



SG Capital Research

Global Market Insights

Research Note – Weekly Market Strategy Global (A # 2) – QUANTITATIVE & BASE TECHNICALS

MAEG- WKLY MKTSTR- GL--SG 2011 # JULY_13

For Immediate Release – Thursday AM (EST)

By: Suneil R Pavse

Contact: apavse@aol.com

Market Strategy Global (A # 1) – QUANTITATIVE & BASE TECHNICALS

- SPX - S&P 500
 - QQQ – NASD 100
 - IWM - RUSSELL 2000
 - EEM - EMRG
 - EZU - EUROPE
 - EWA - AUST
- :
- Selected Sector may have Analytic Charts as Titled below
 1. SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W) SMA
 2. SETUP charts Daily – 3 Year with RSI, CCI, MACD (11D / 55D) SMA
 3. SD - RATIO CHARTS : QQQ, IWM, EEM, EZU Correlation Ratio Analysis with SPX
 - 365 days
 - LT basis

SD – PROCESS

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

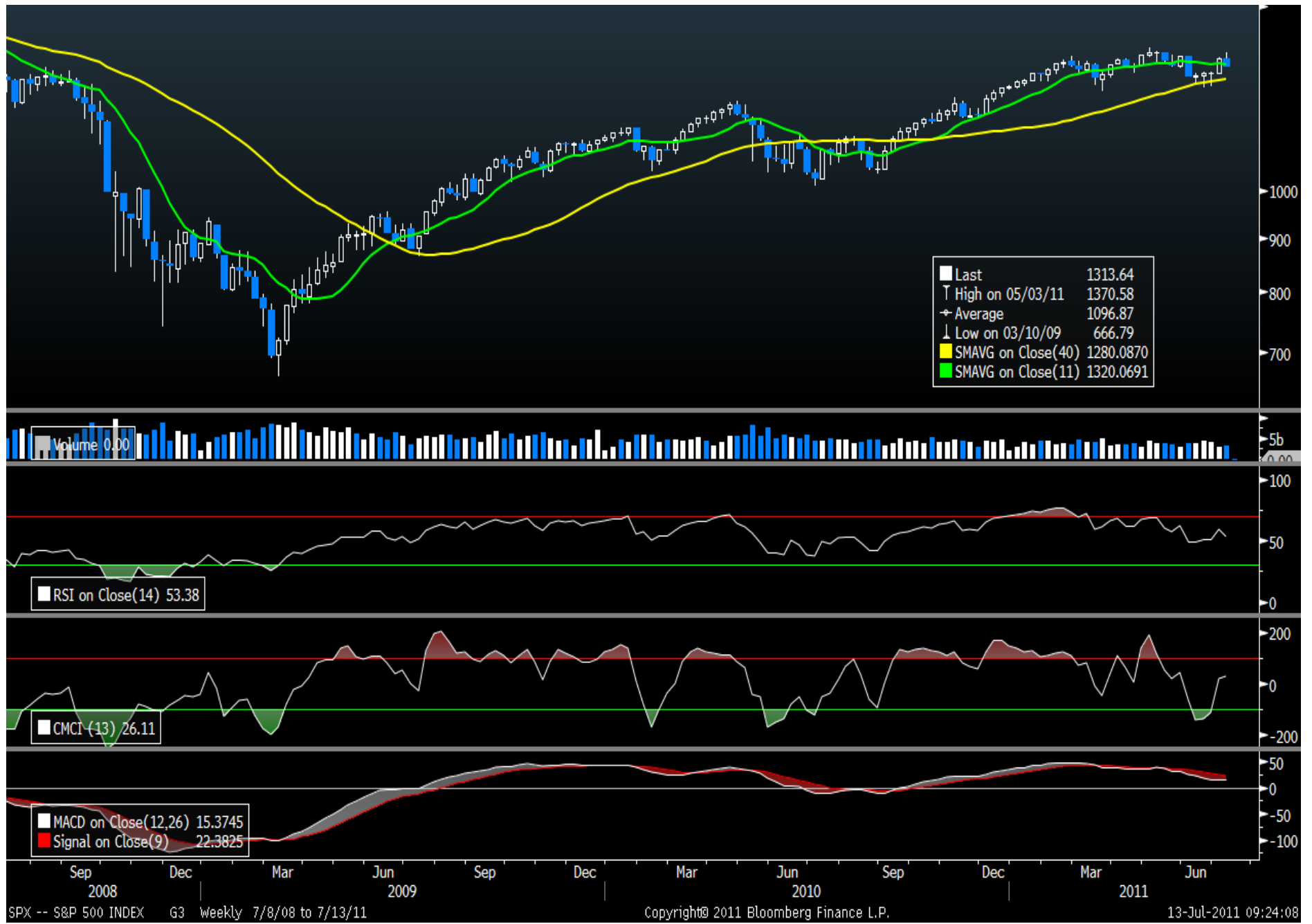
1. Below -2 SD level on 365 D basis: **Undervalued**

EZU (European Union) – on 365 basis time frame

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

None

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



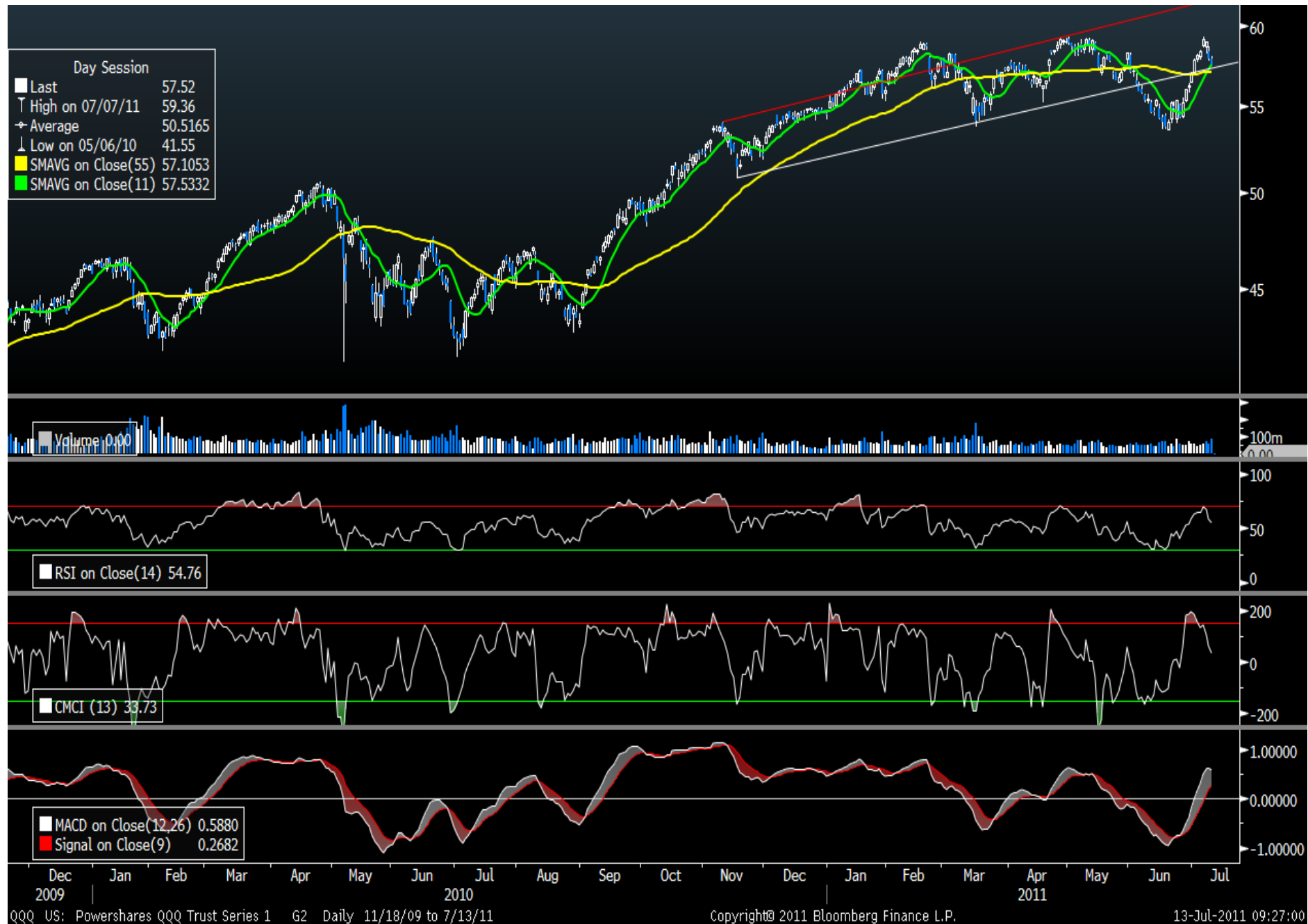
SPX – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

