



# SG Capital Research

Global Market Insights

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

MAEG- WKLY MKTSTR- GL--SG 2011 # JULY\_21

For Immediate Release – *Wednesday AM (EST) – Thursday (sp)*

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

- SPX - S&P 500
  - QQQ – NASD 100
  - IWM - RUSSELL 2000
  - EEM - EMRG
  - EZU - EUROPE
  - EWA – AUST
  - EWH – HK
- 
- Selected Sector may have Analytic Charts as Titled below
    1. SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W ) SMA
      - a. Trend Analysis
    2. SETUP charts Daily – 6 Months with RSI, CCI, MACD ( 11D / 55D) SMA
      - Trend & Channel Analysis
      - Fibonacci Retracement
    3. SD - RATIO CHARTS : QQQ, IWM, EEM, EZU, EWA, EWH 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**

***( Refer to CZ Analysis in D # SP – Sector Report dt 07/14***

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

**None**

# SPX - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



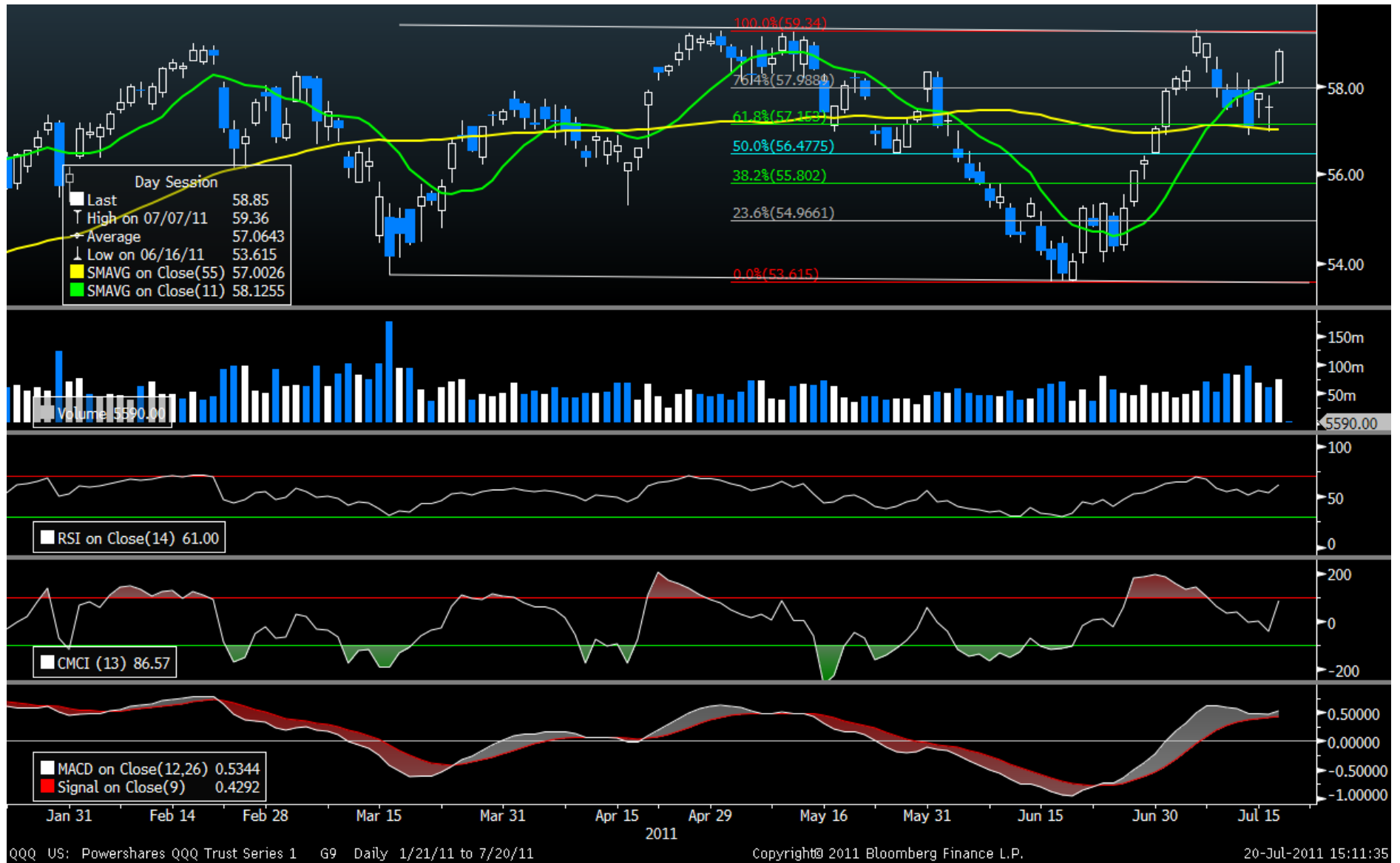
# SPX – Daily – 6 Months with with RSI, CCI, MACD, Trend line Channel & Fib series- (11D / 55D),



