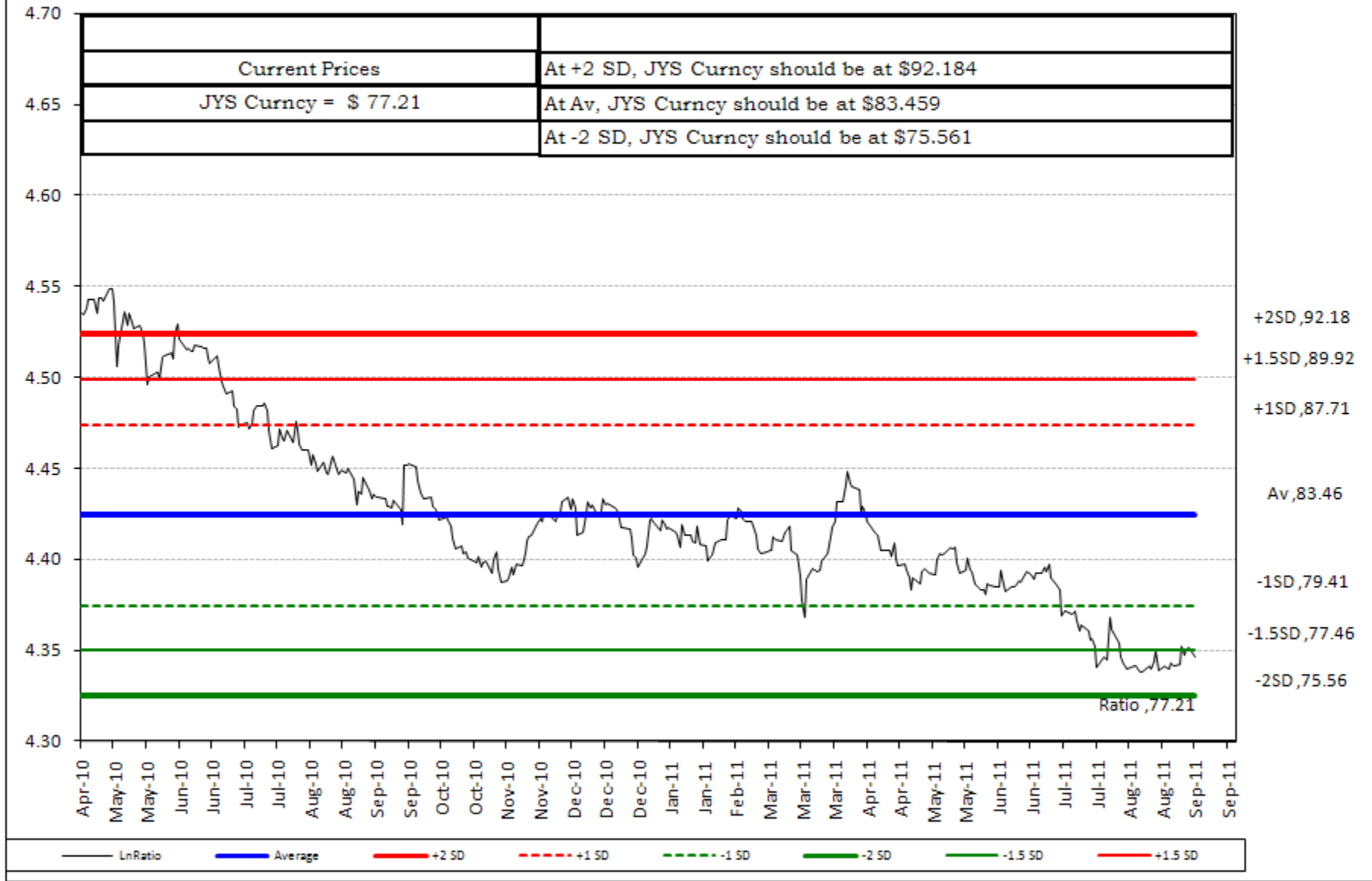


JPY / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

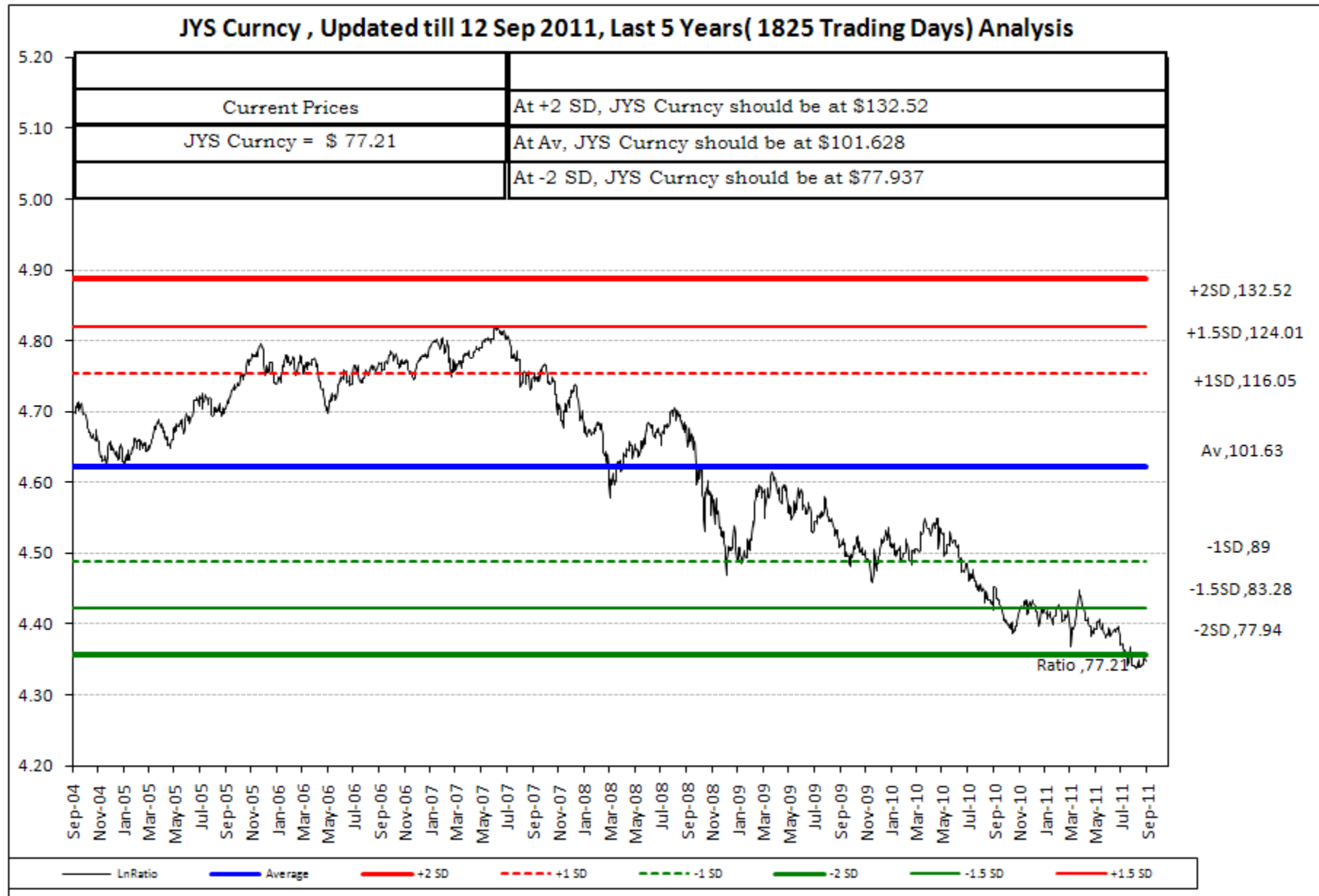


JYS Last 365 Analysis

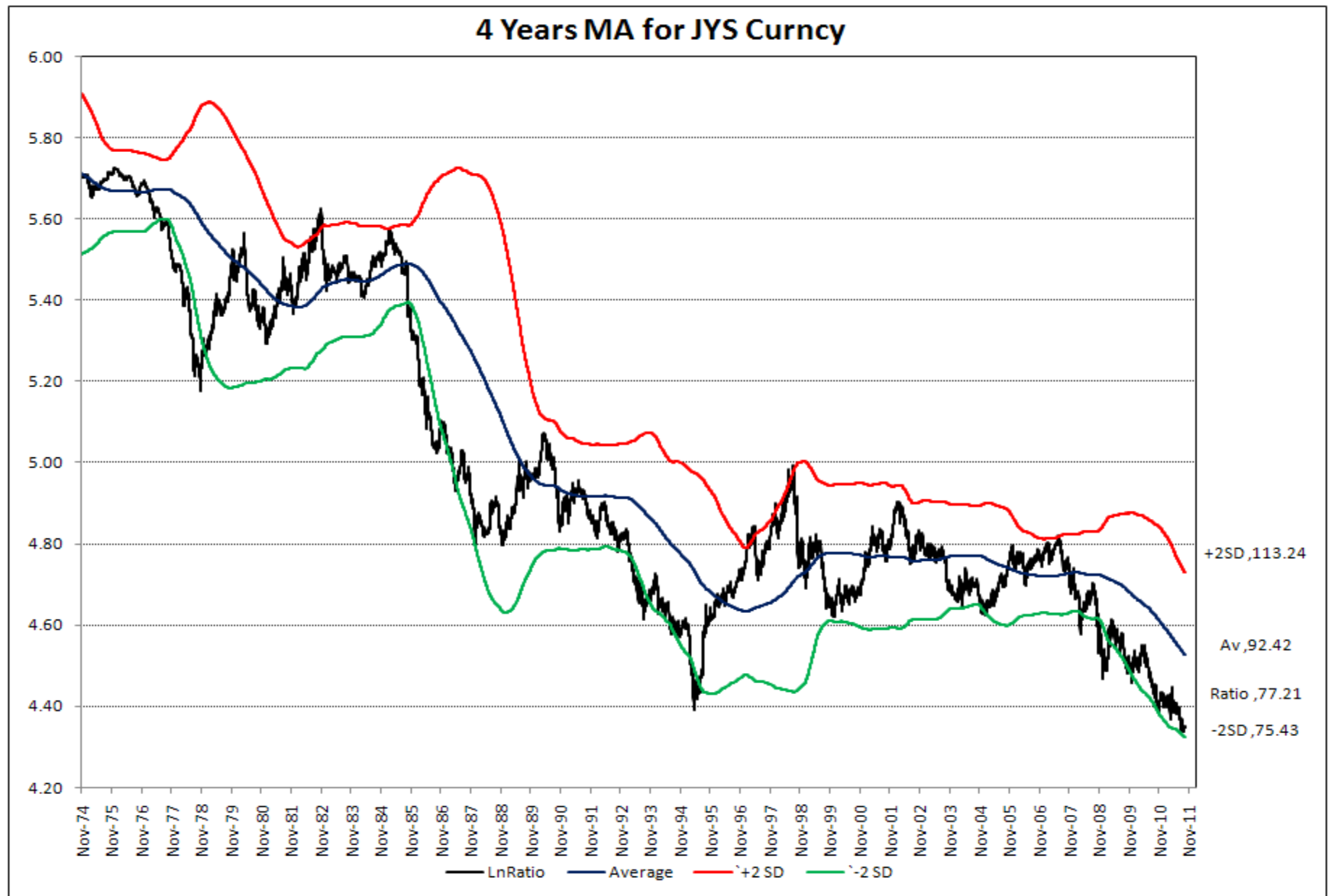
JYS Curncy , Updated till 12 Sep 2011



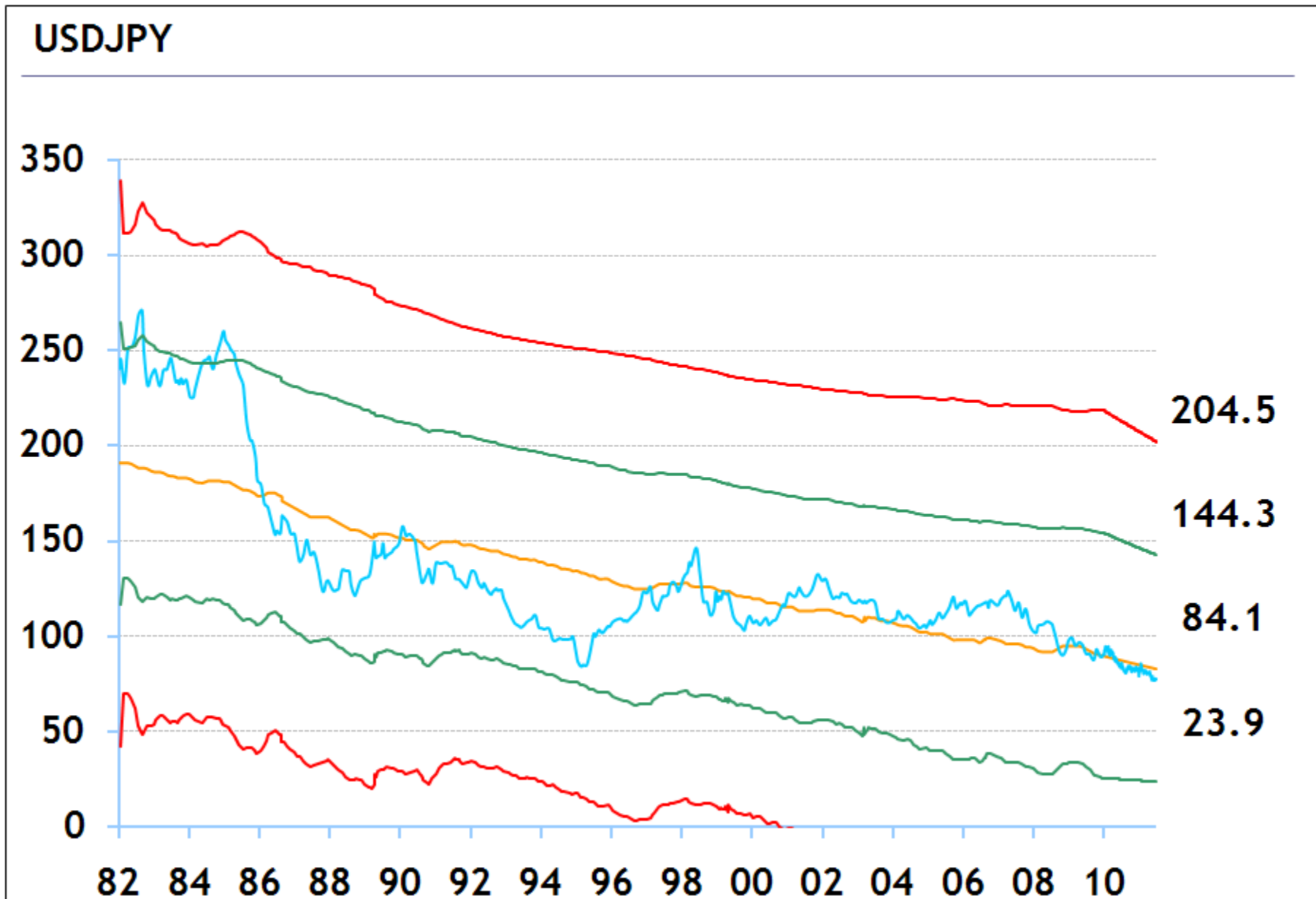
JYS Last 5 yrs Analysis



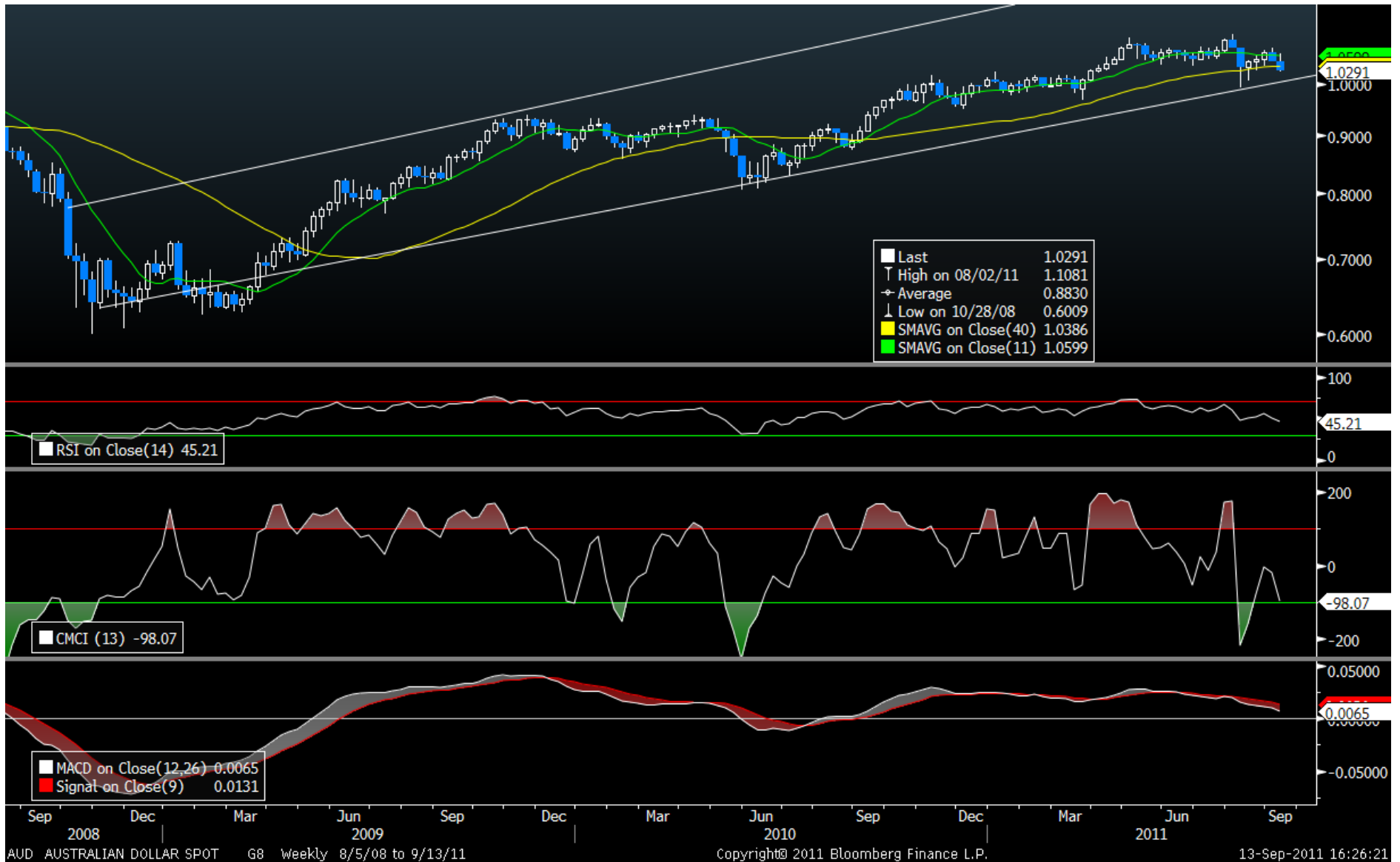
JPY Last 4 yrs / MA Analysis with SD



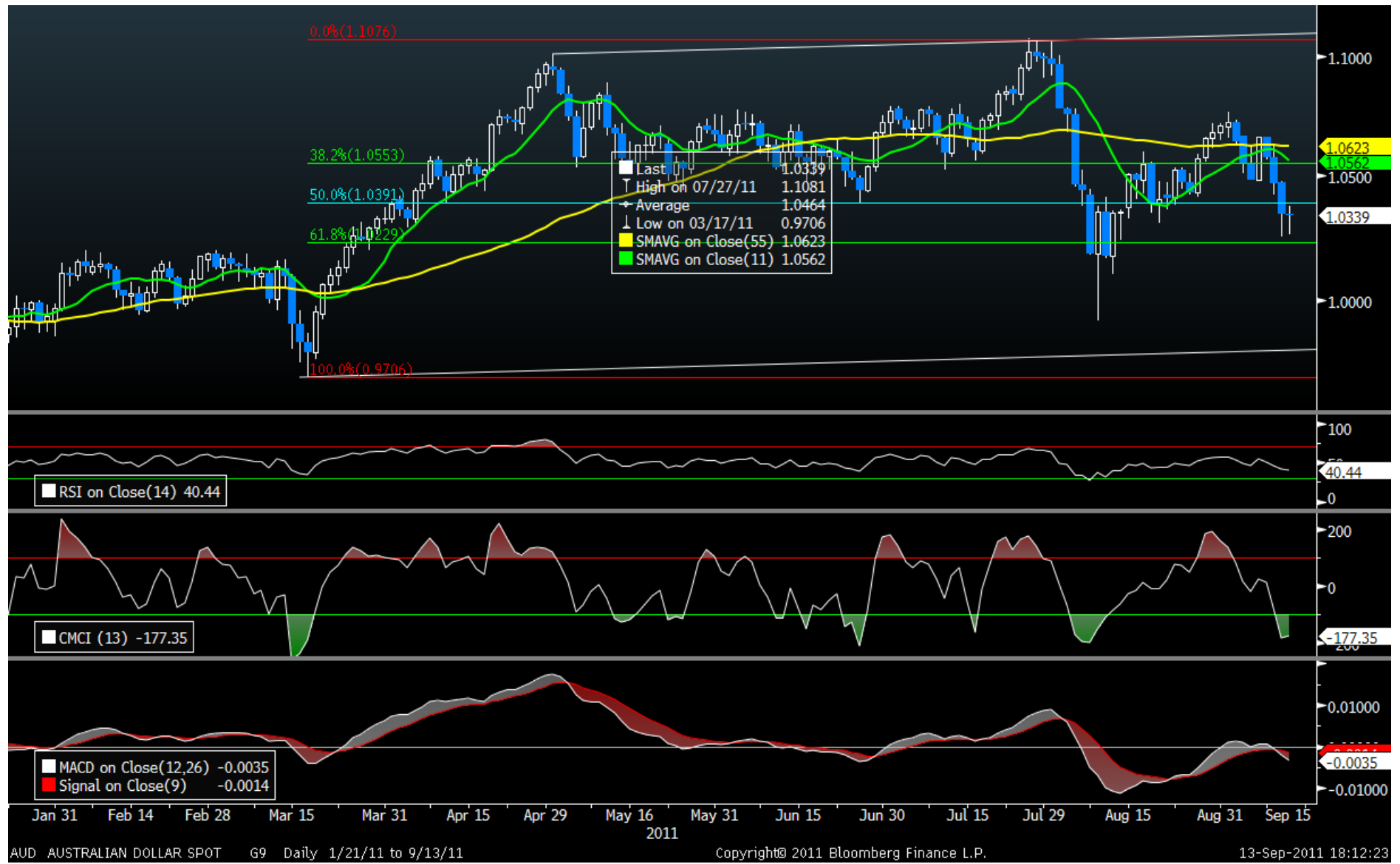
JPY / USD – PPP Reversion & Standard Deviation Analysis – Long Term



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

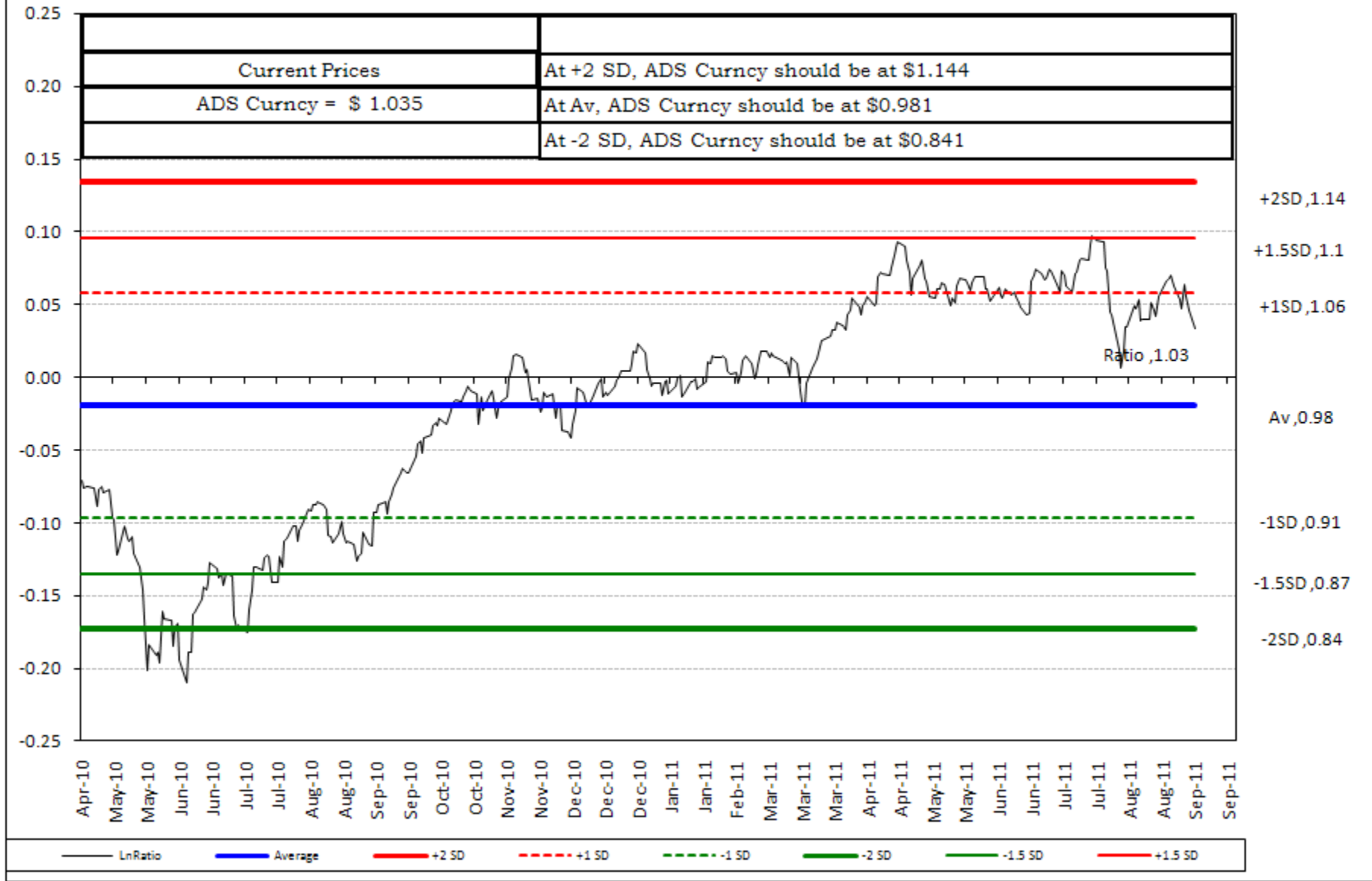


AUD / USD - Daily – 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)