Technical Problems

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

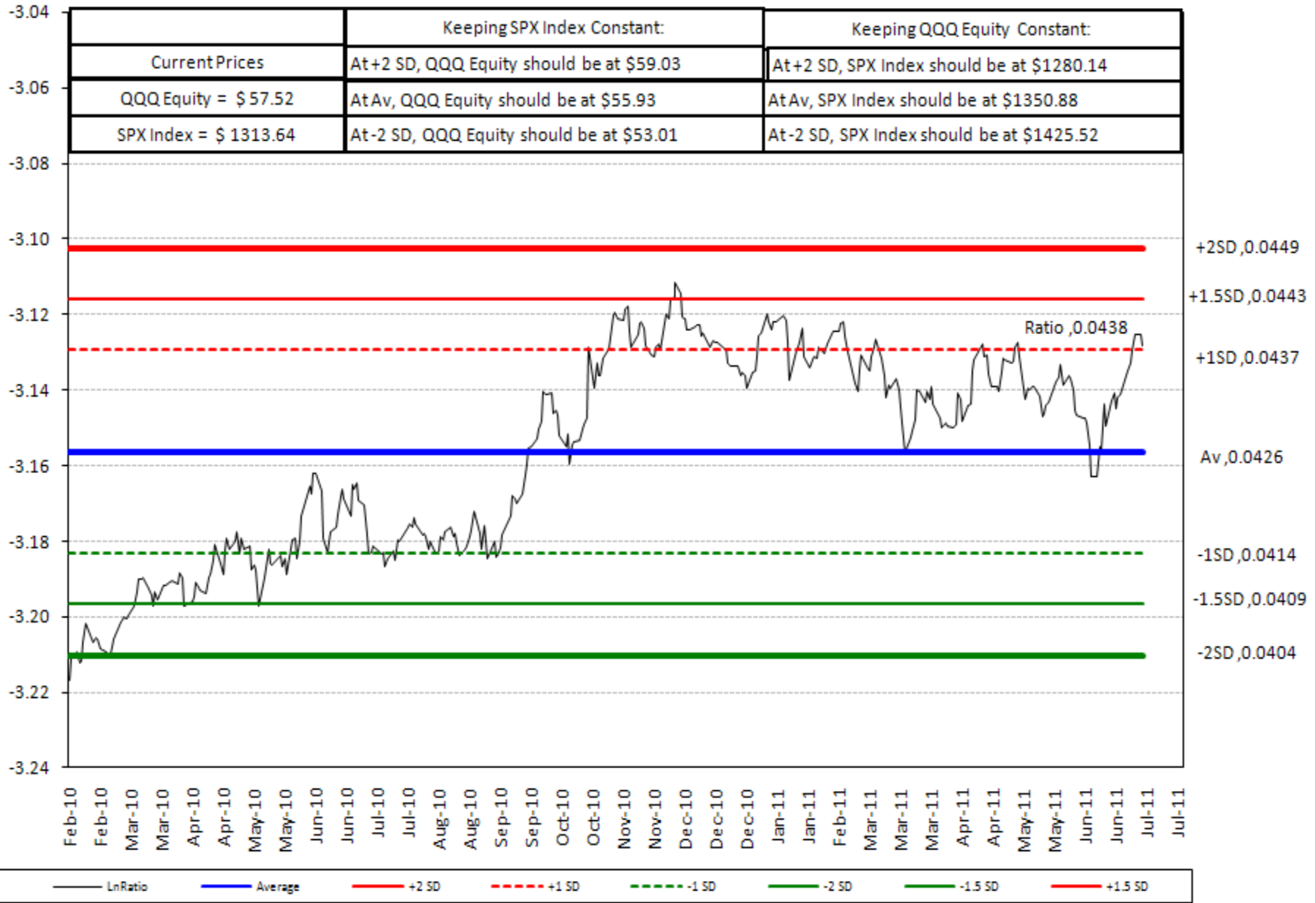


QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

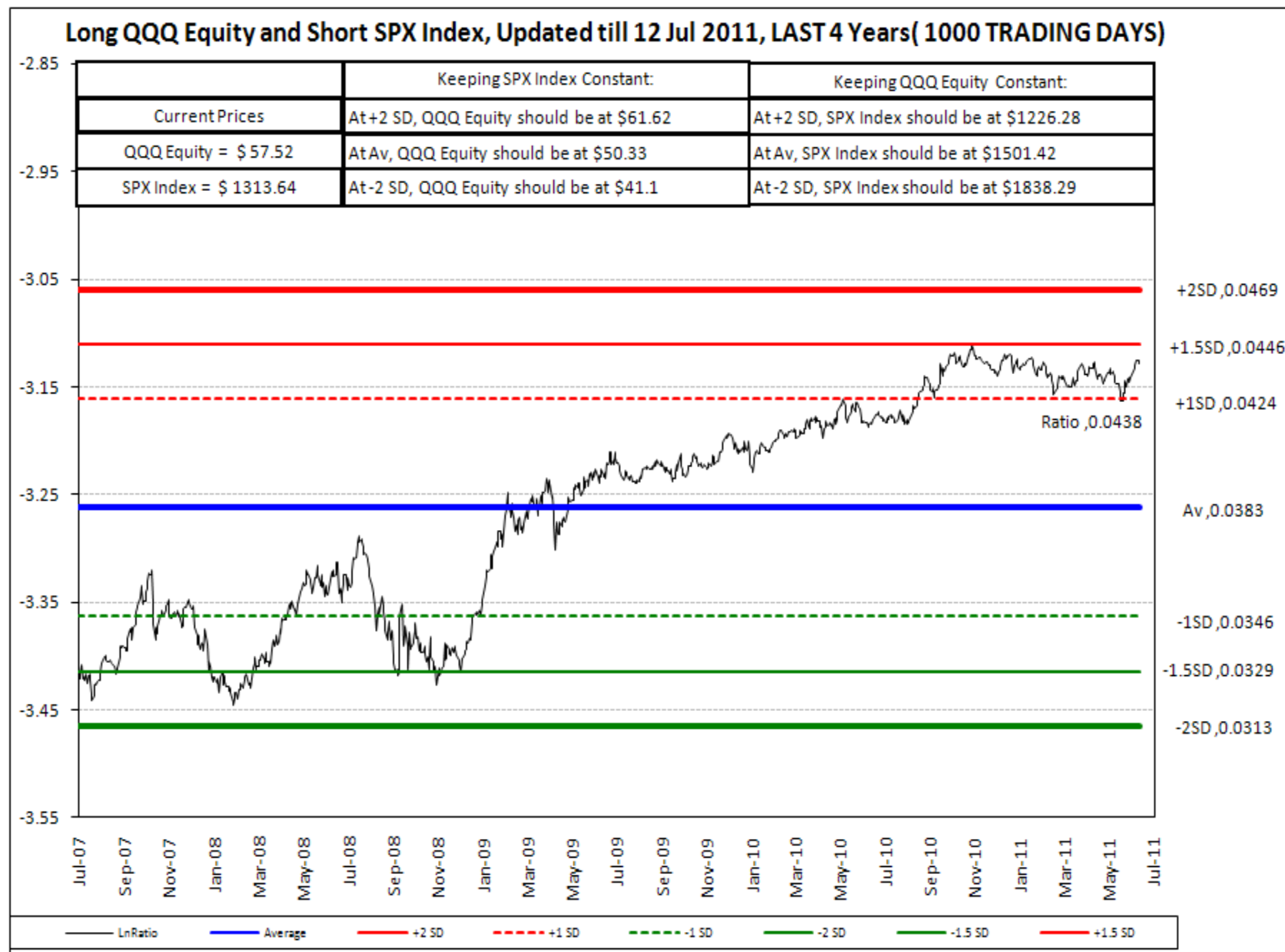


QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

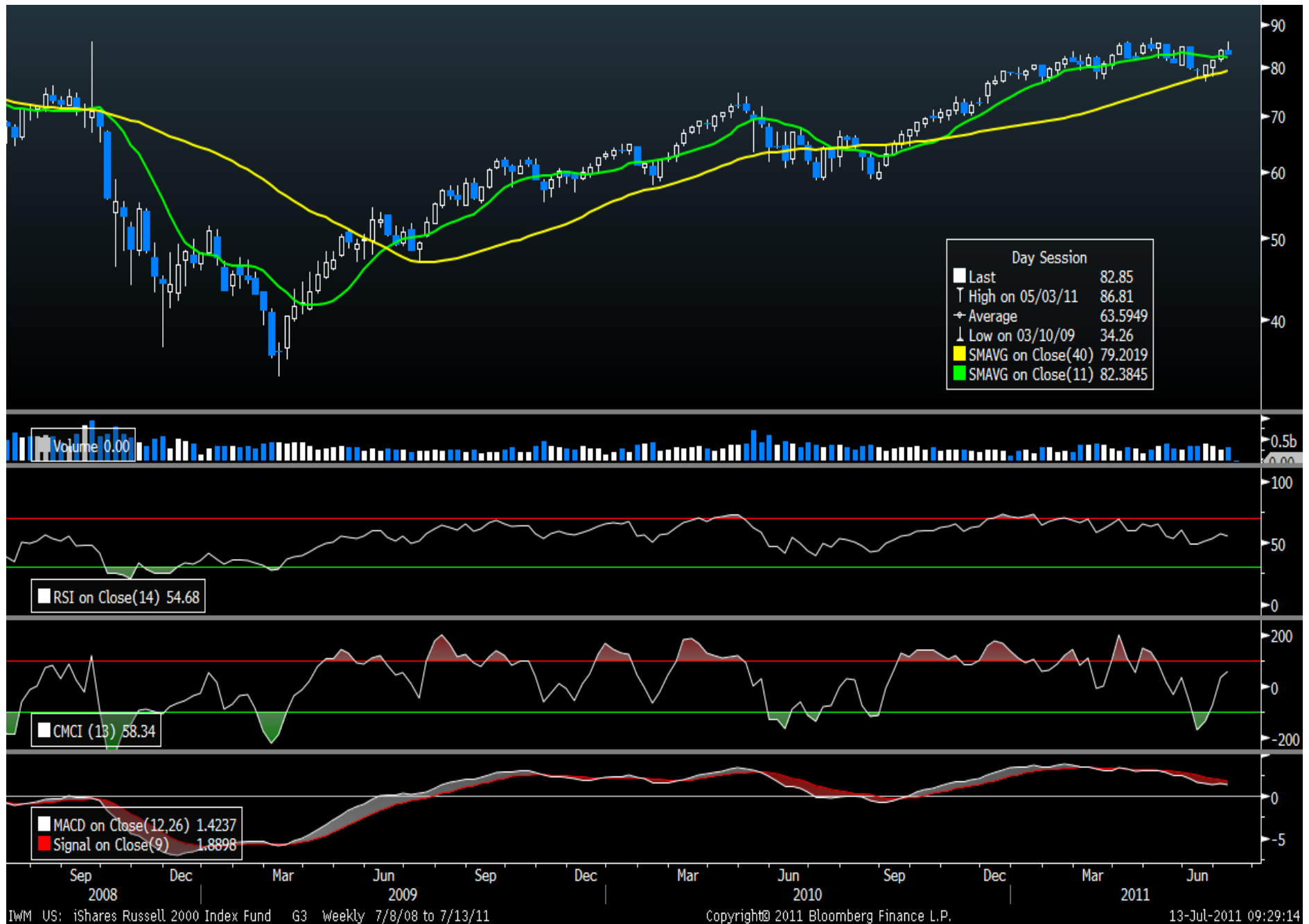
Long QQQ Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