# QQQ - Weekly- 3 Year with RSI, CCI, MACD & Trend line channel - (11 W / 40 W SMA)

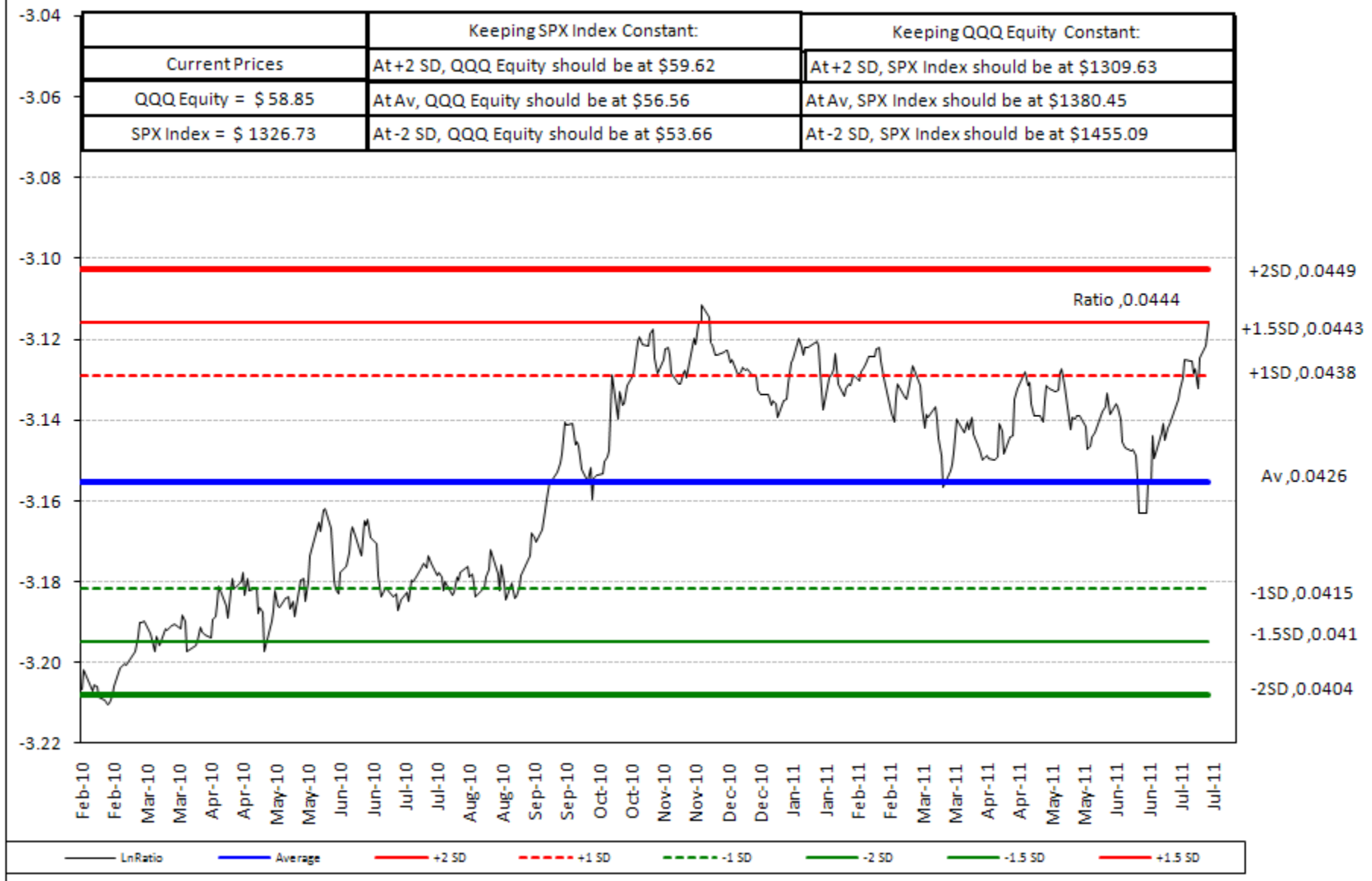


# QQQ – Daily – 6 Months with RSI, CCI, MACD, Trend line channel & Fib series- (11D / 