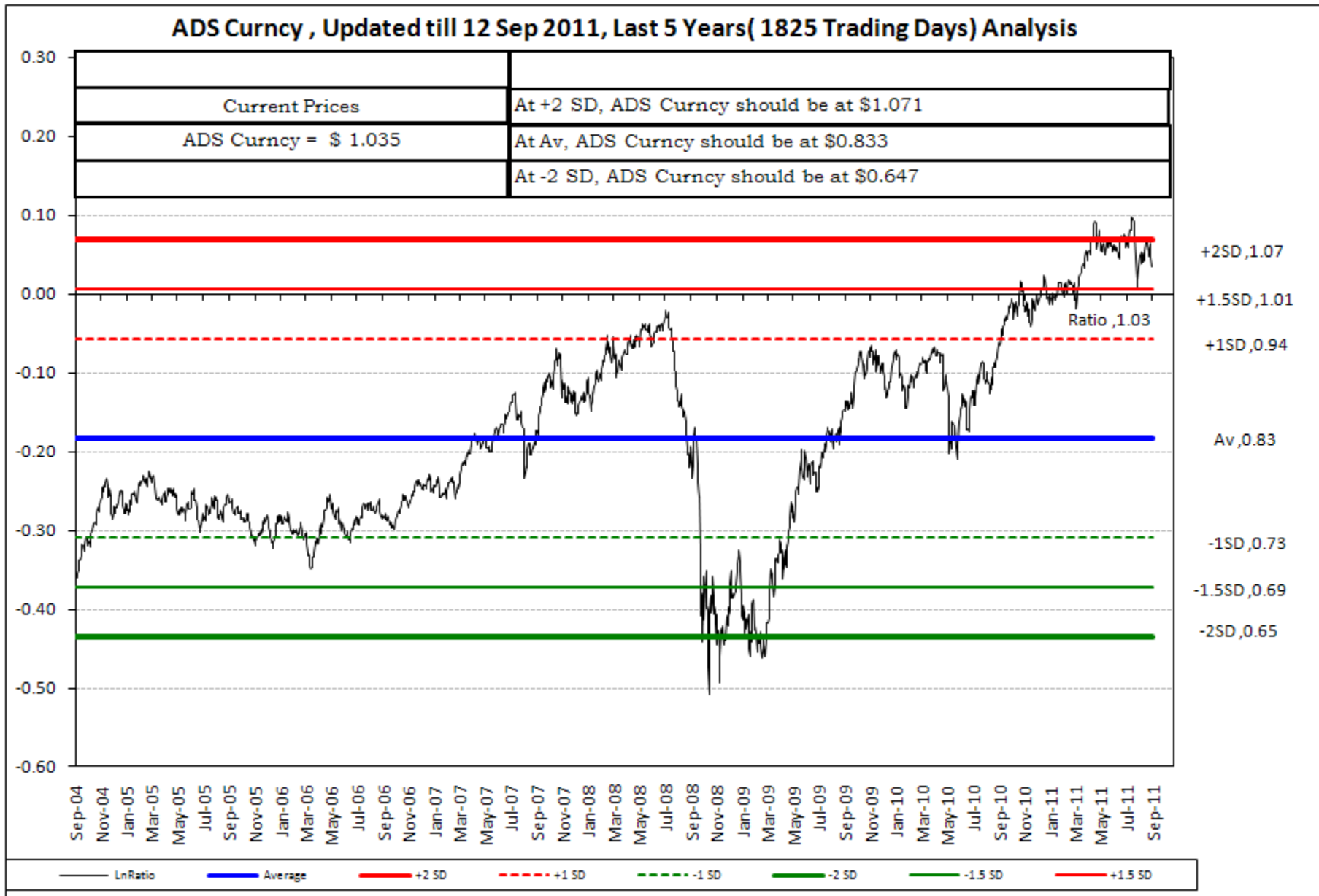


ADS Last 365 Analysis

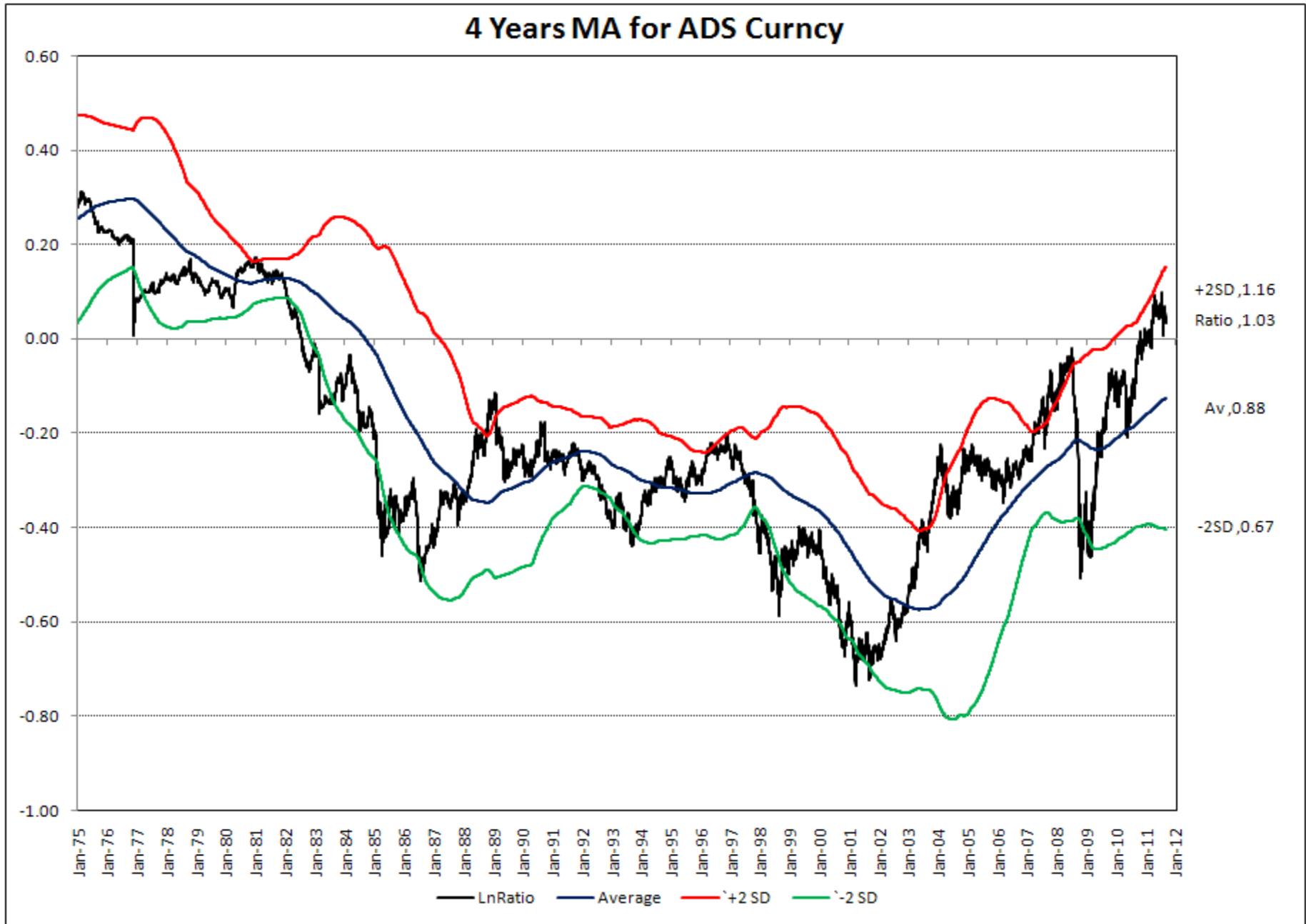
ADS Curncy , Updated till 12 Sep 2011



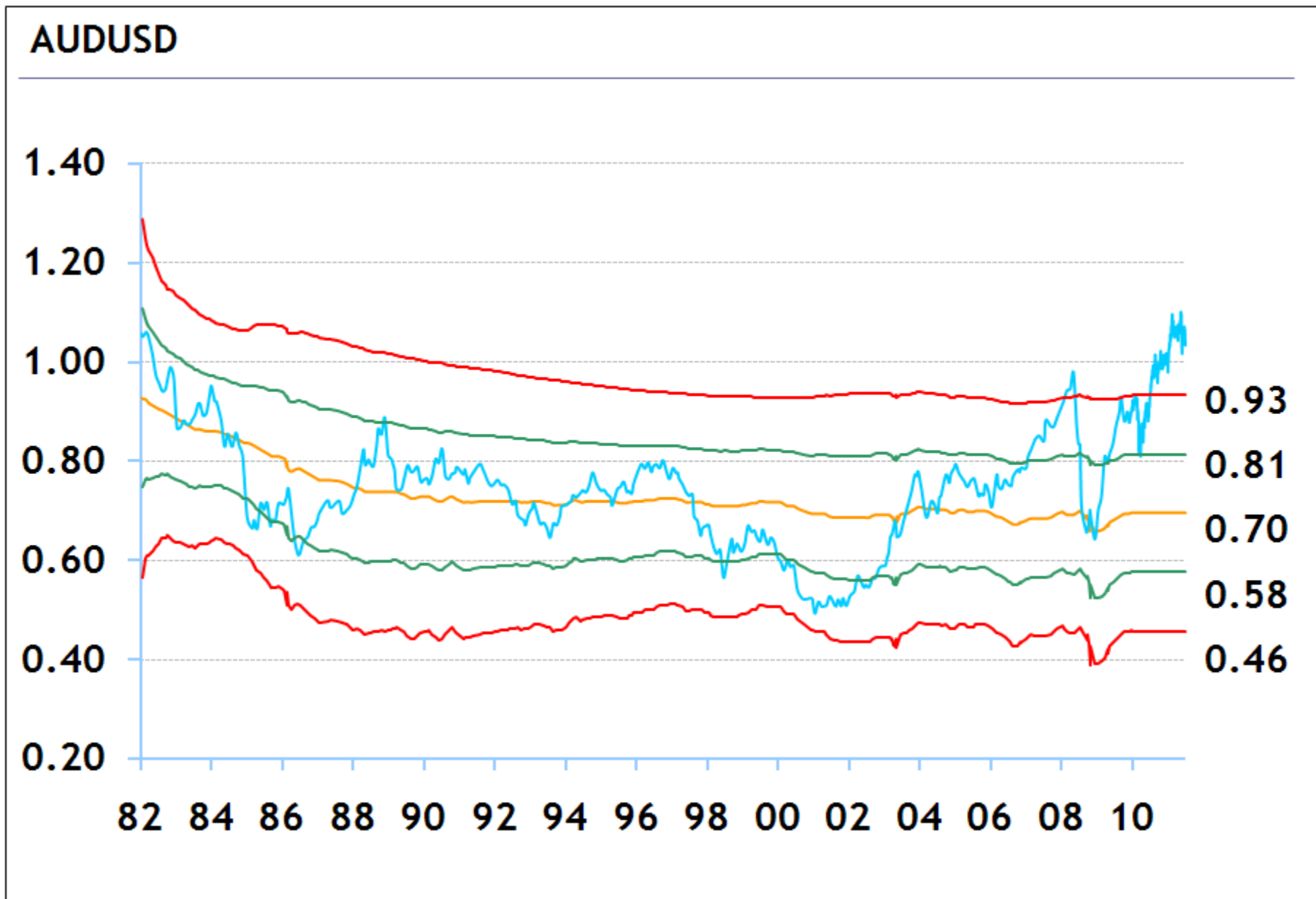
ADS Last 5 yrs Analysis



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)