QQQ Correlation Ratio Analysis with SPX – Full Time basis



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

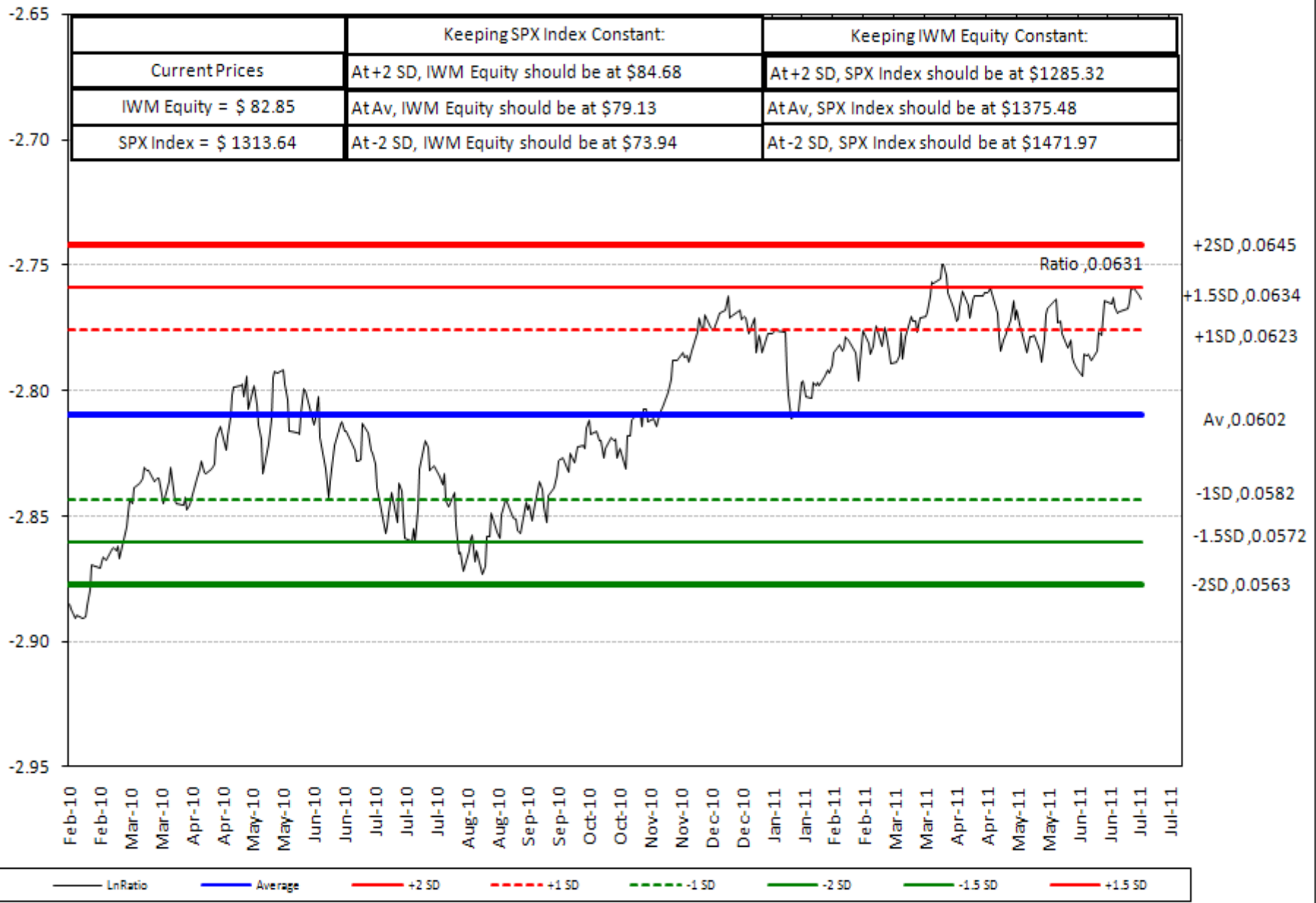


IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

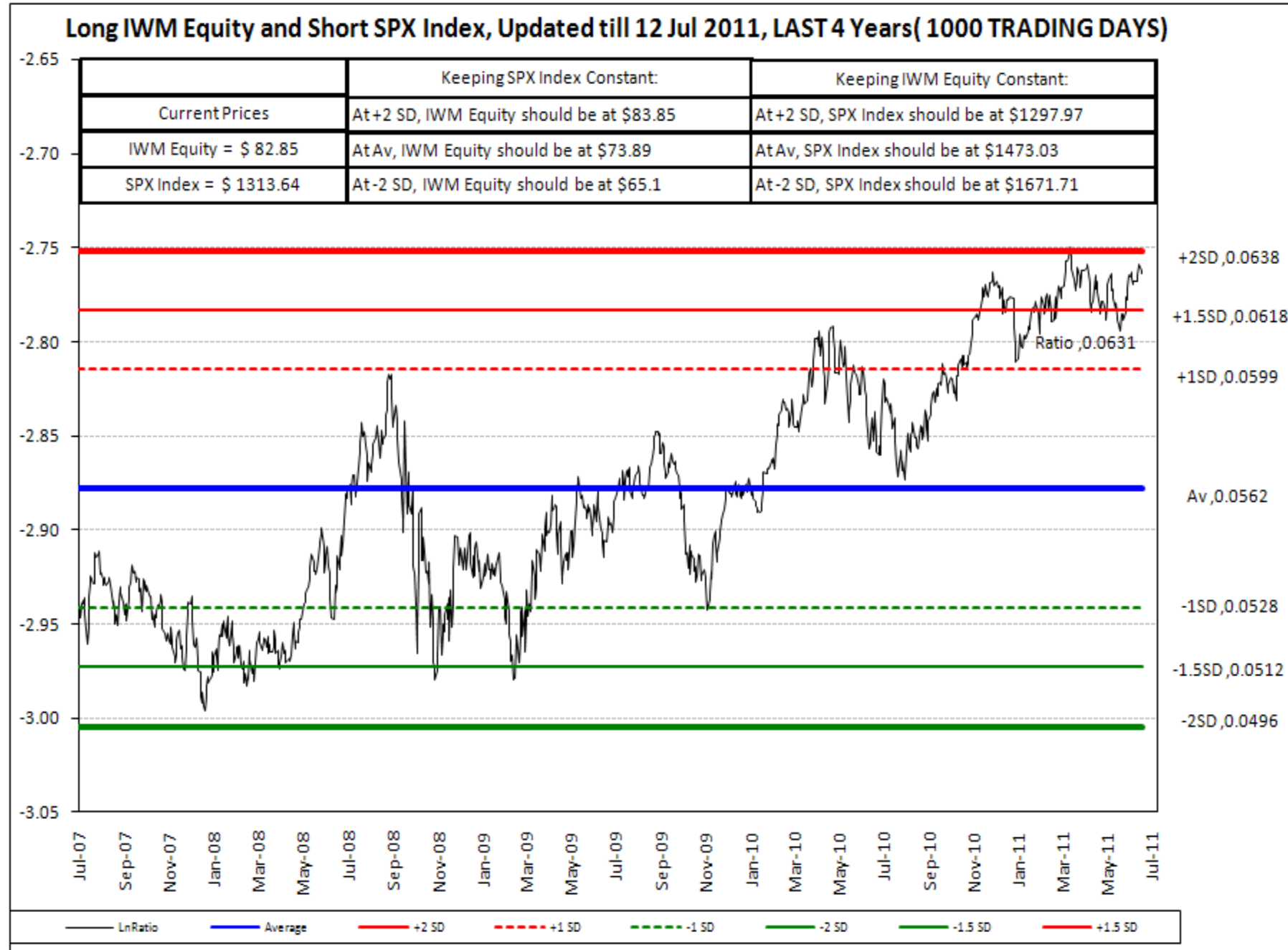


IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long IWM Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