55D),

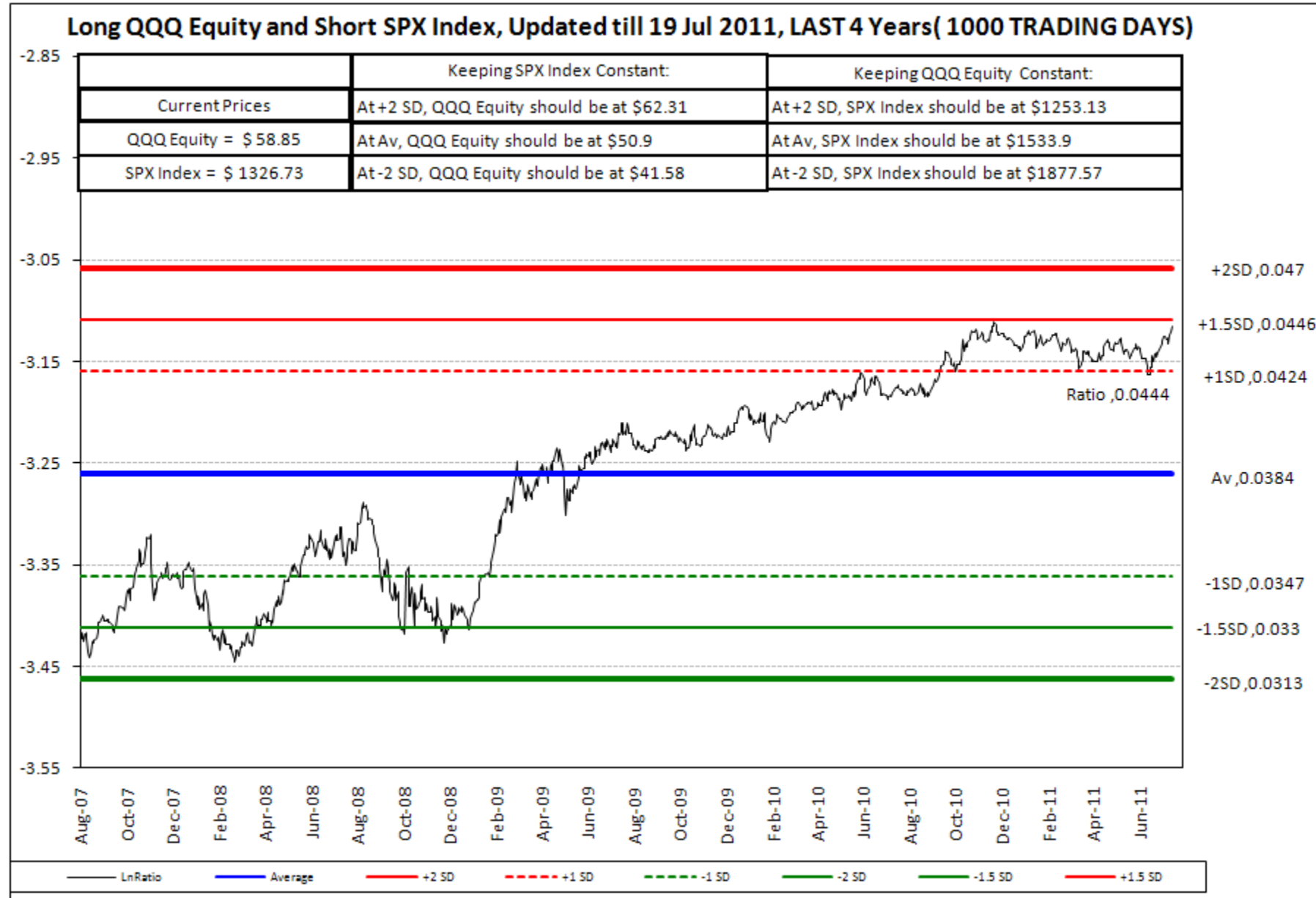


# QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long QQQ Equity and Short SPX Index, Updated till 19 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