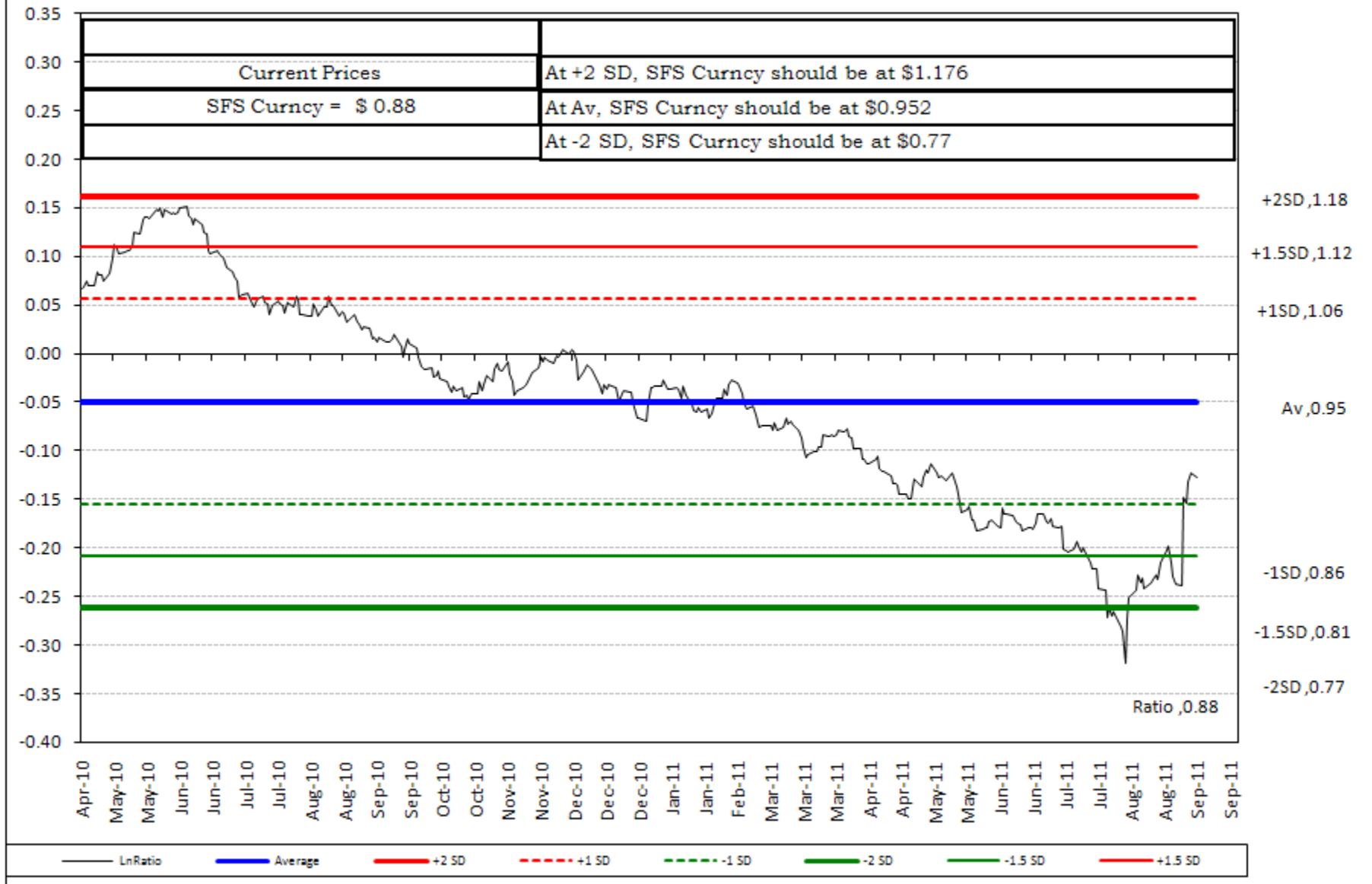


CHF / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis **11D / 55D SMA**

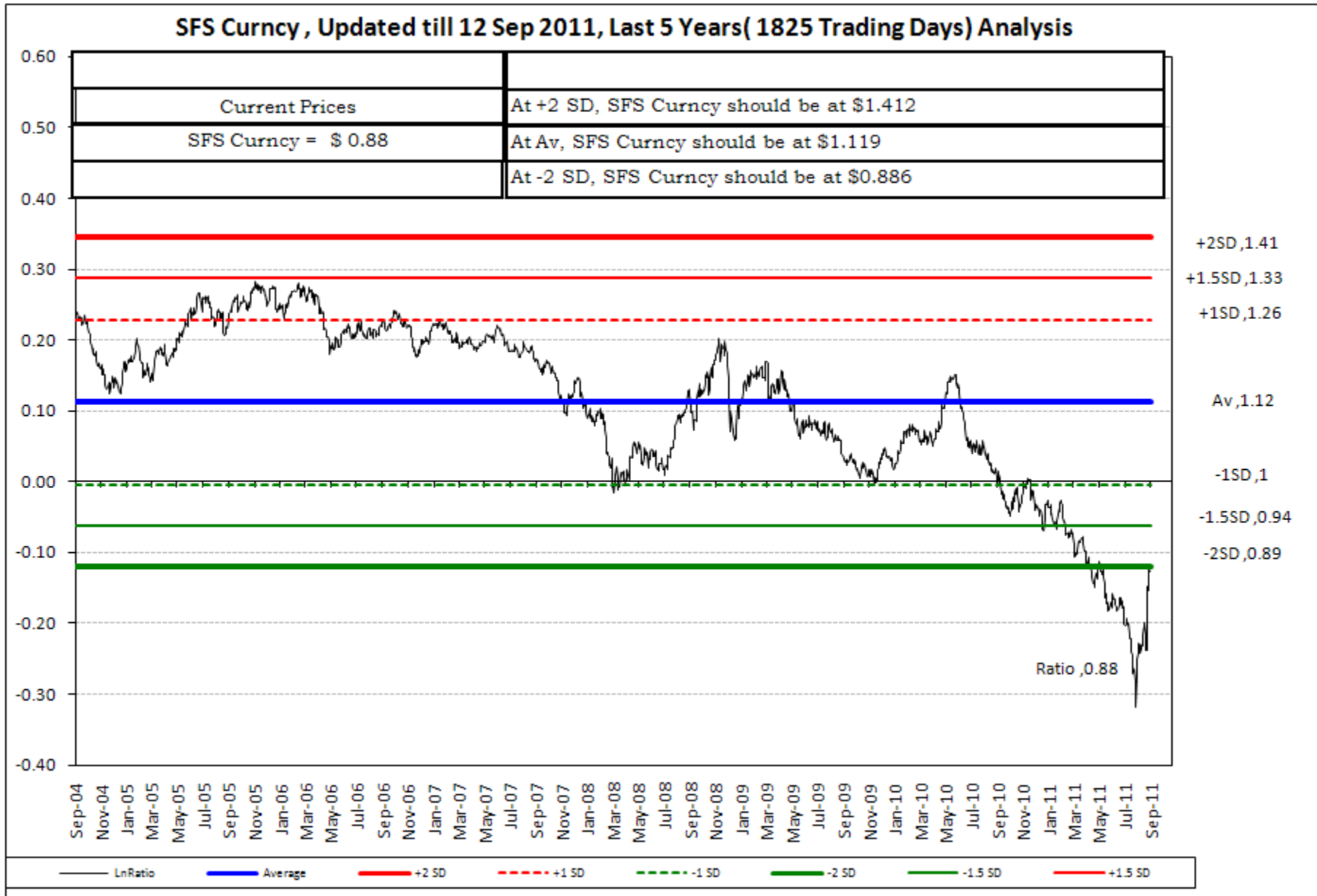


SFS Last 365 Analysis

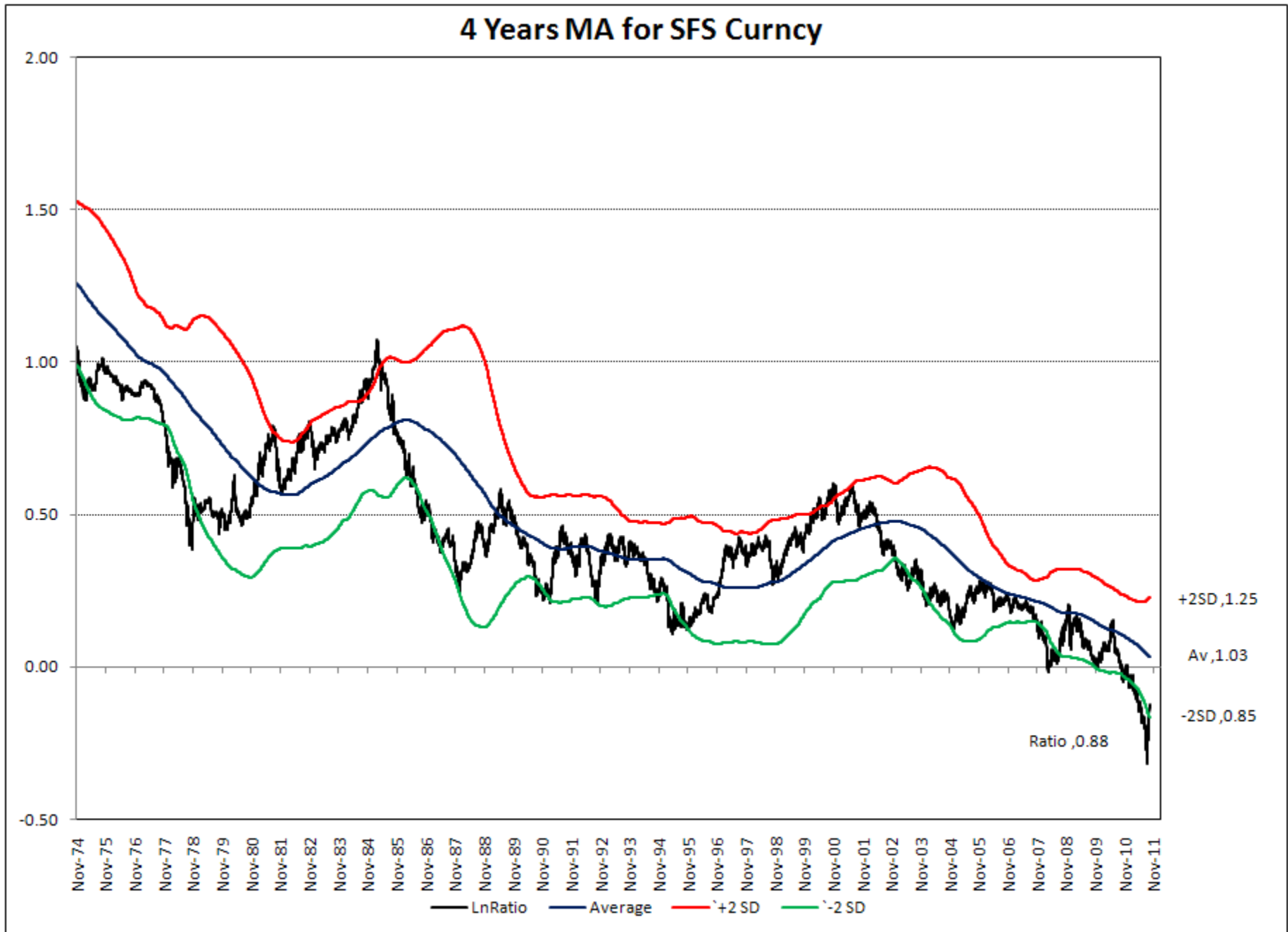
SFS Curncy , Updated till 12 Sep 2011



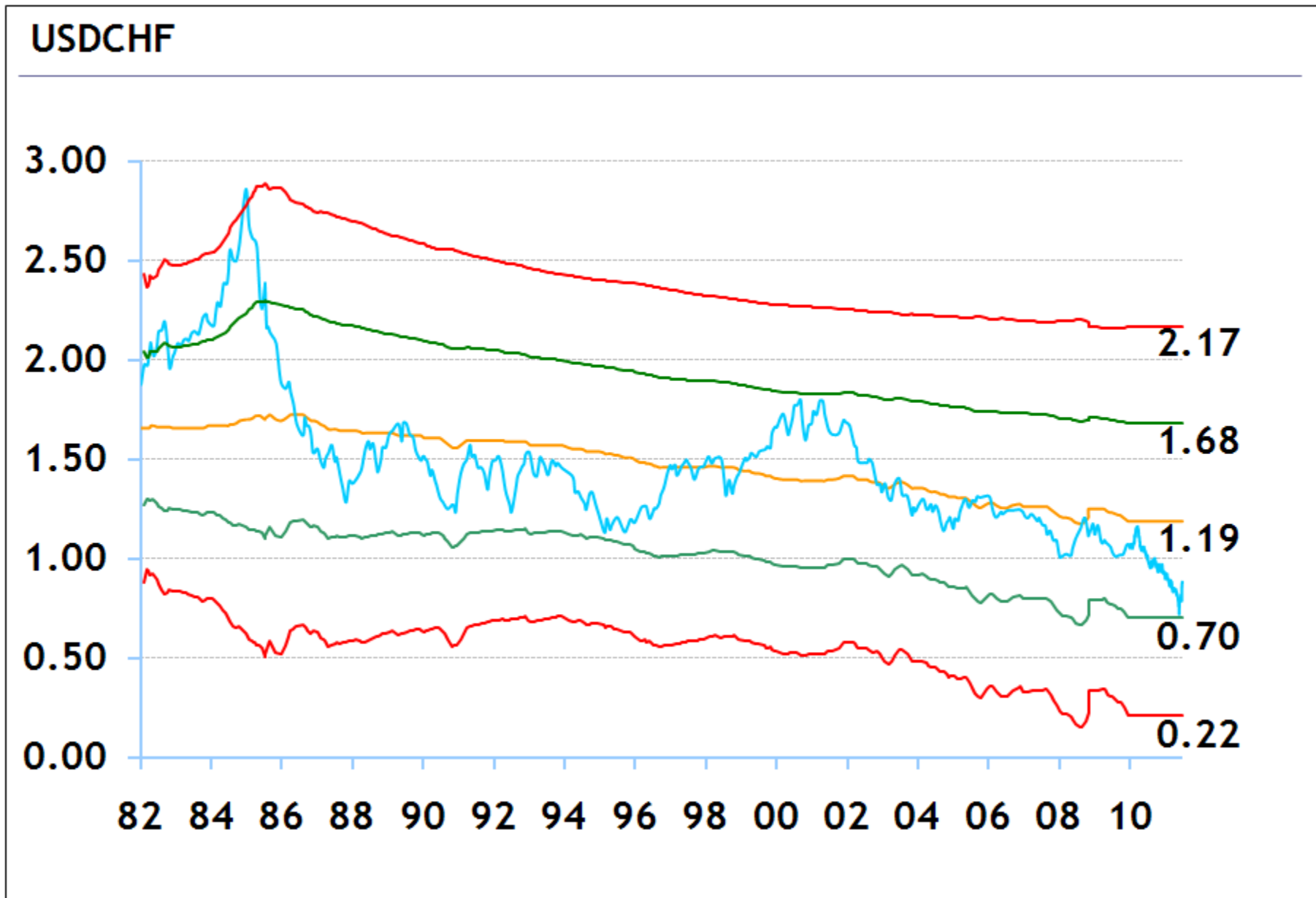
SFS Last 5 yrs Analysis



CHF past 4 yrs / MA Analysis with SD