IWM Correlation Ratio Analysis with SPX – Full Time basis



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

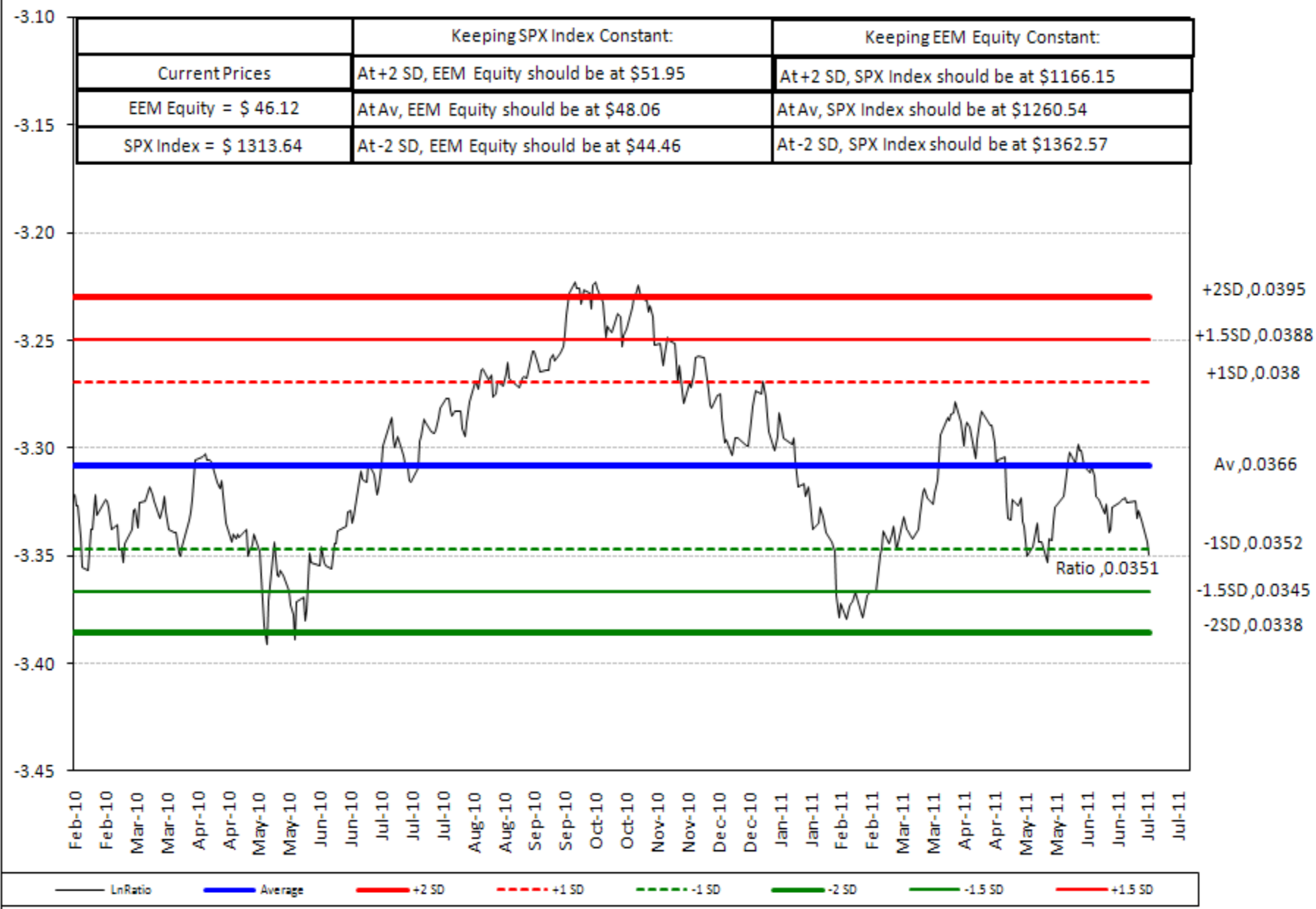


EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



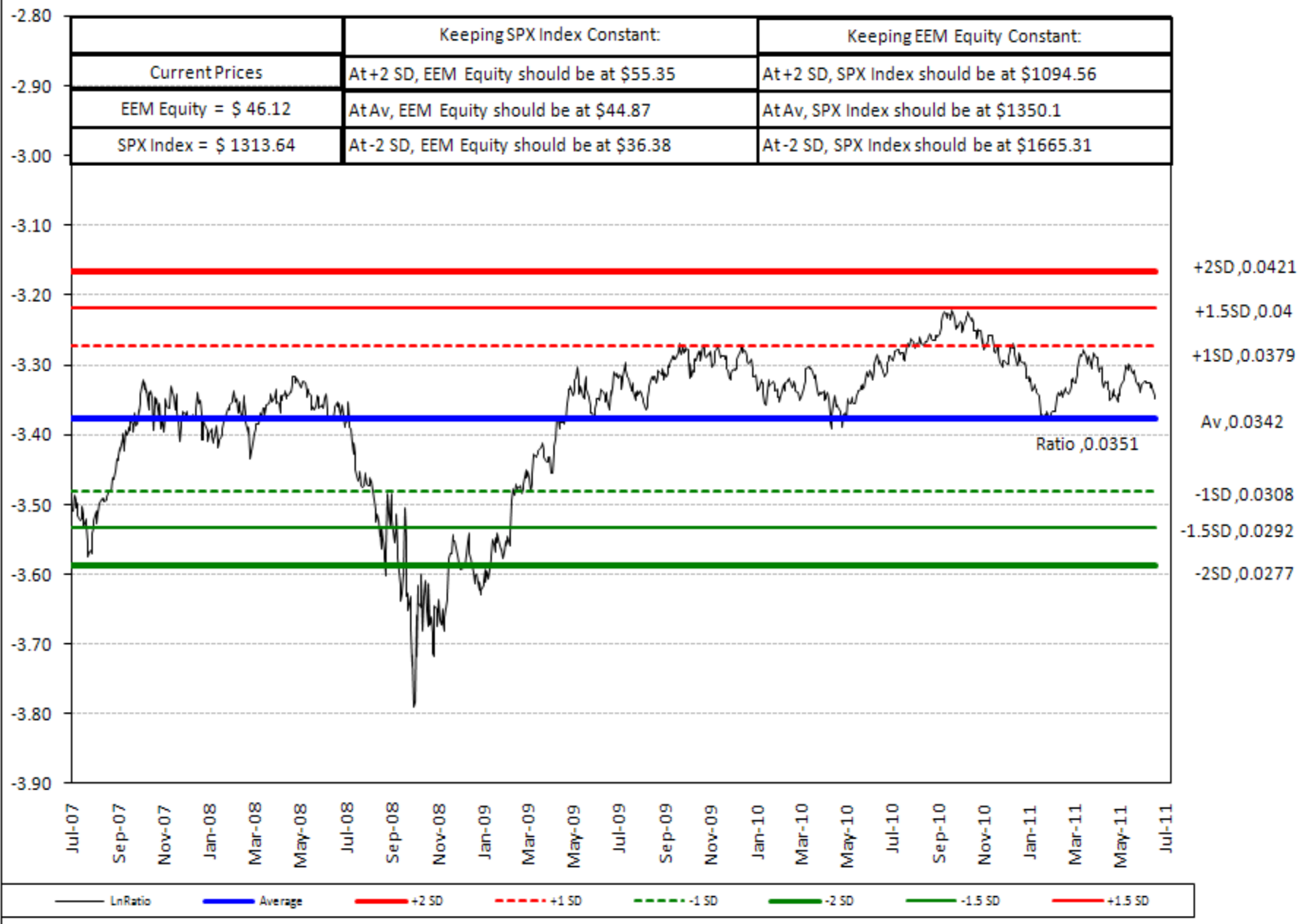
EEM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long EEM Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 365 TRADING DAYS ANALYSIS