## QQQ Correlation Ratio Analysis with SPX – Full Time basis





# IWM - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)

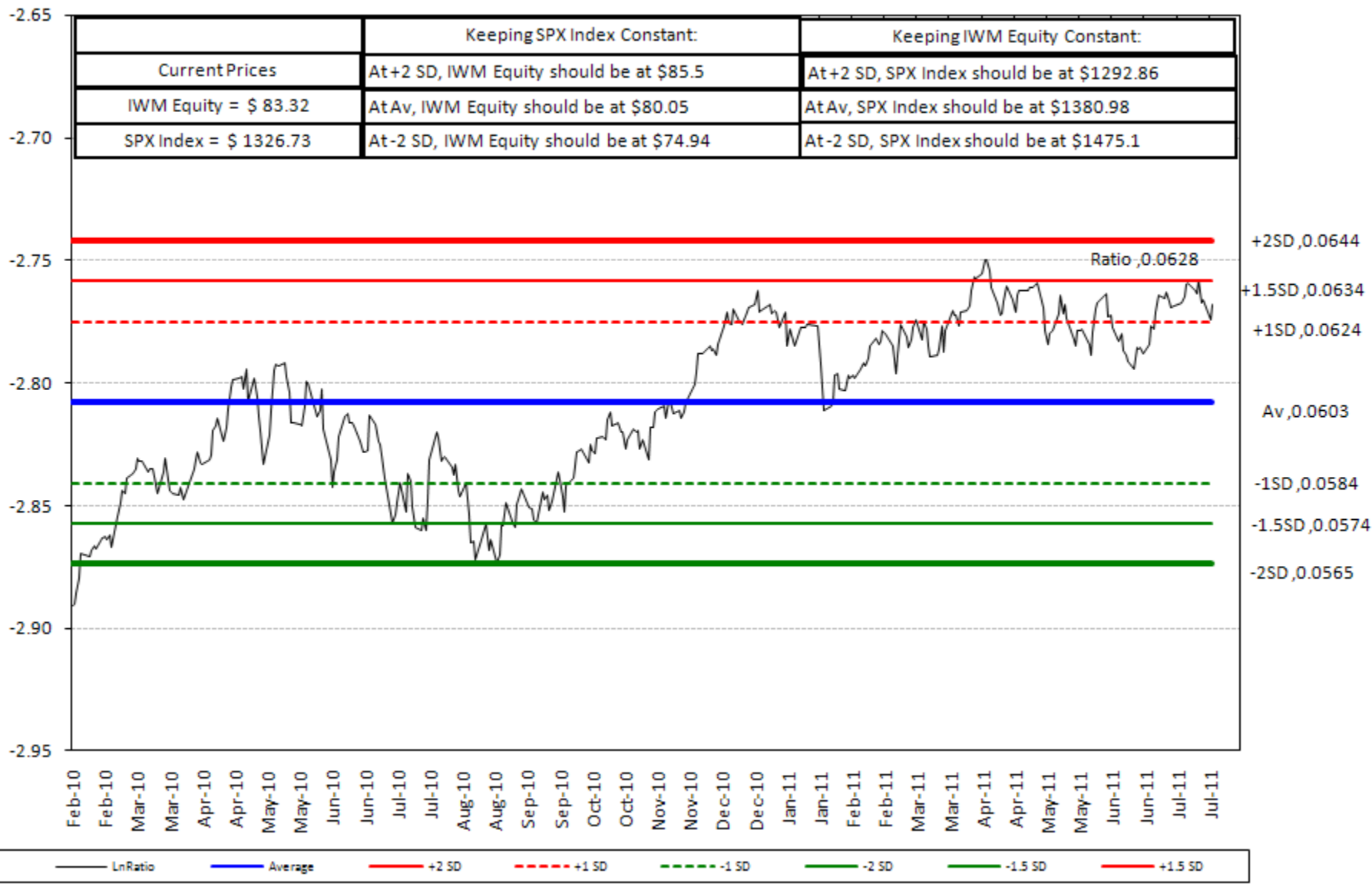


# IWM – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib-series- (11D / 55D)

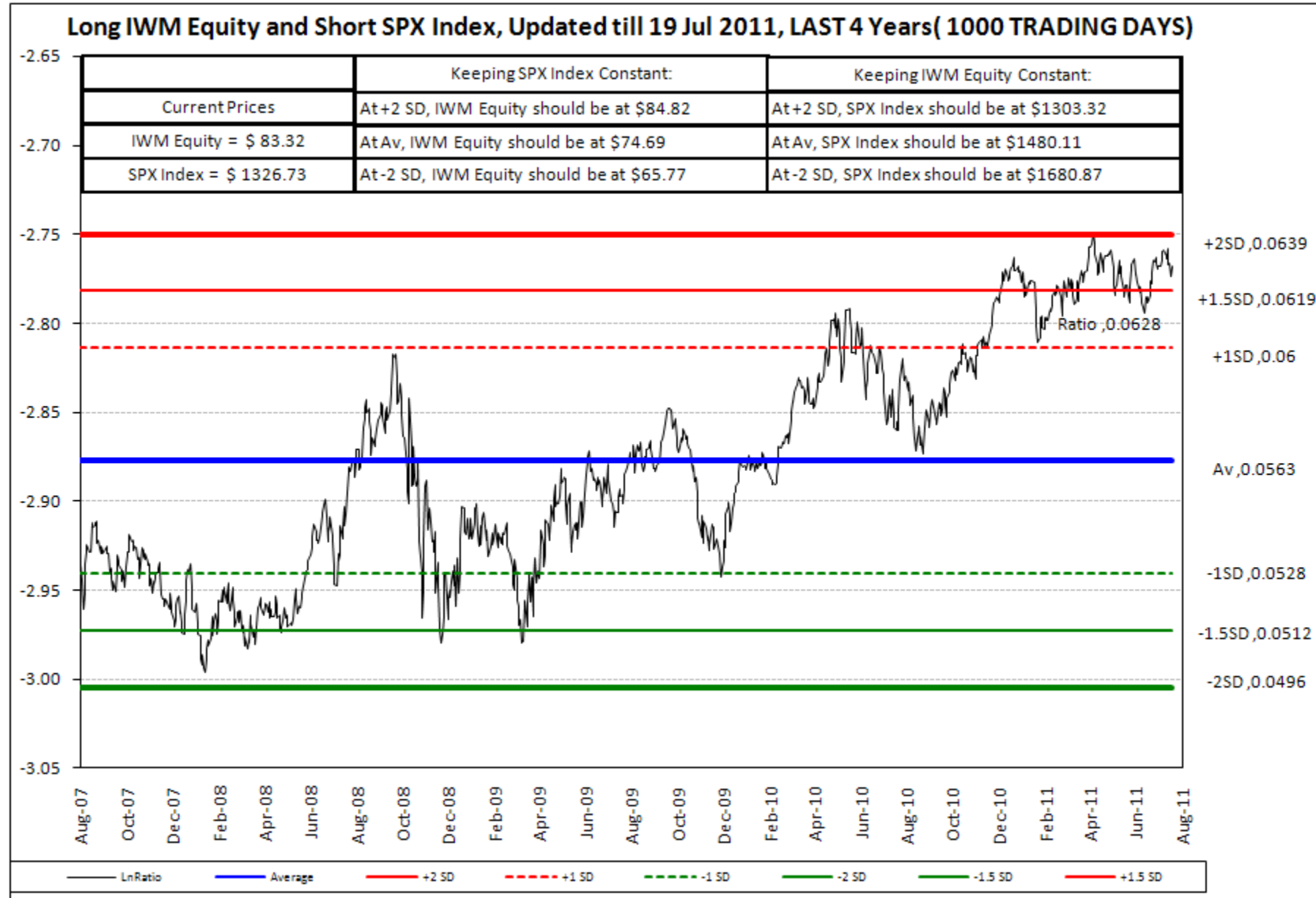


# IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

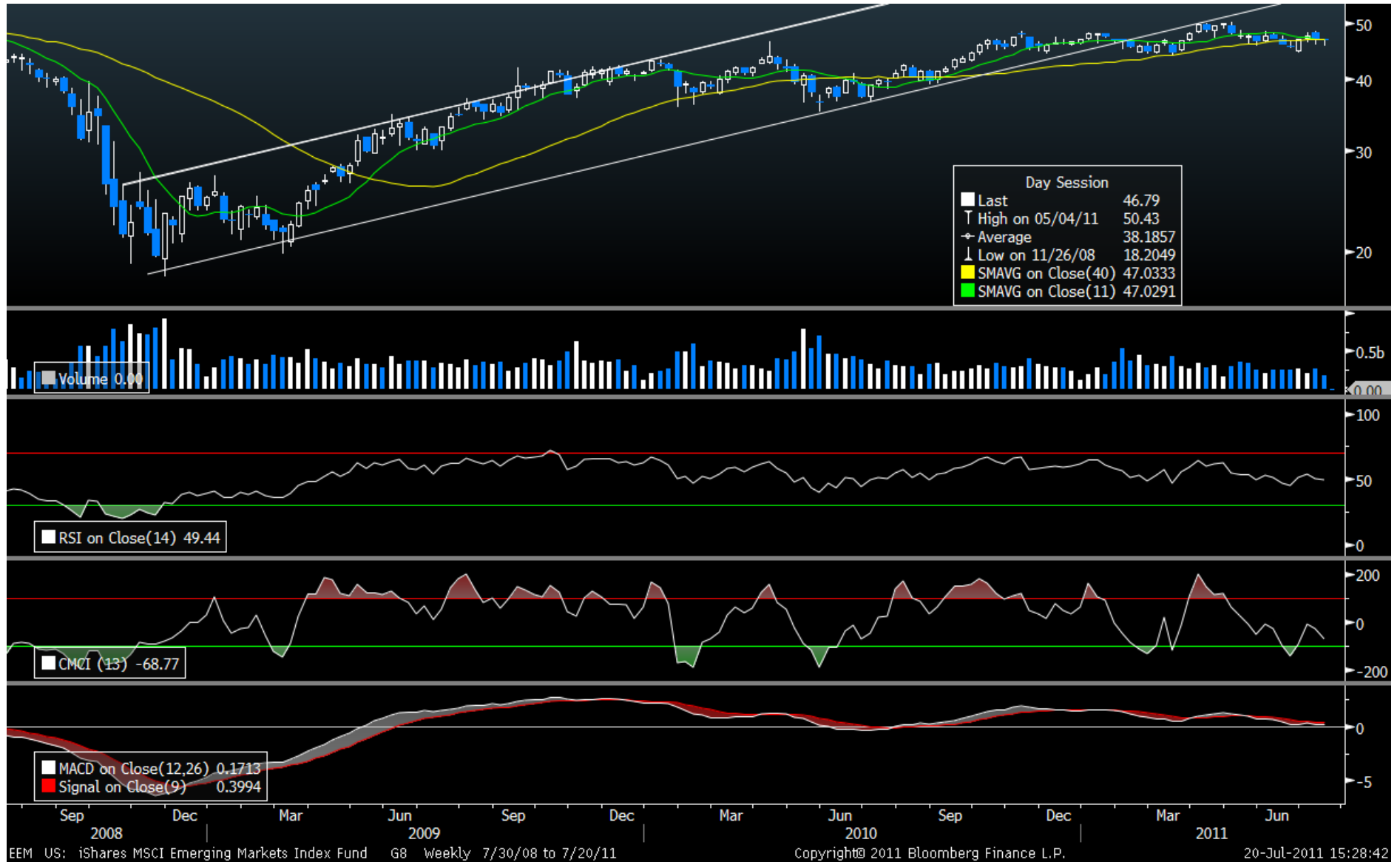
Long IWM Equity and Short SPX Index, Updated till 19 