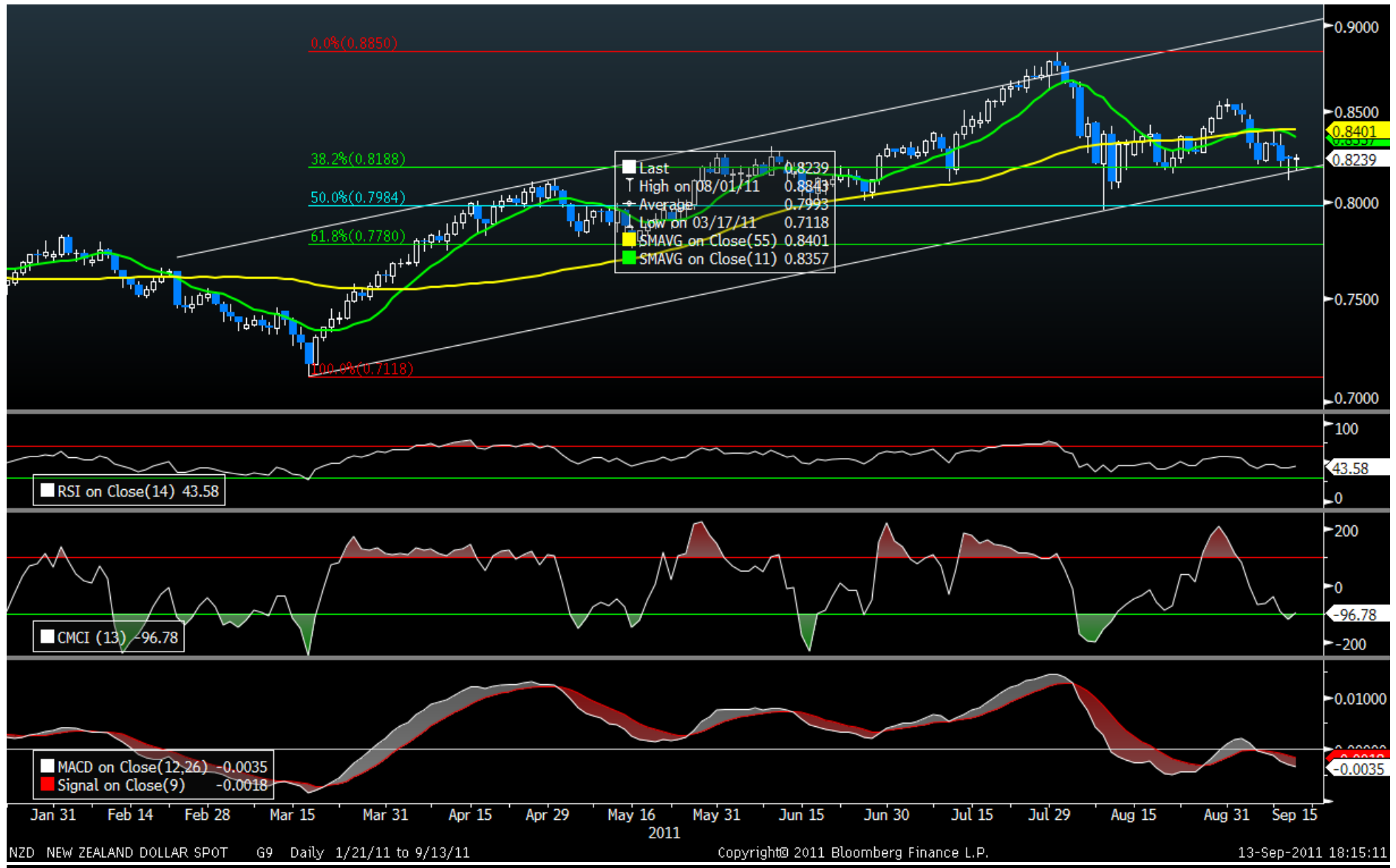
CHF / USD – PPP Reversion & Standard Deviation Analysis – Long Term



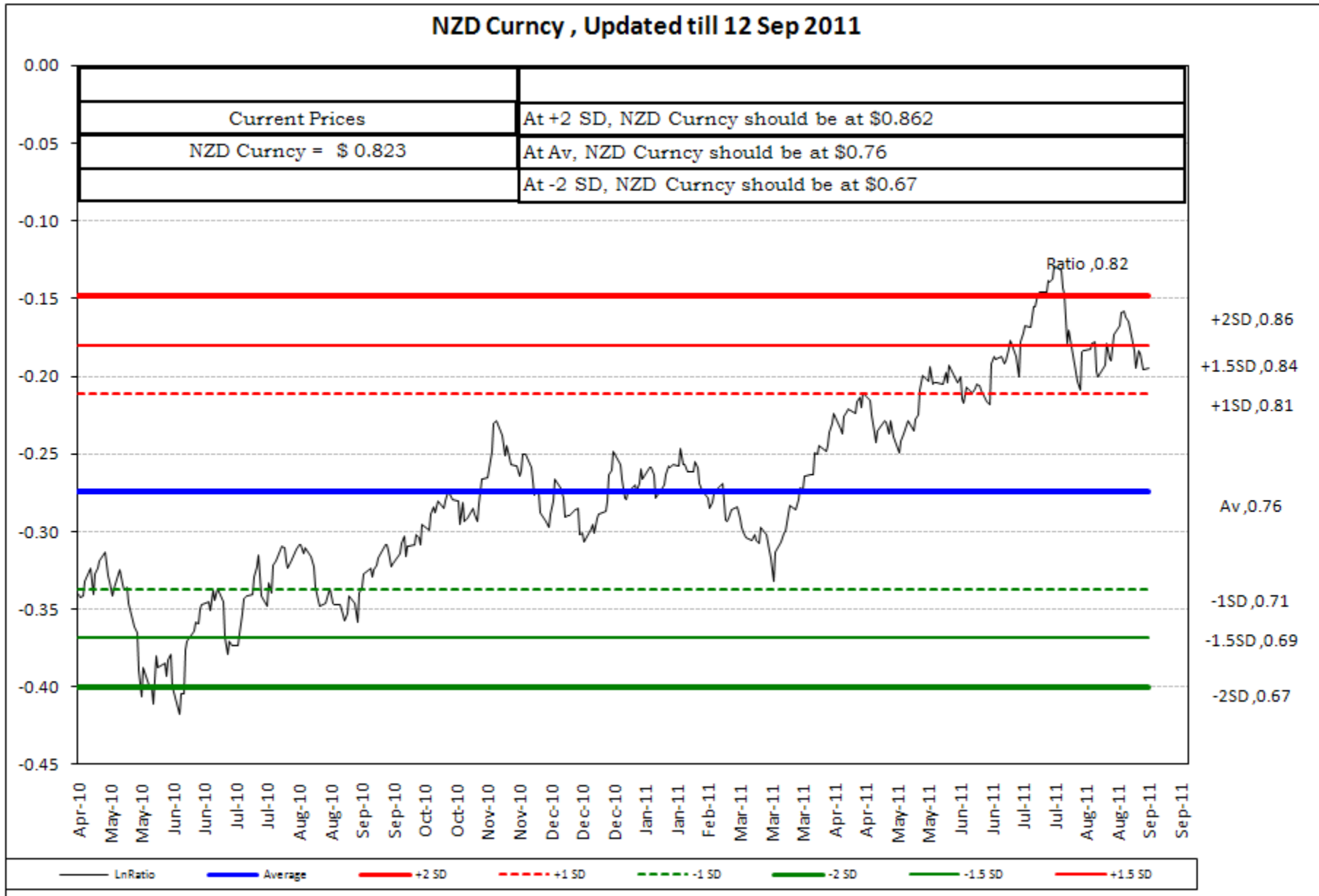
NZD / USD - Weekly - 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



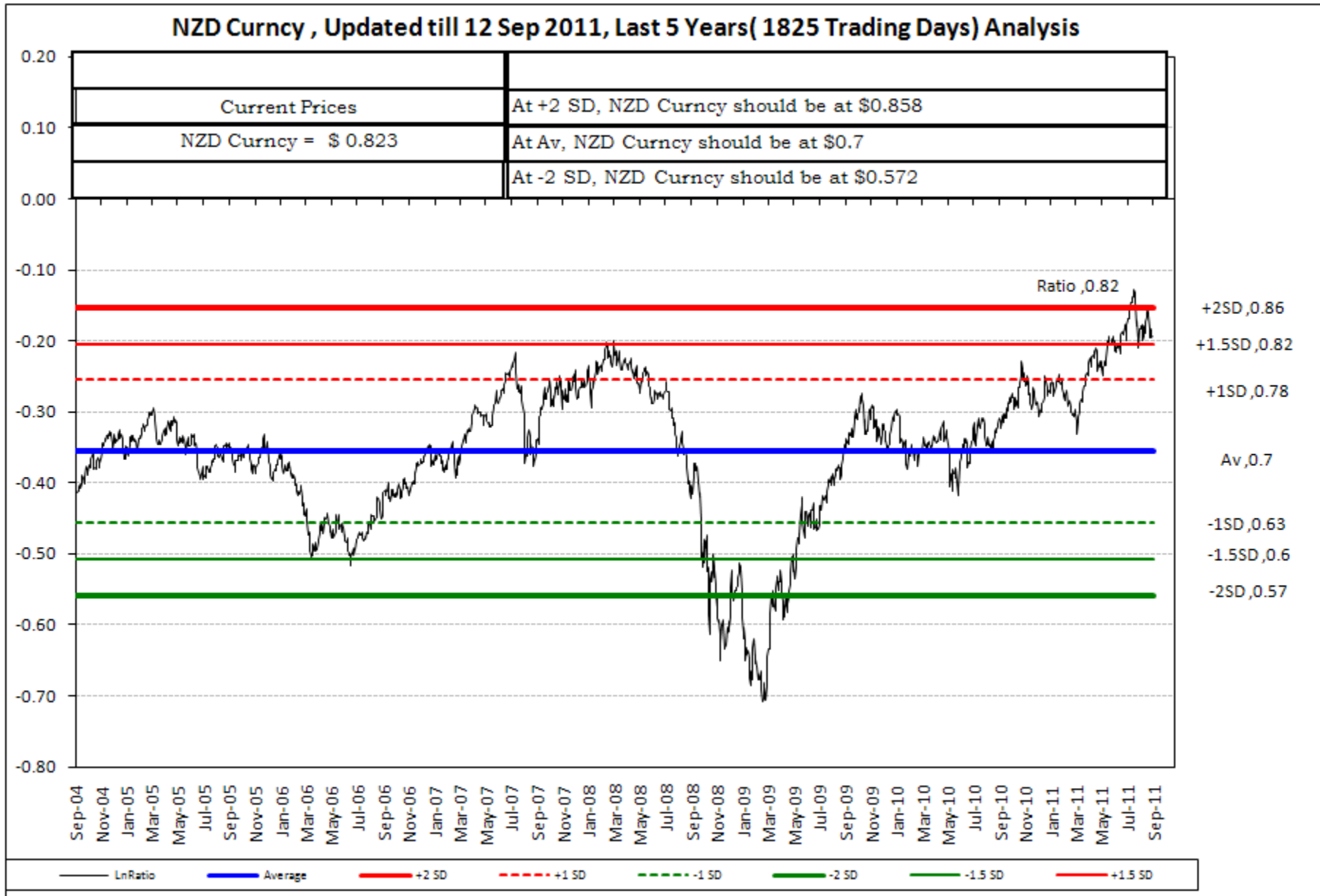
NZD / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis(11D / 55D SMA)