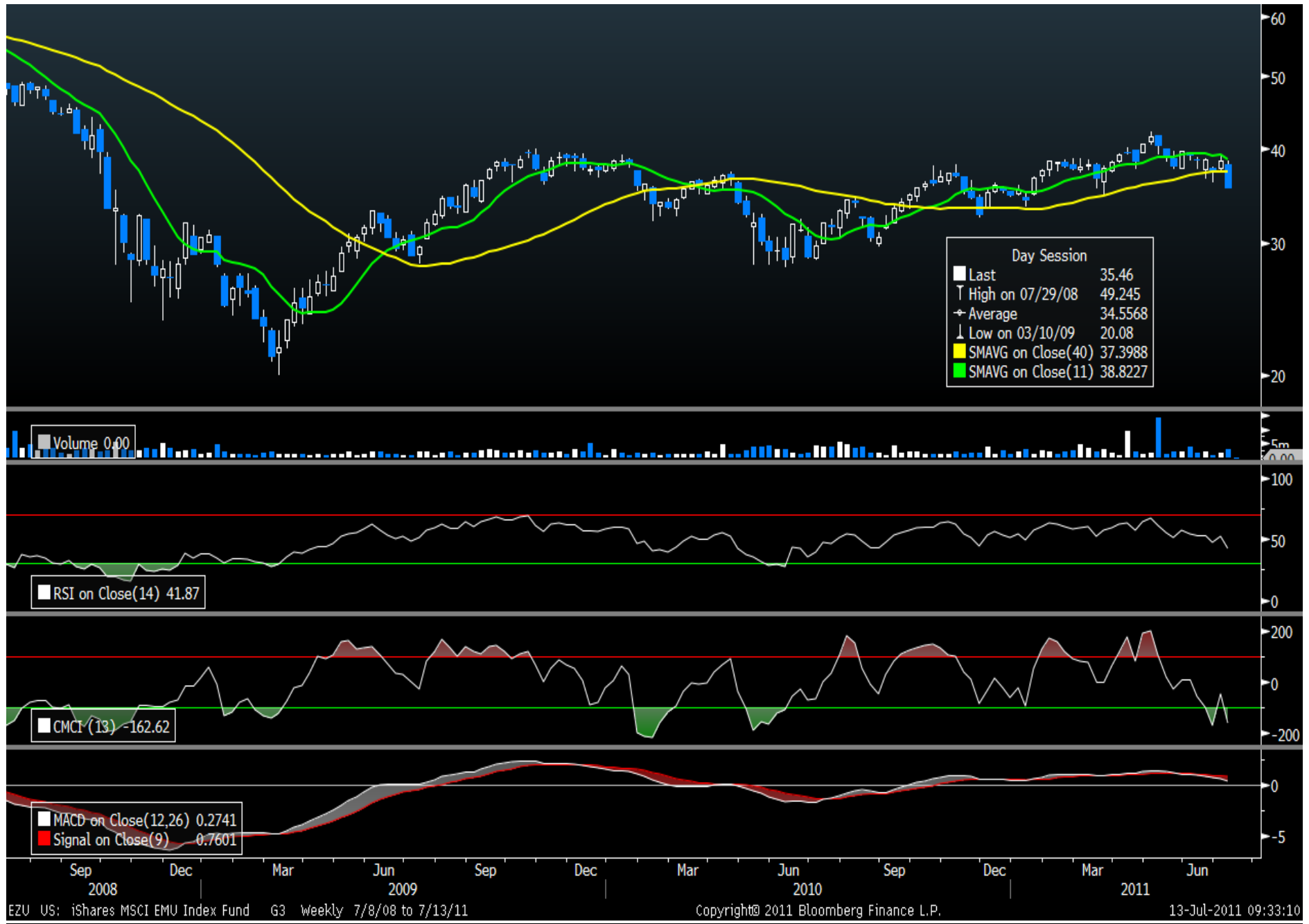


EEM Correlation Ratio Analysis with SPX – Full Time basis

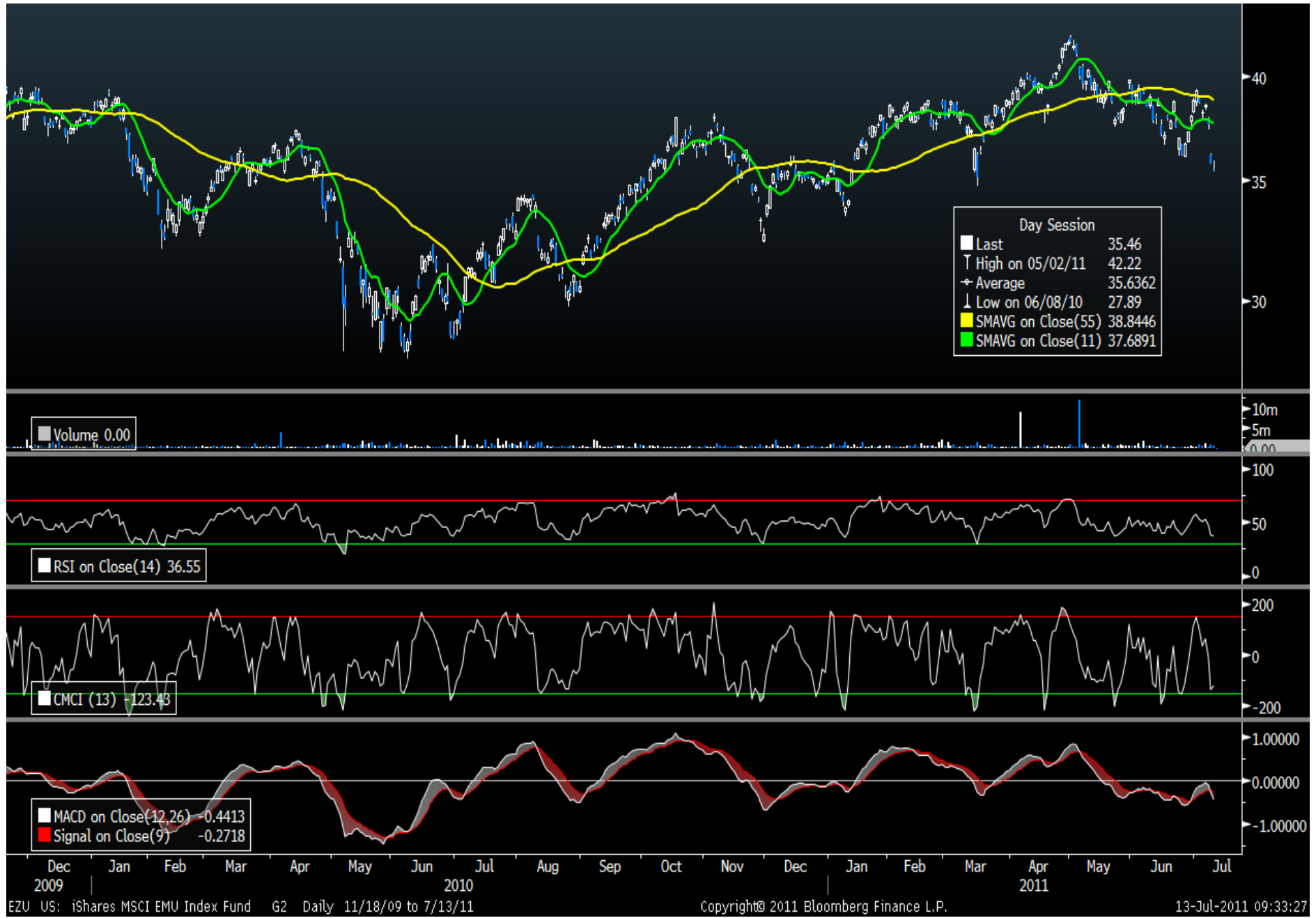
Long EEM Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 4 Years(1000 TRADING DAYS)