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



## IWM Correlation Ratio Analysis with SPX – Full Time basis



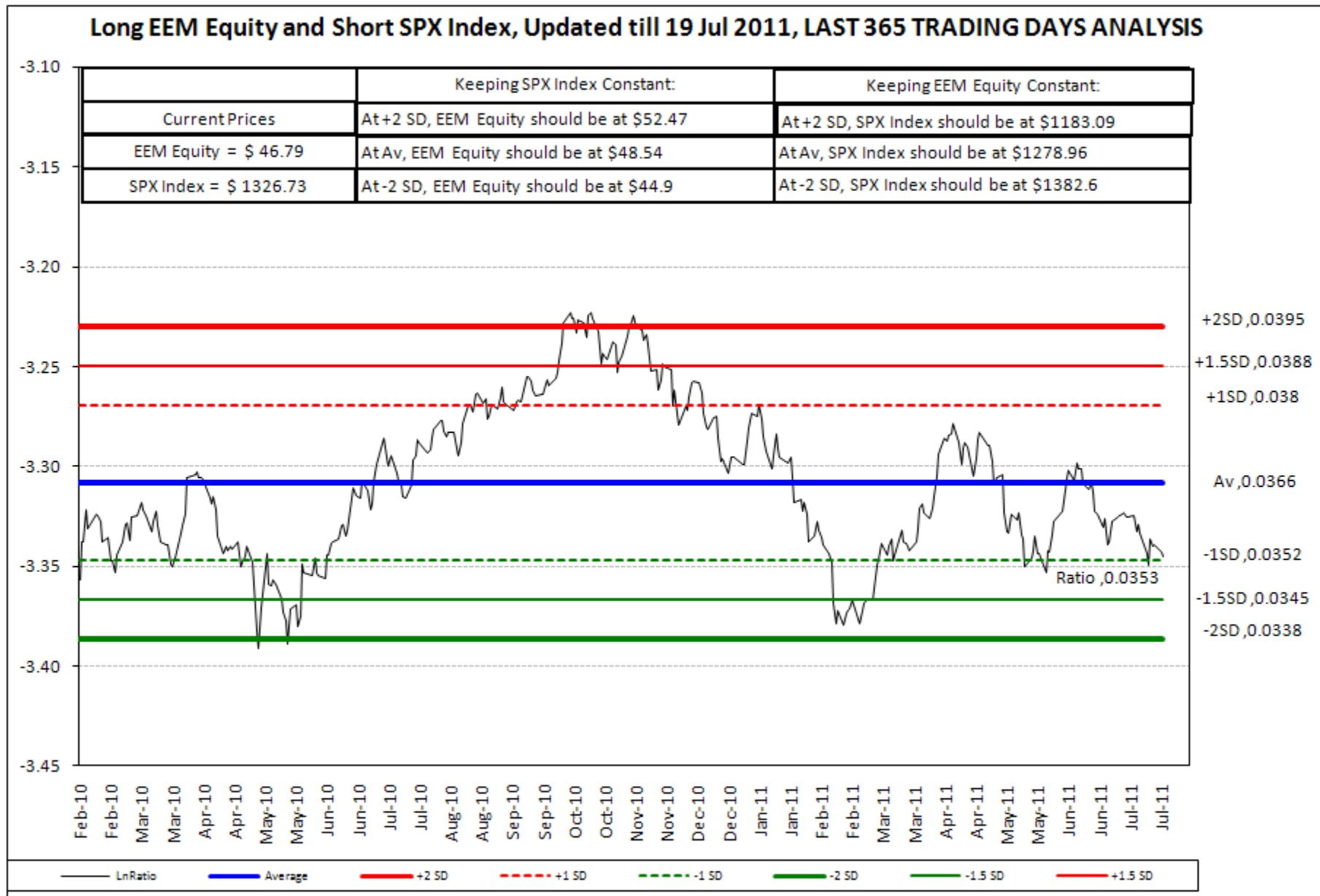
# EEM - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