NZD Last 365 Analysis

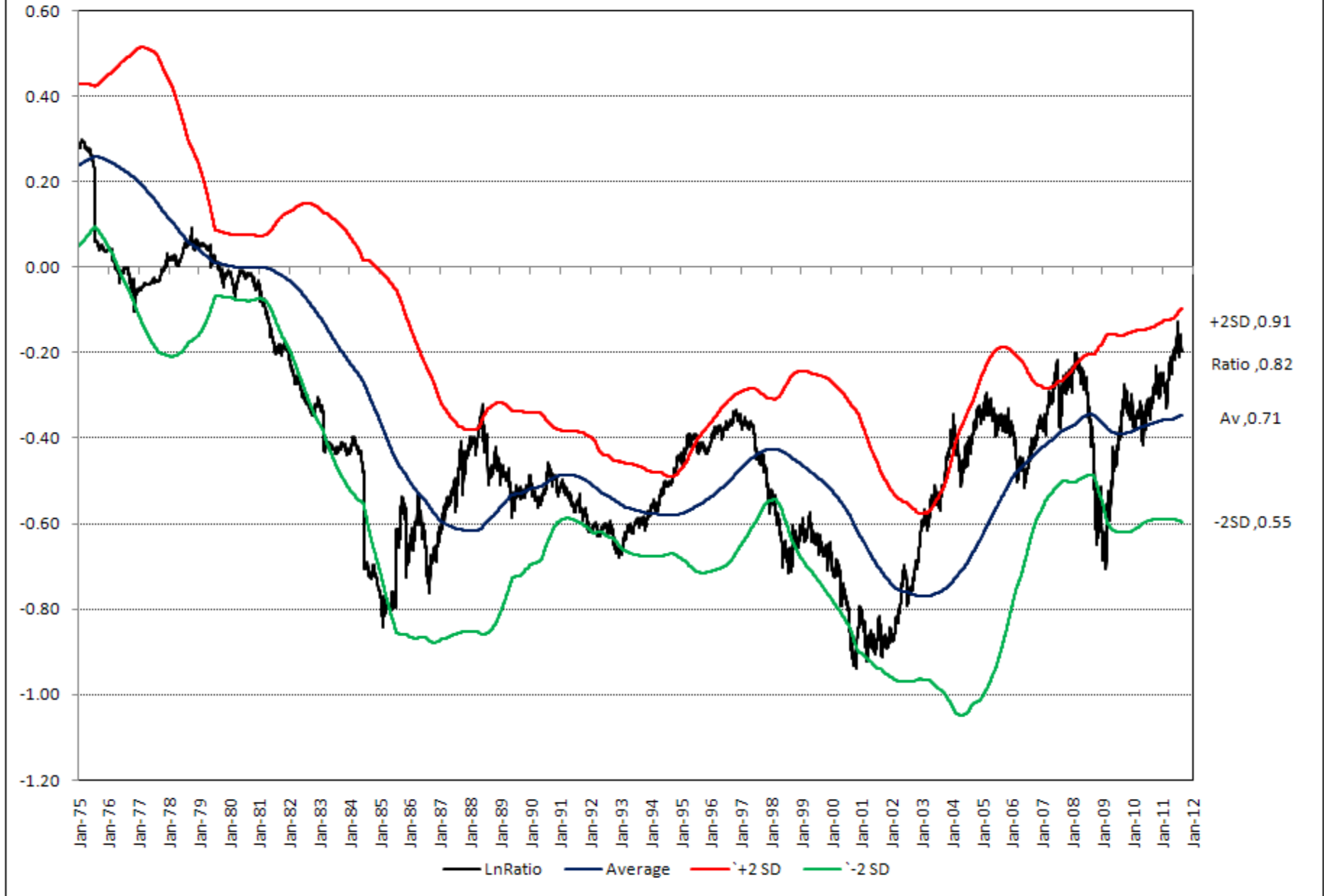


NZD Last 5 yrs Analysis

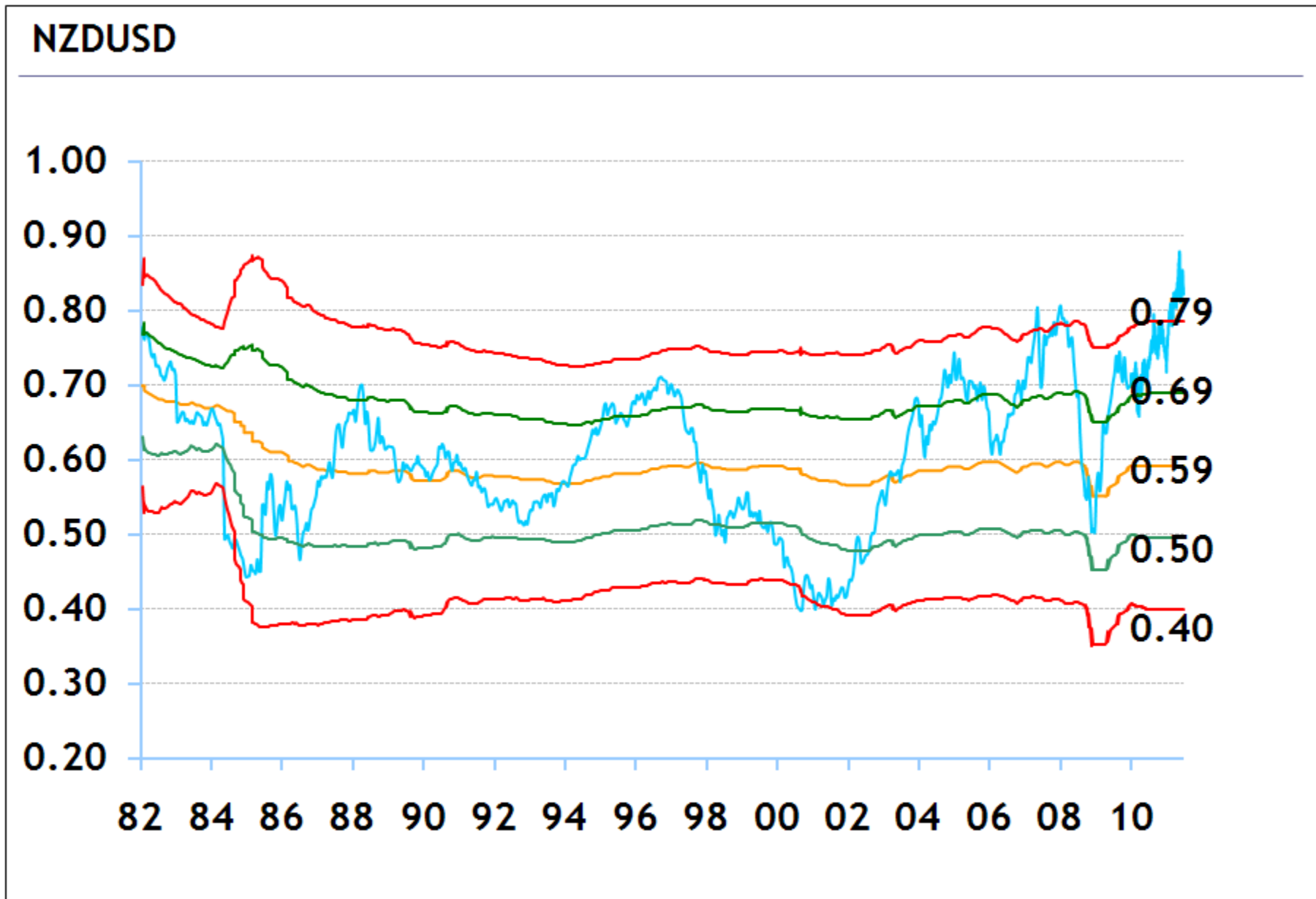


NZD past 4 yrs / MA Analysis with SD

4 Years MA for NZD Currency



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



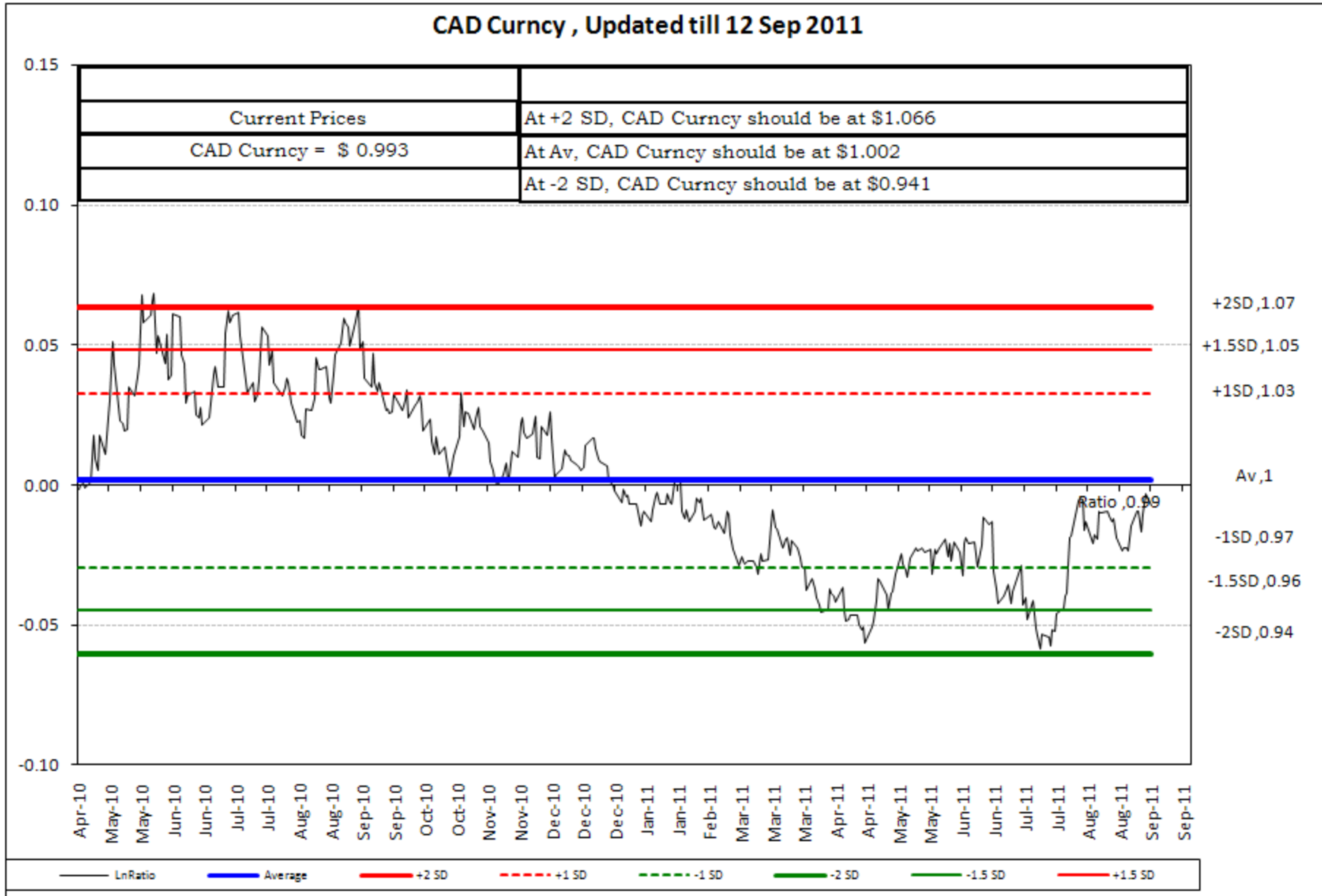
CAD / USD - Weekly – 3 Year with RSI, CCI, MACD, Trend & Channel Analysis (11 W / 40 W SMA)



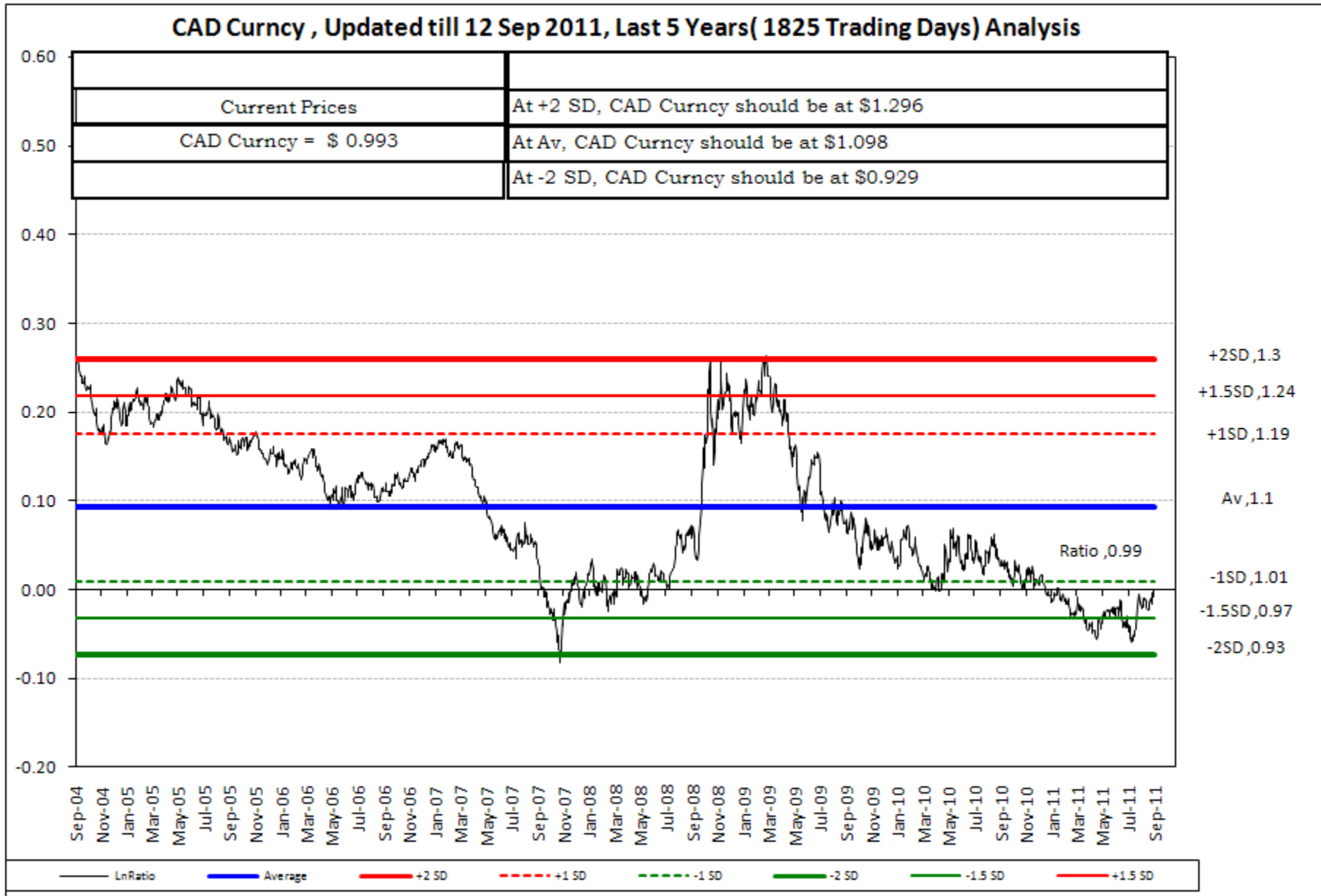
CAD / USD - Daily - 6 Month with RSI, CCI, MACD, Trend, Channel & Fib Analysis (11D / 55D SMA)