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

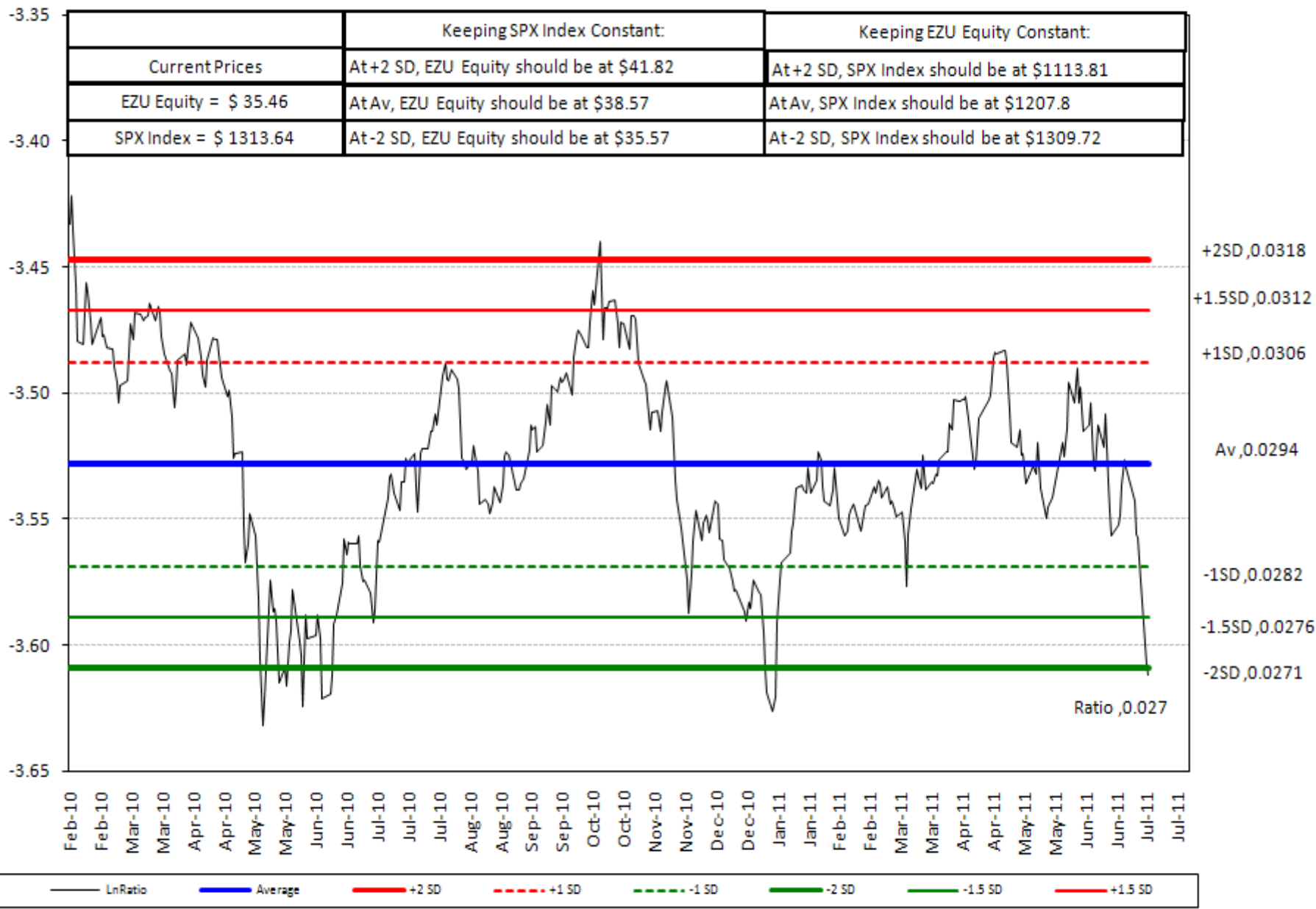


EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



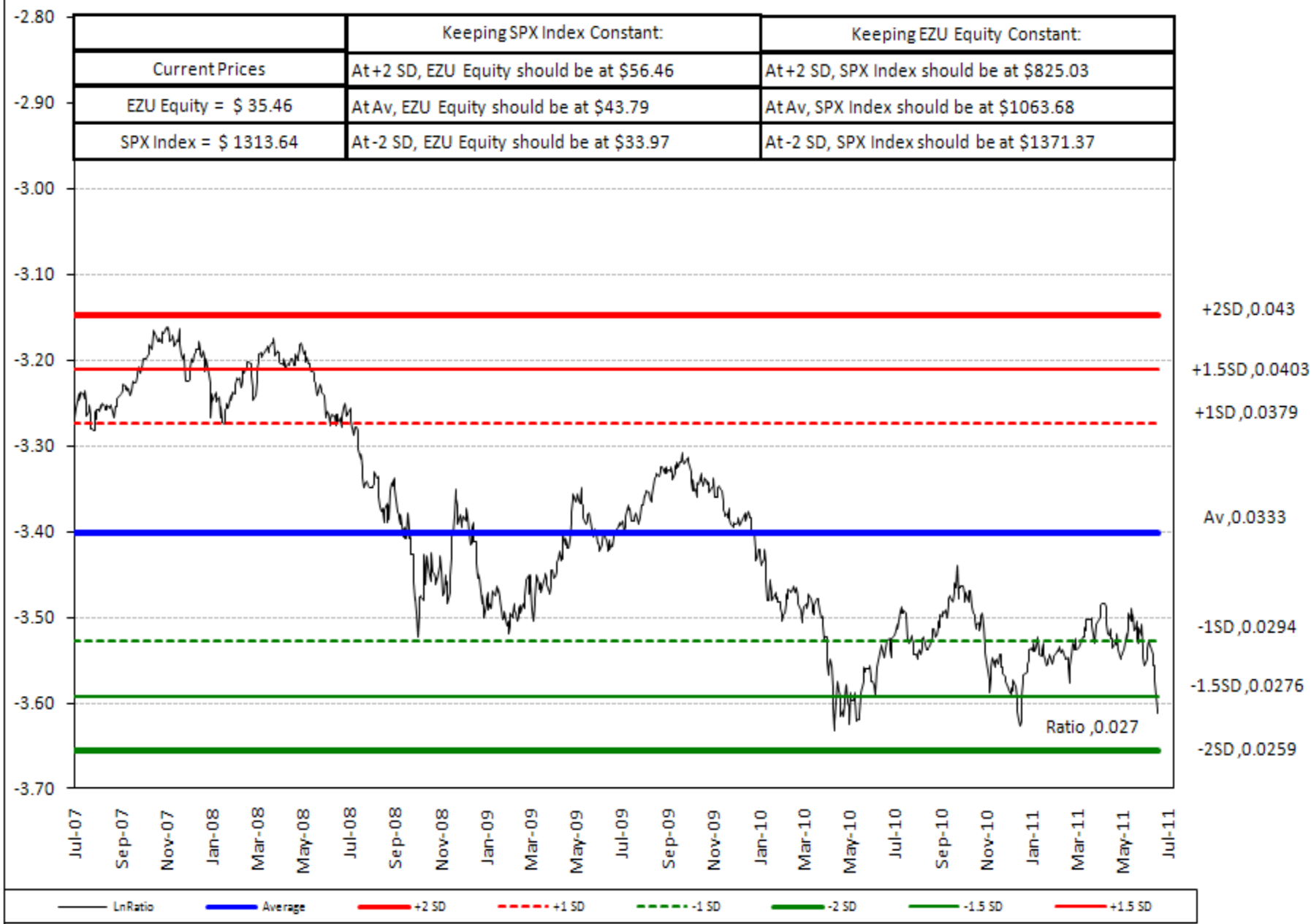
EZU : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long