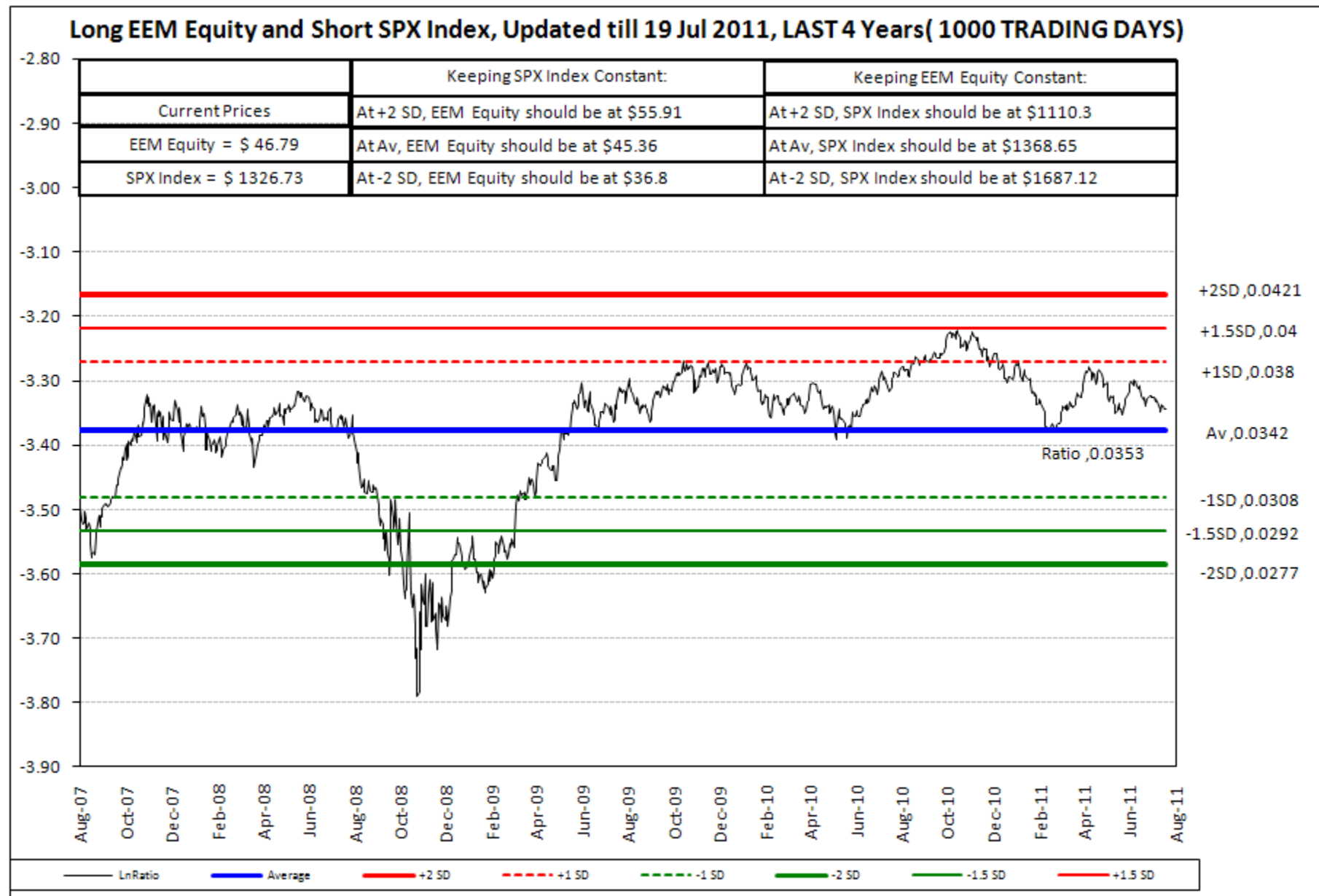
# EEM – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib-series - (11D / 55D)