CAD Last 365 Analysis

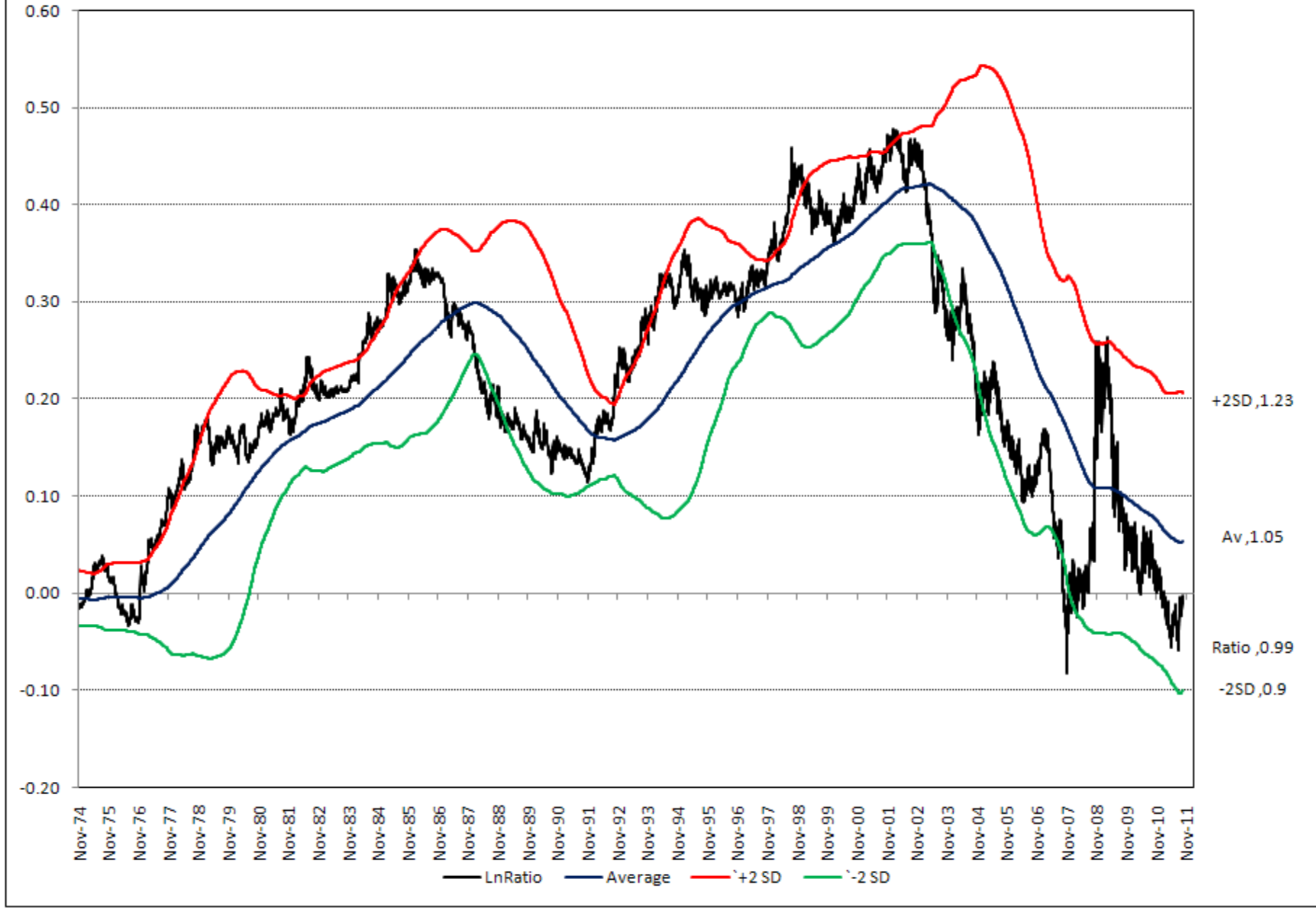


CAD Last 5 yrs Analysis



CAD past 4 yrs / MA Analysis with SD

4 Years MA for CAD Currency



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

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

- **EURO / BP**

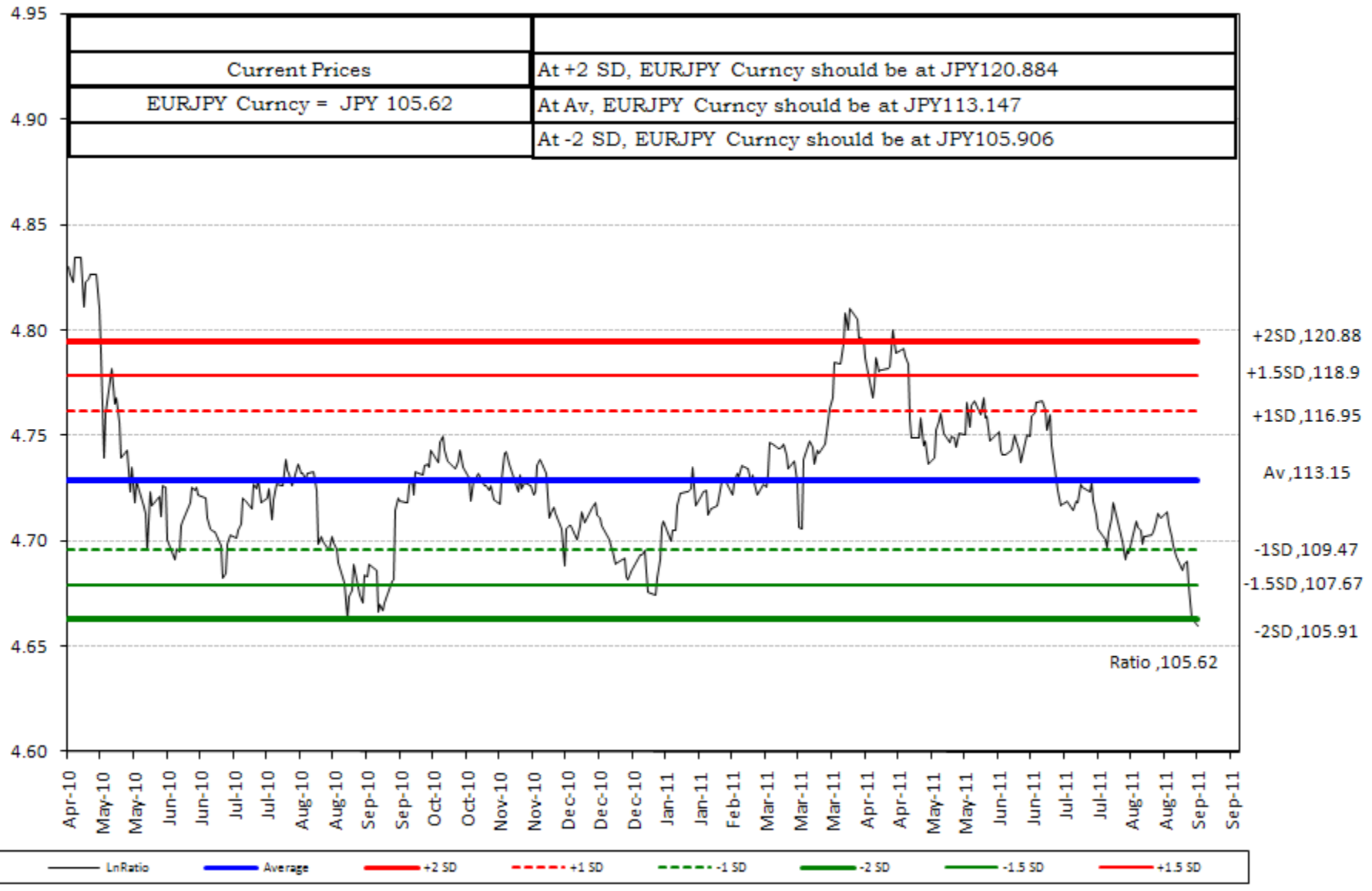
- **JPY / SF**

- **JPY / A**

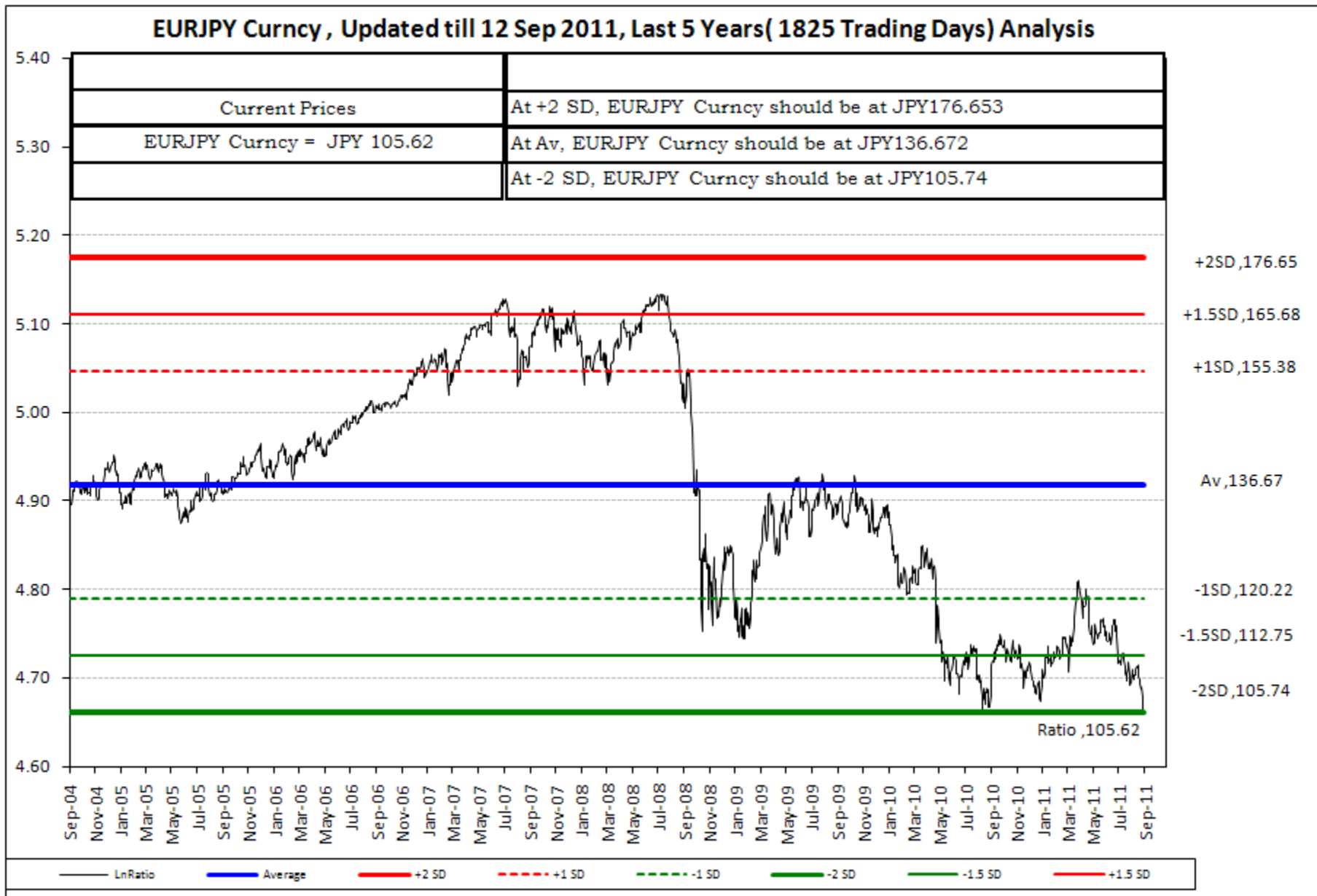
- **A / NZ**

EURO / JPY Last 365 Analysis

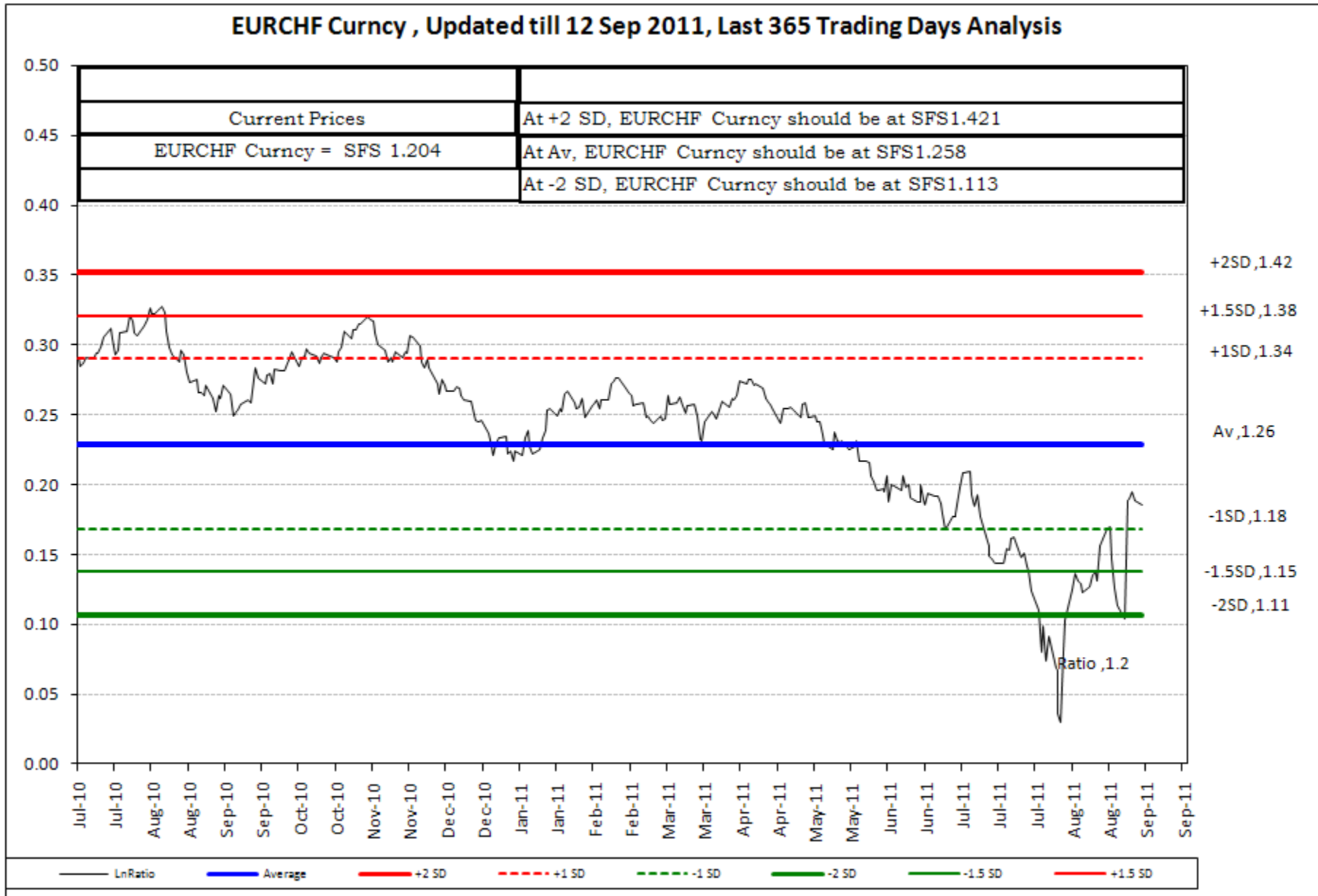
EURJPY Curncy , Updated till 12 Sep 2011, Last 365 Trading Days Analysis