EZU Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



EZU Correlation Ratio Analysis with SPX – Full Time basis

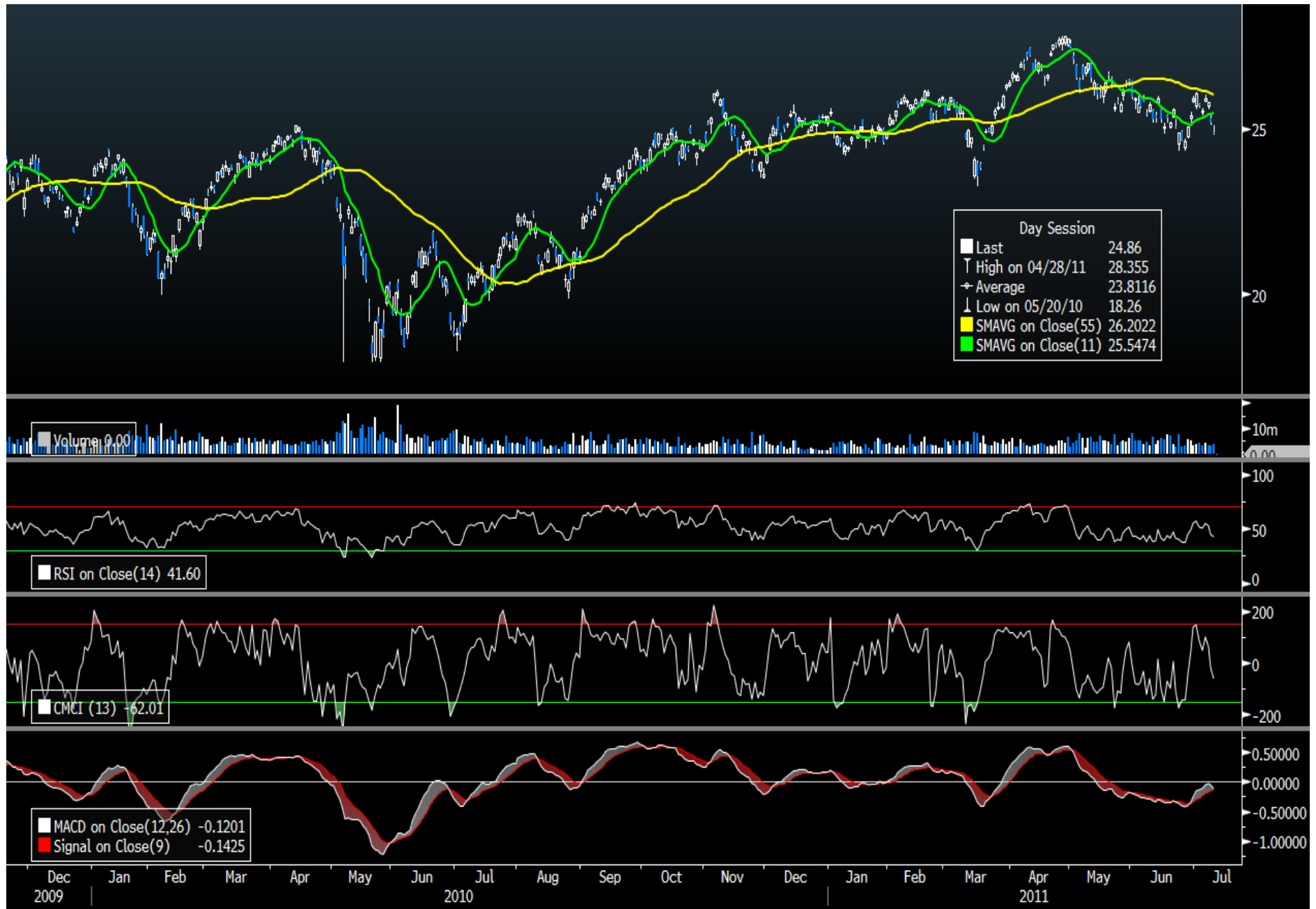
Long EZU Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 4 Years(1000 TRADING DAYS)



