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# A comparison of MA and RSI returns with exchange rate intervention

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Pages 371-383 | Published online: 18 Feb 2011

Cite this article <https://doi.org/10.1080/13504850500426269>

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## Notes

<sup>1</sup> For a comprehensive study on trading rule returns in the foreign exchange market, one is referred to Taylor and Allen ([1992](#)).

<sup>2</sup> LeBaron ([1999](#)) used intervention series from the Federal Reserve and showed that the Sharpe ratios reduced dramatically after removing the intervention periods. Other studies on interventions include Sarno and Taylor ([2001](#)) and Neely ([2002](#)).

<sup>3</sup> Neely ([2002](#)) defined intervention as transactions made by central banks.

<sup>4</sup> Neely ([2002](#)) did not include the Euro series.

<sup>5</sup> The present authors thank Christopher Neely for the provision of daily interest rate data for the DEM, JPY, and USD.

<sup>6</sup> The exchange rate of Australian Dollar (AUD) was floated in December 1983.

<sup>7</sup> The Swiss National Bank has not intervened in foreign exchange markets since 1995.

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