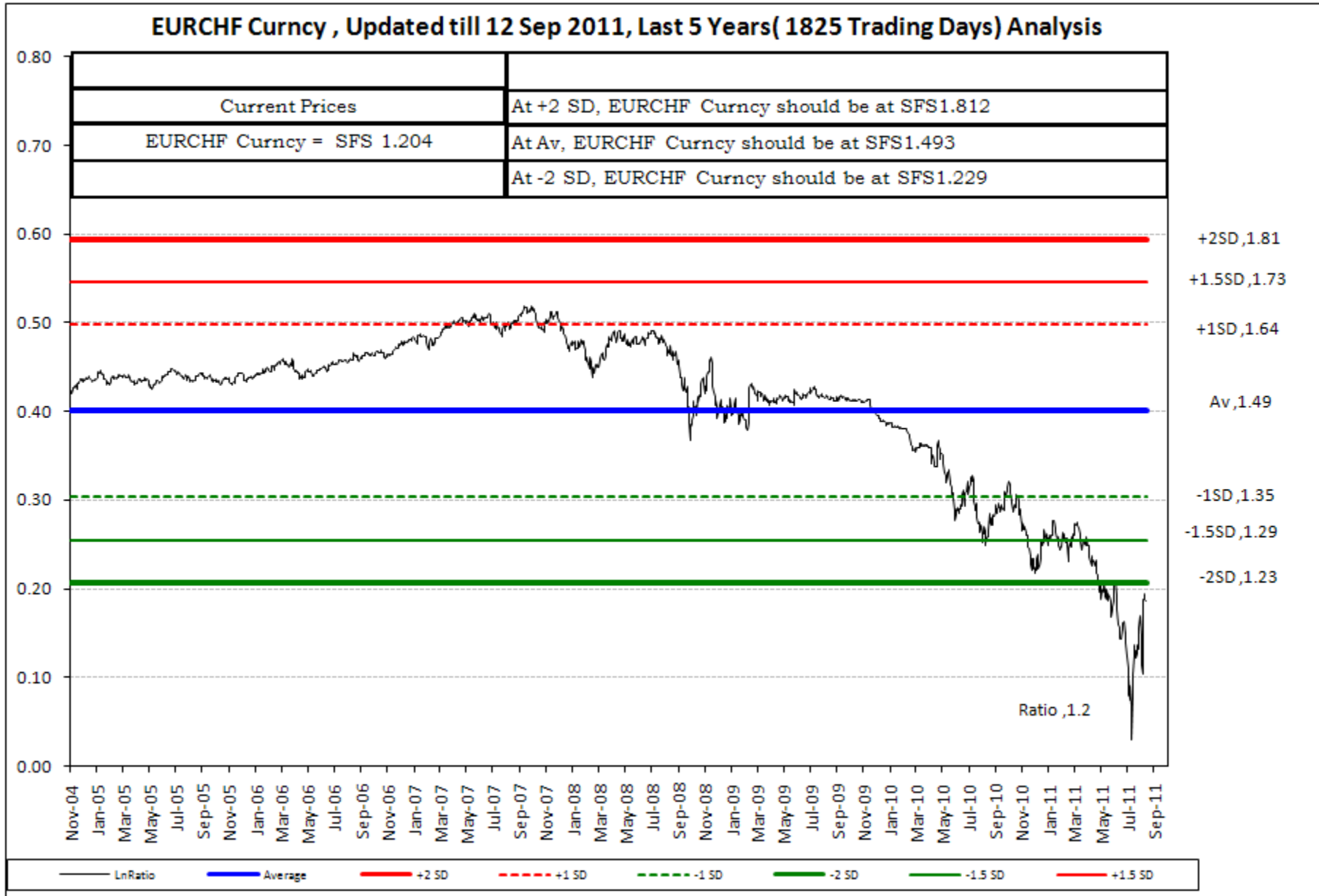
EURO / JPY Last 5 yrs Analysis



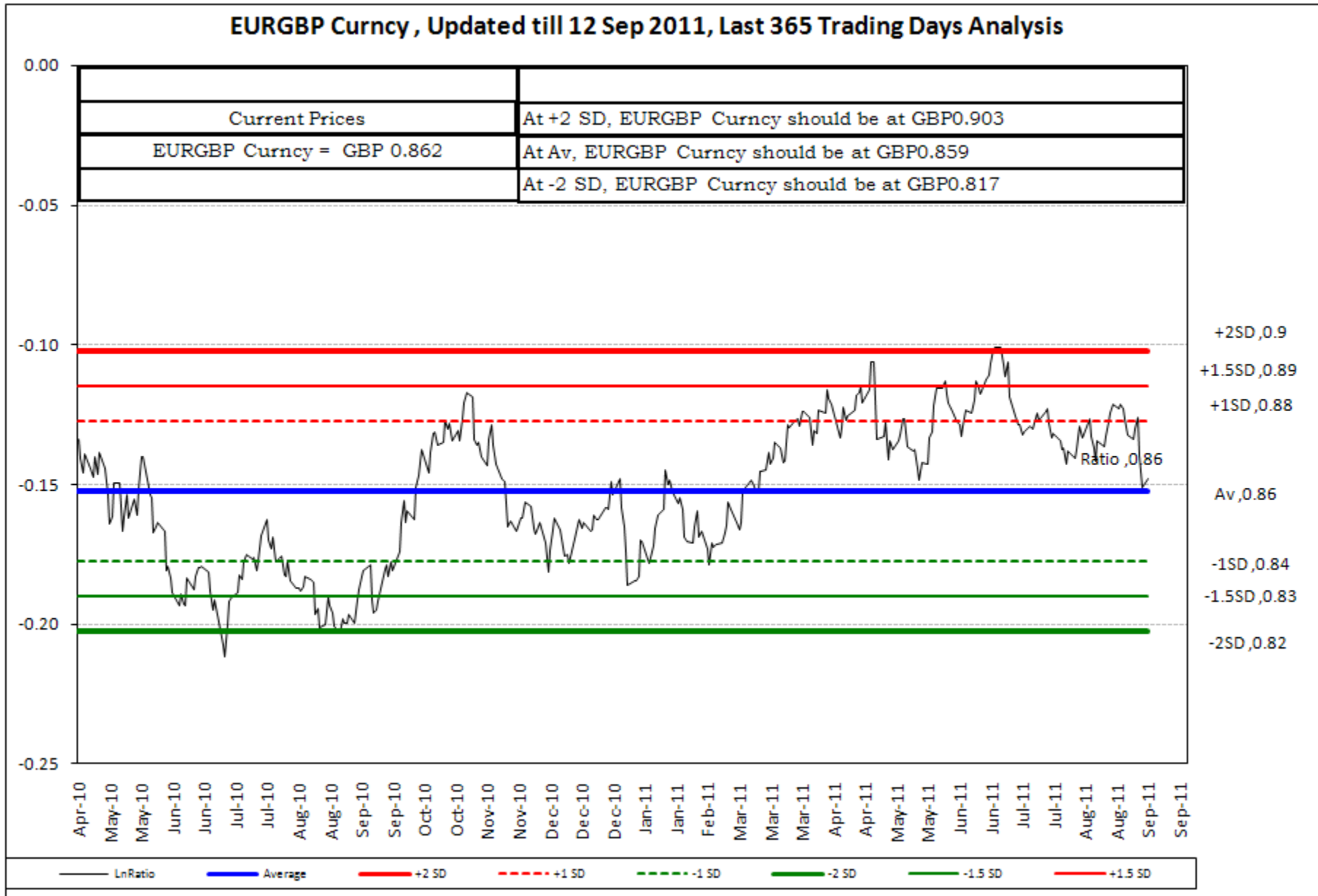
EURO / SF Last 365 Analysis



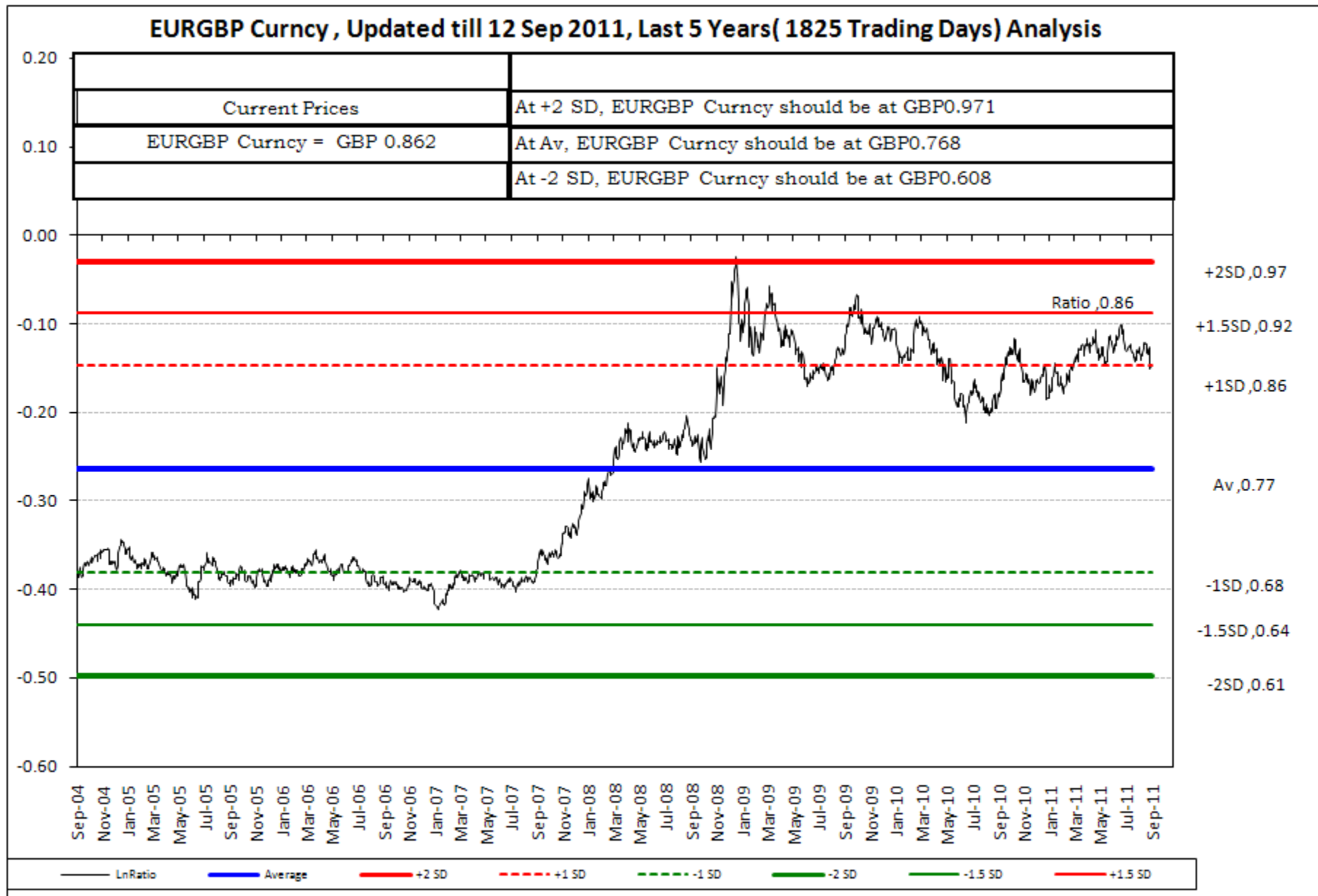
EURO / SF Last 5 yrs Analysis



EURO / BP Last 365 Analysis

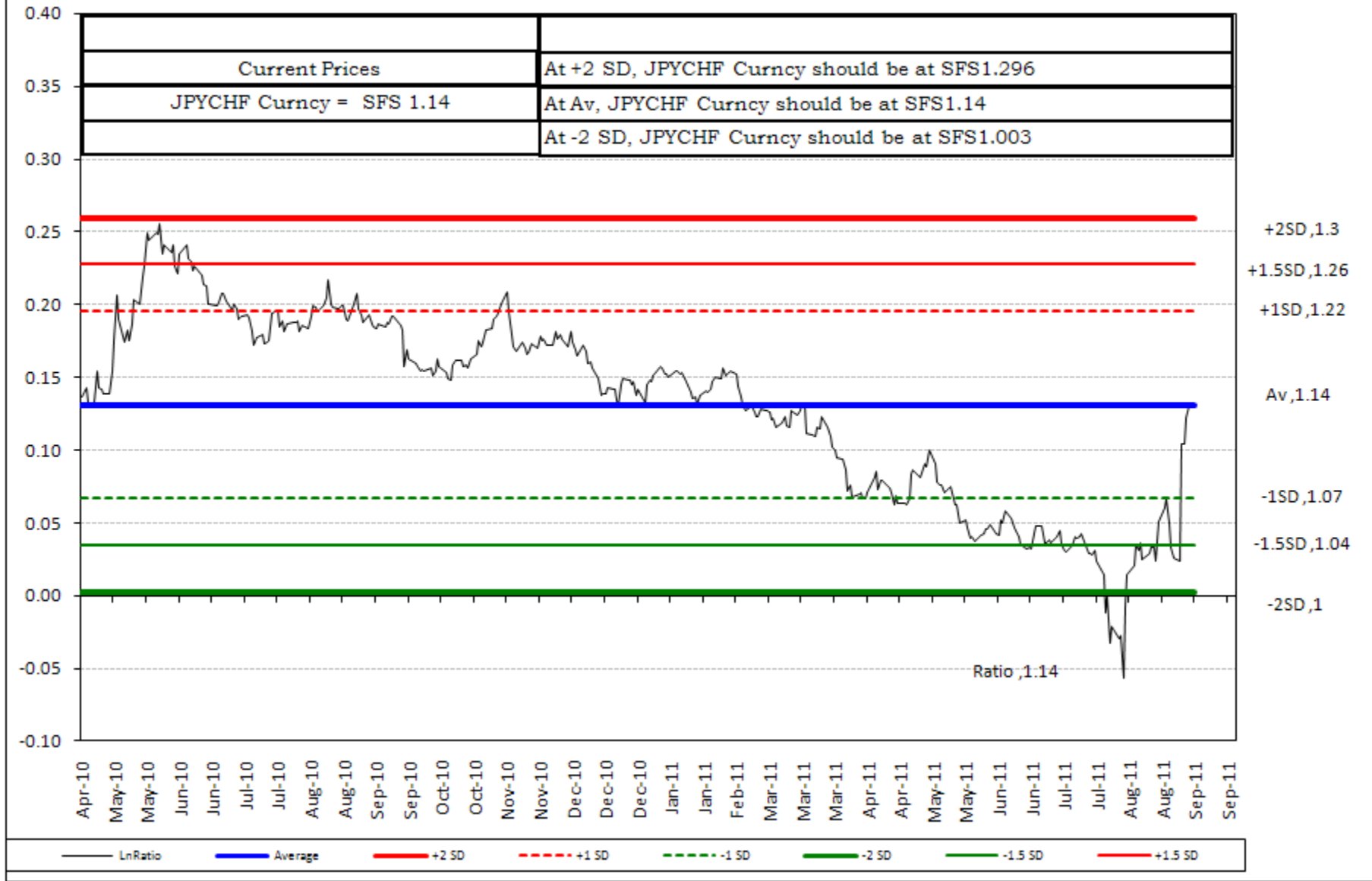


EURO / BP Last 5 yrs Analysis

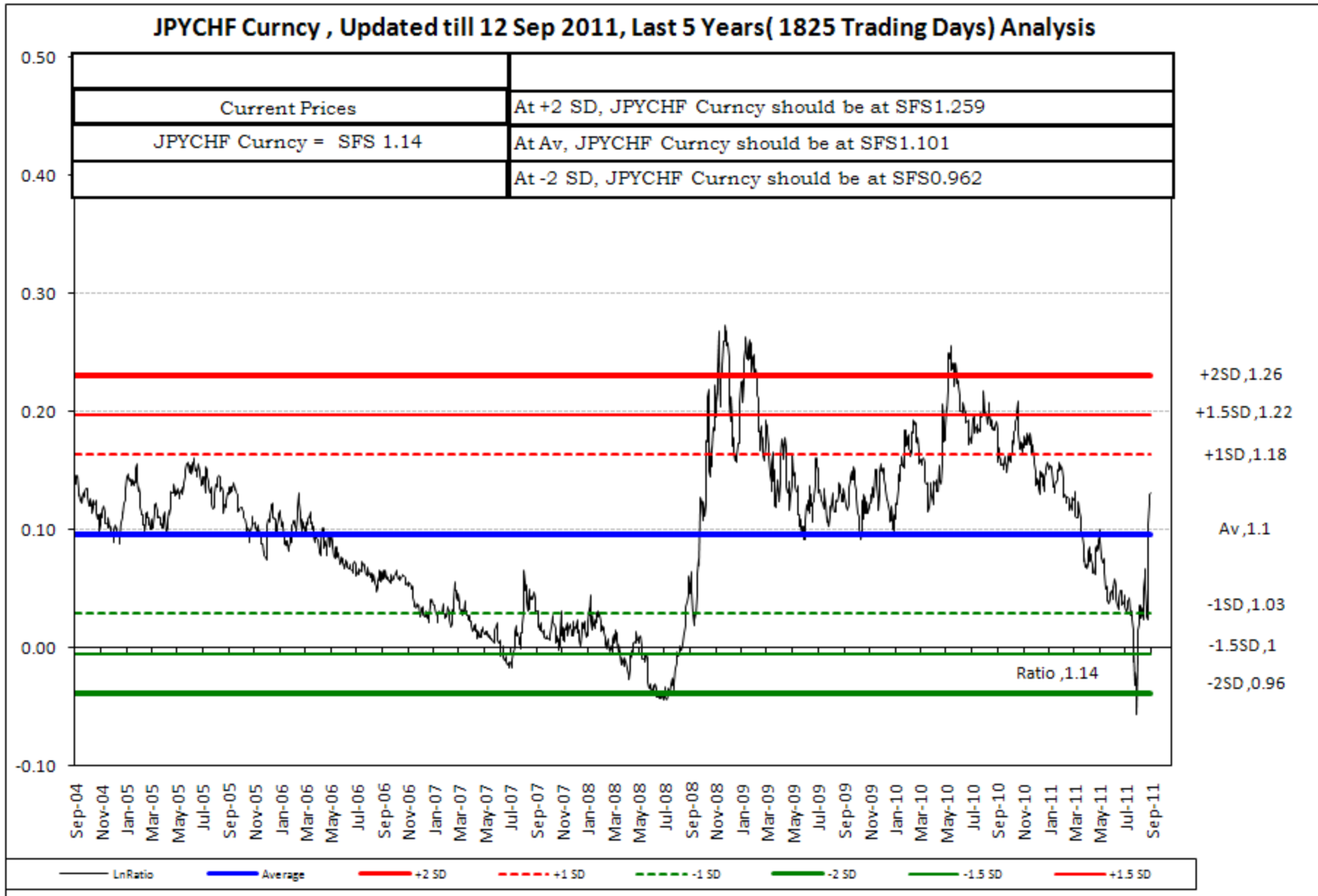


JPY / SF Last 365 Analysis

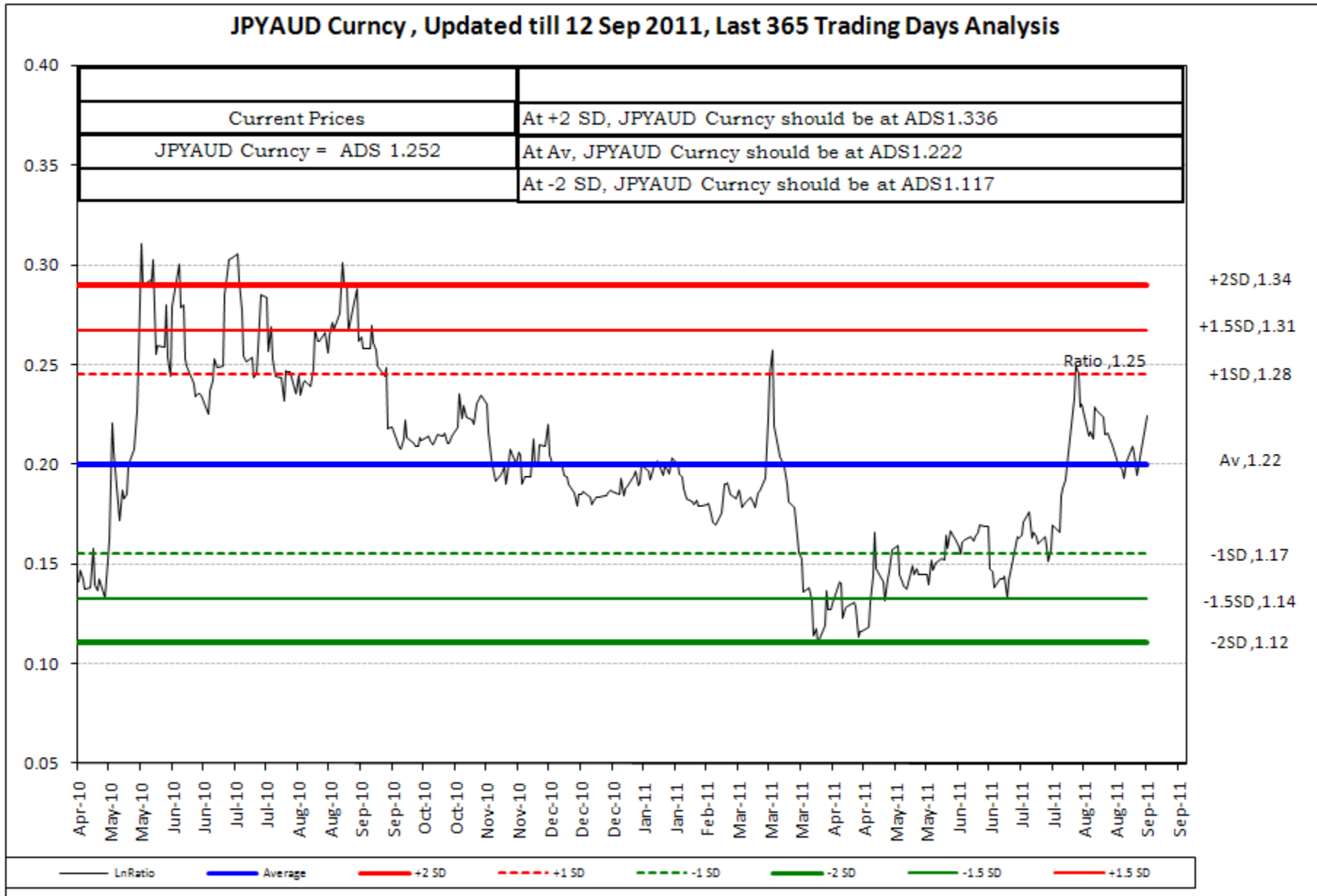