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

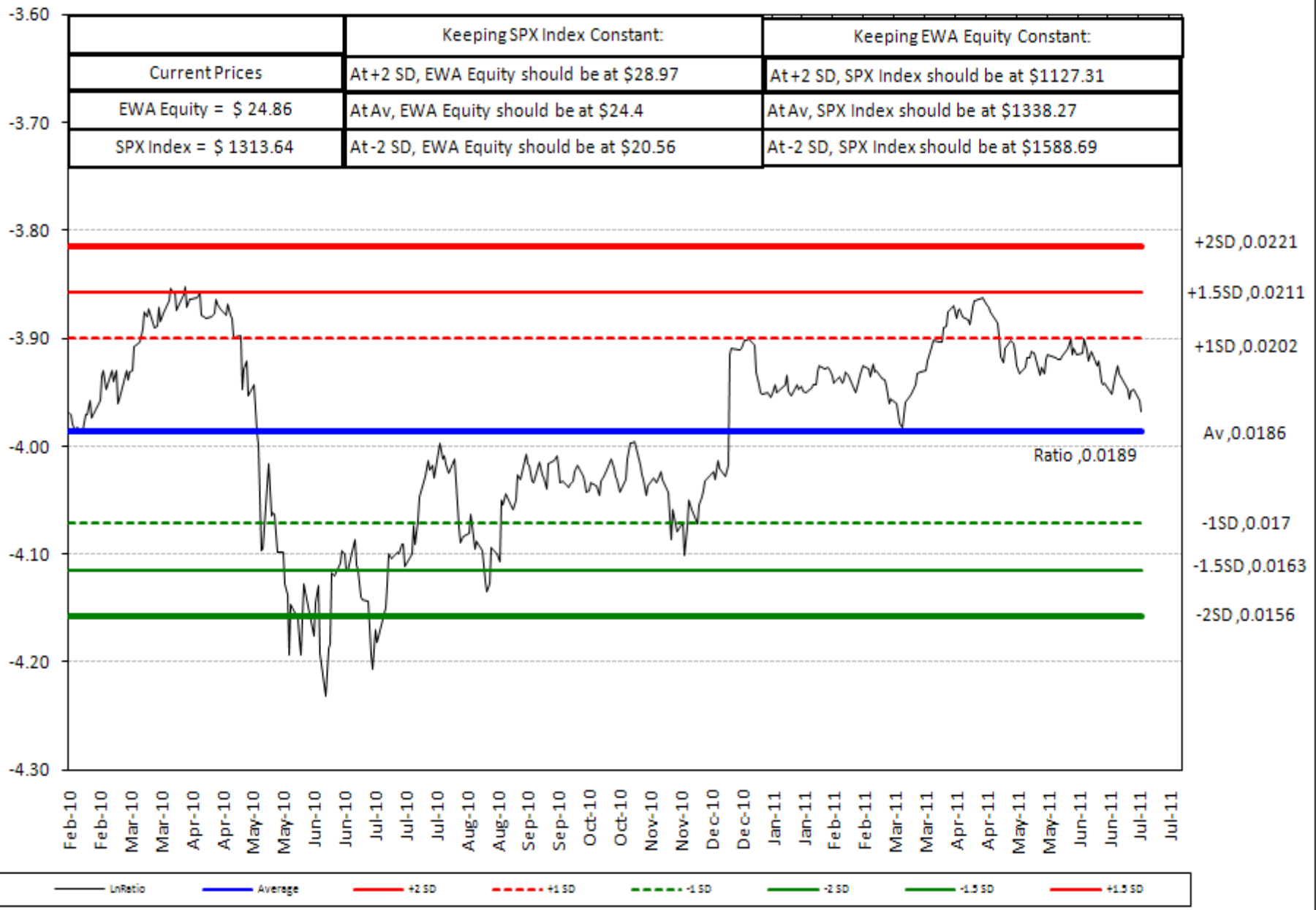


EWA – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



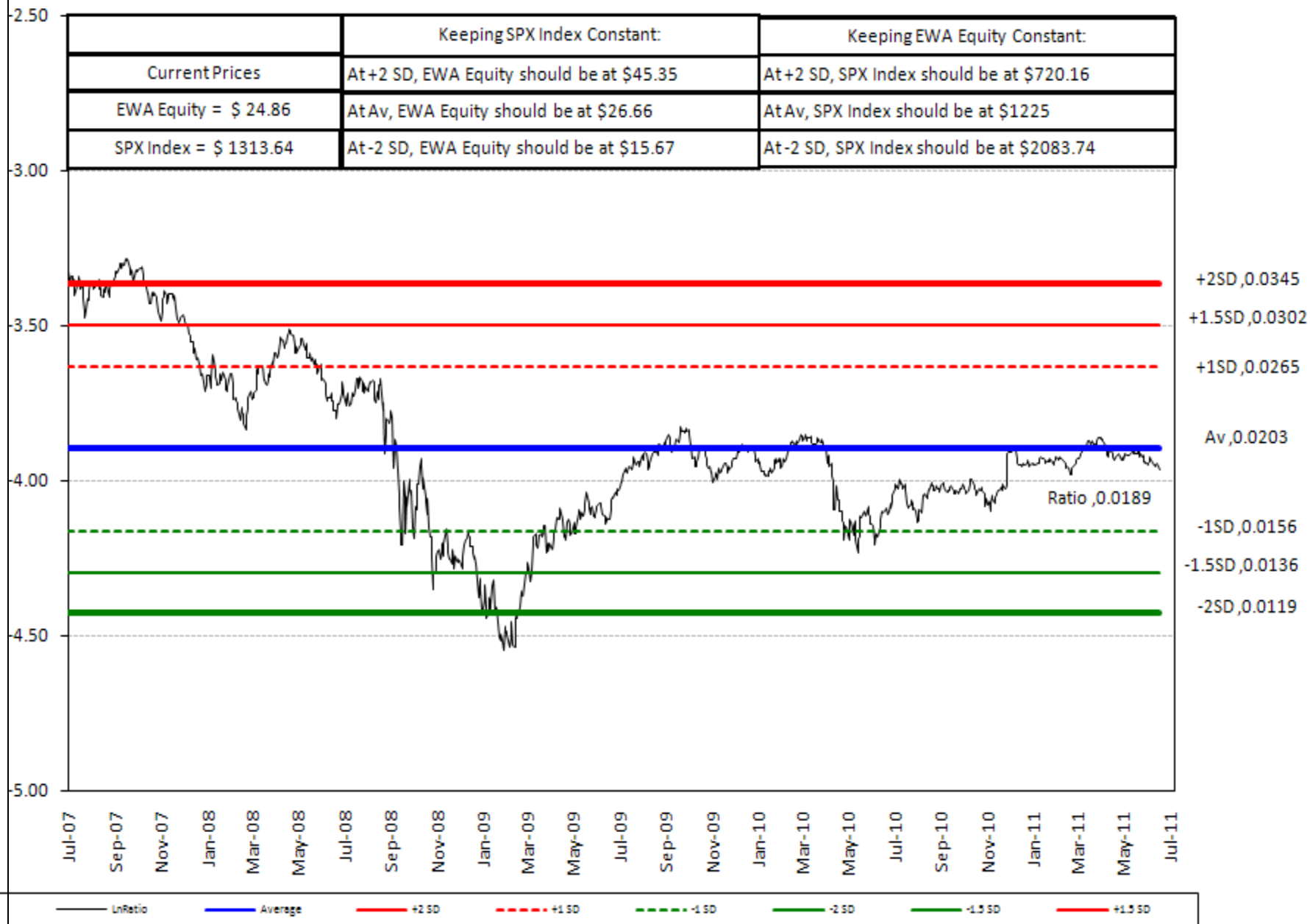
EWA: SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long EWA Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



EWA Correlation Ratio Analysis with SPX – Full Time basis

Long EWA Equity and Short SPX Index, Updated till 12 Jul 2011, LAST 4 Years(1000 TRADING DAYS)



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.