JPYCHF Curncy , Updated till 12 Sep 2011, Last 365 Trading Days Analysis



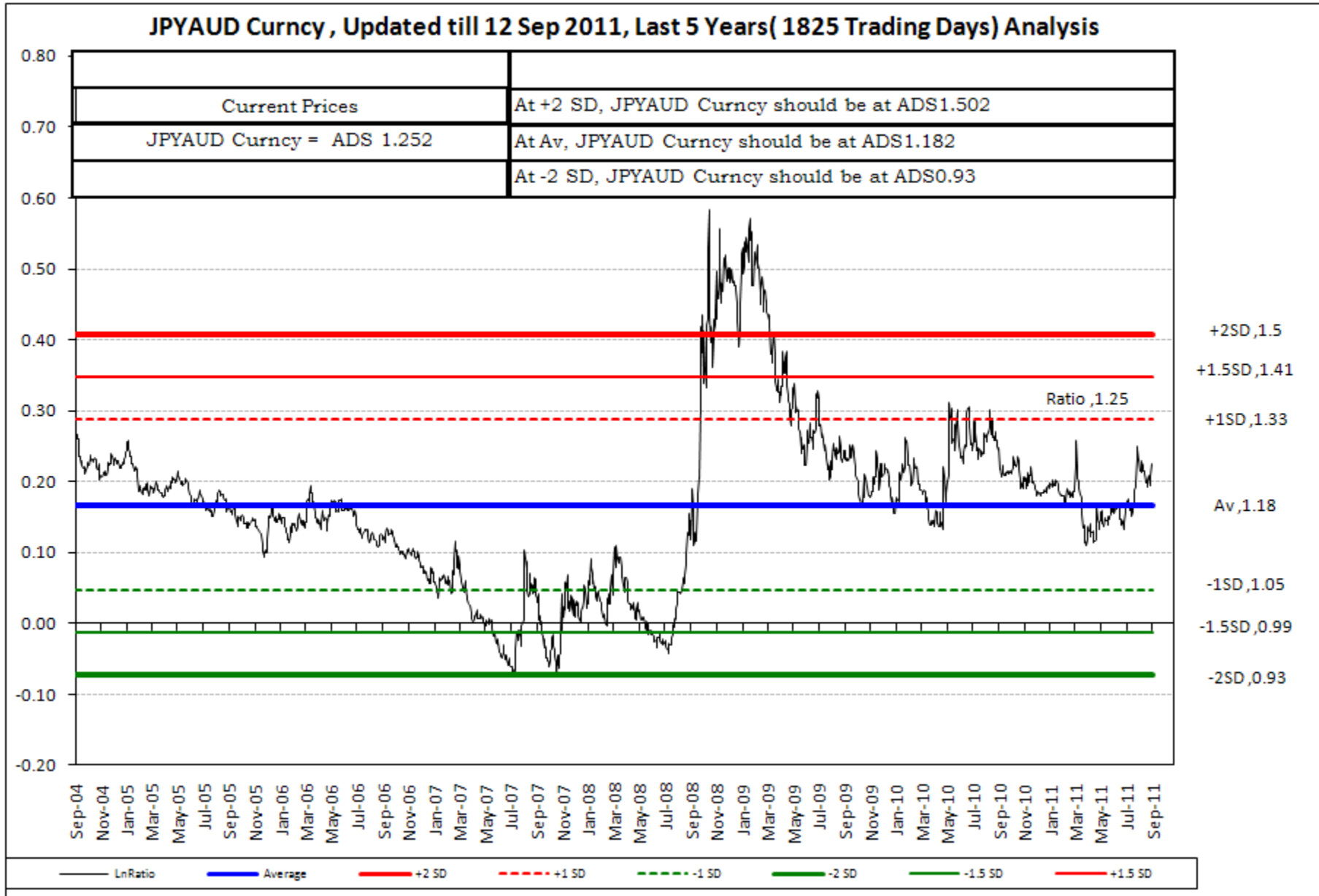
JPY / SF Last 5 yrs Analysis



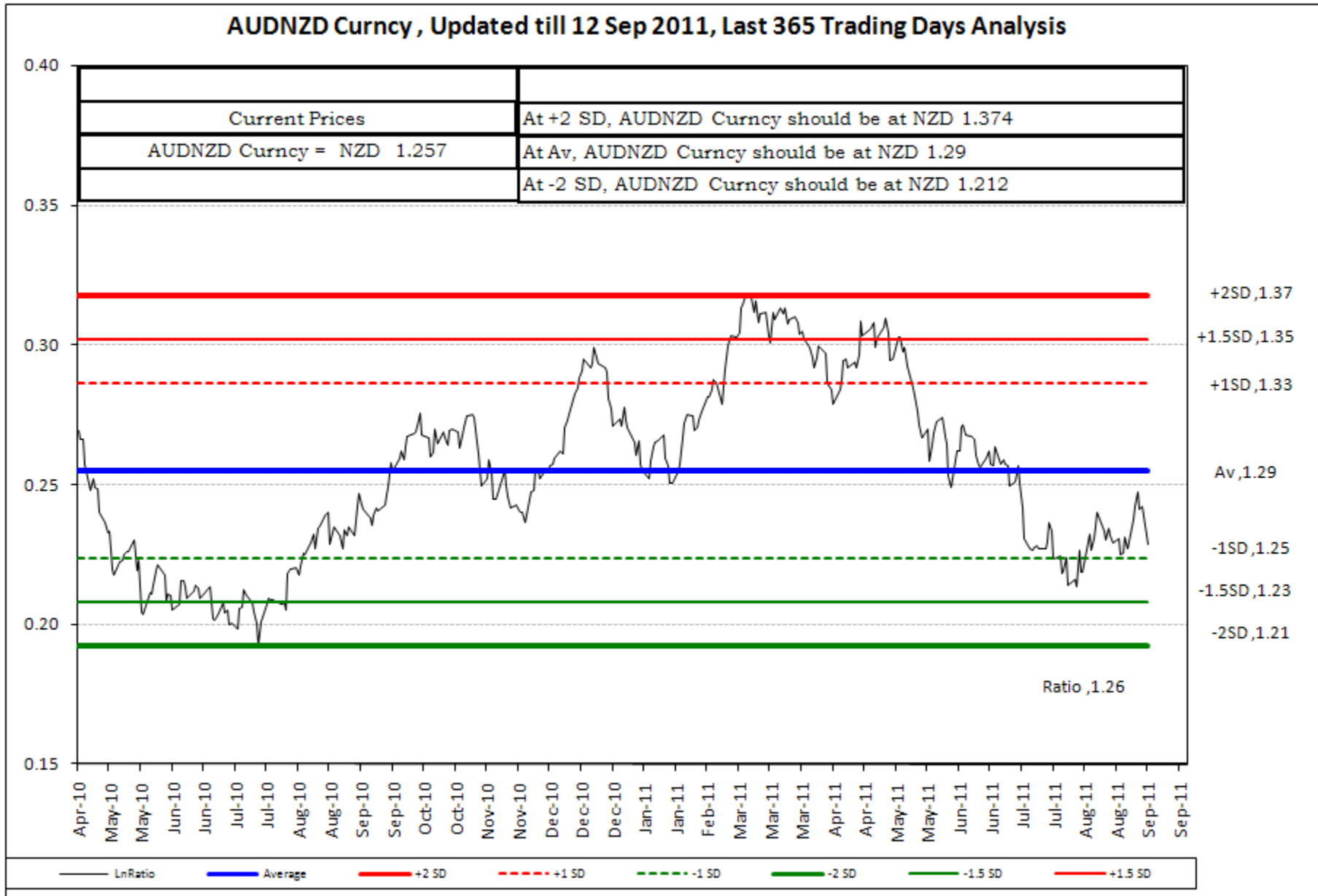
JPY / A Last 365 Analysis



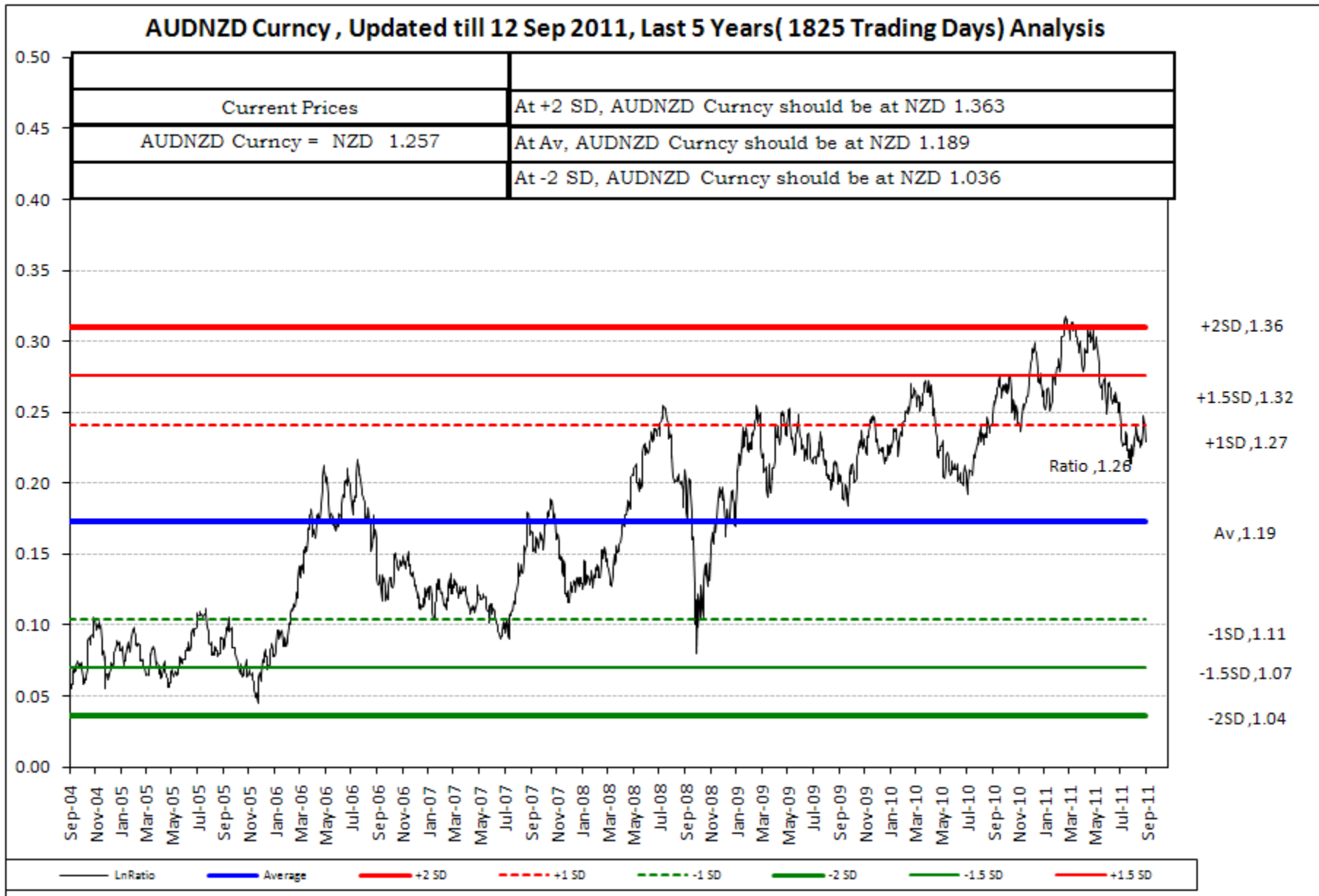
JPY / A Last 5 yrs Analysis



A / NZ Last 365 Analysis



A / NZ Last 5 yrs Analysis



Appendix

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