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



## EEM Correlation Ratio Analysis with SPX – Full Time basis

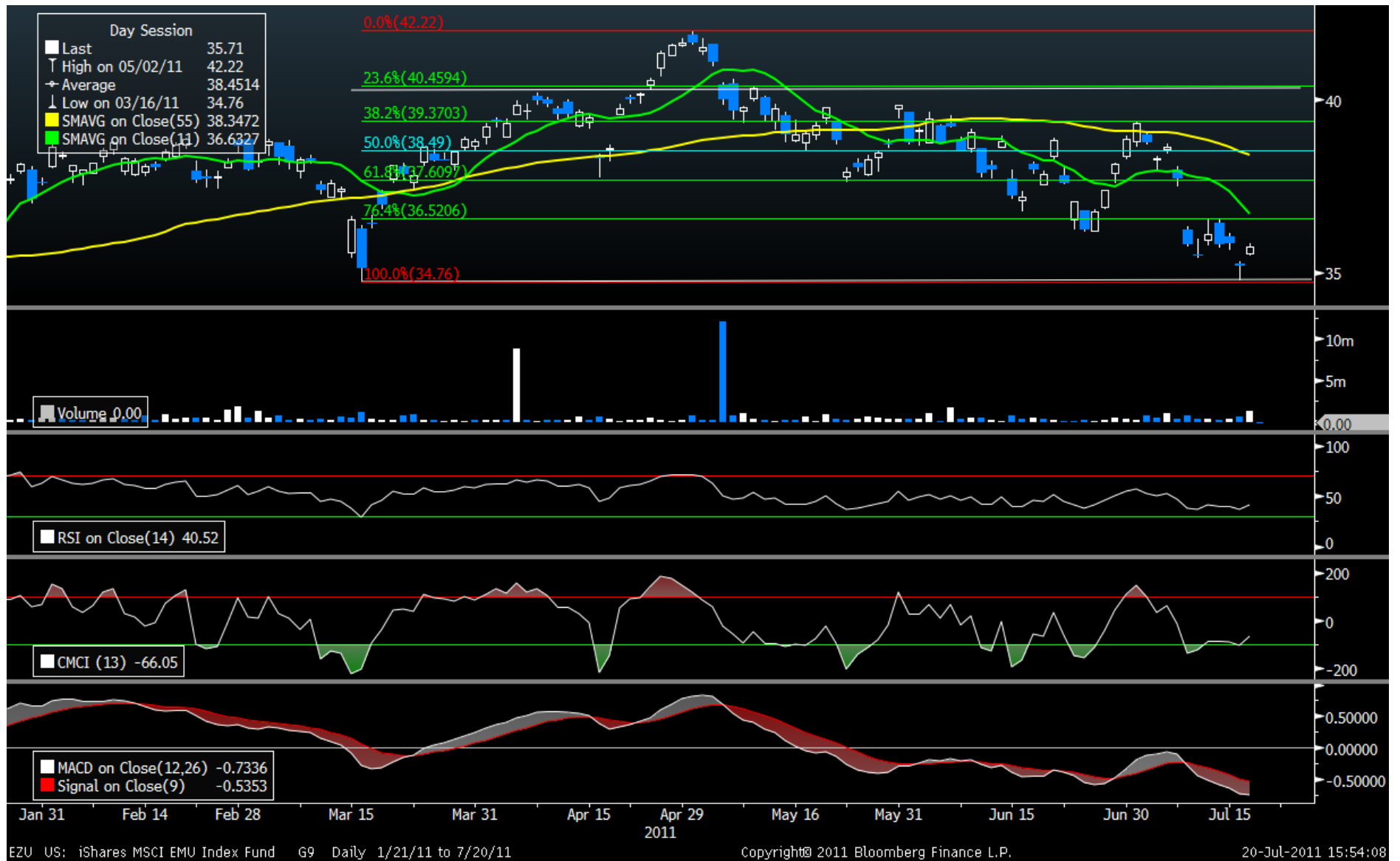




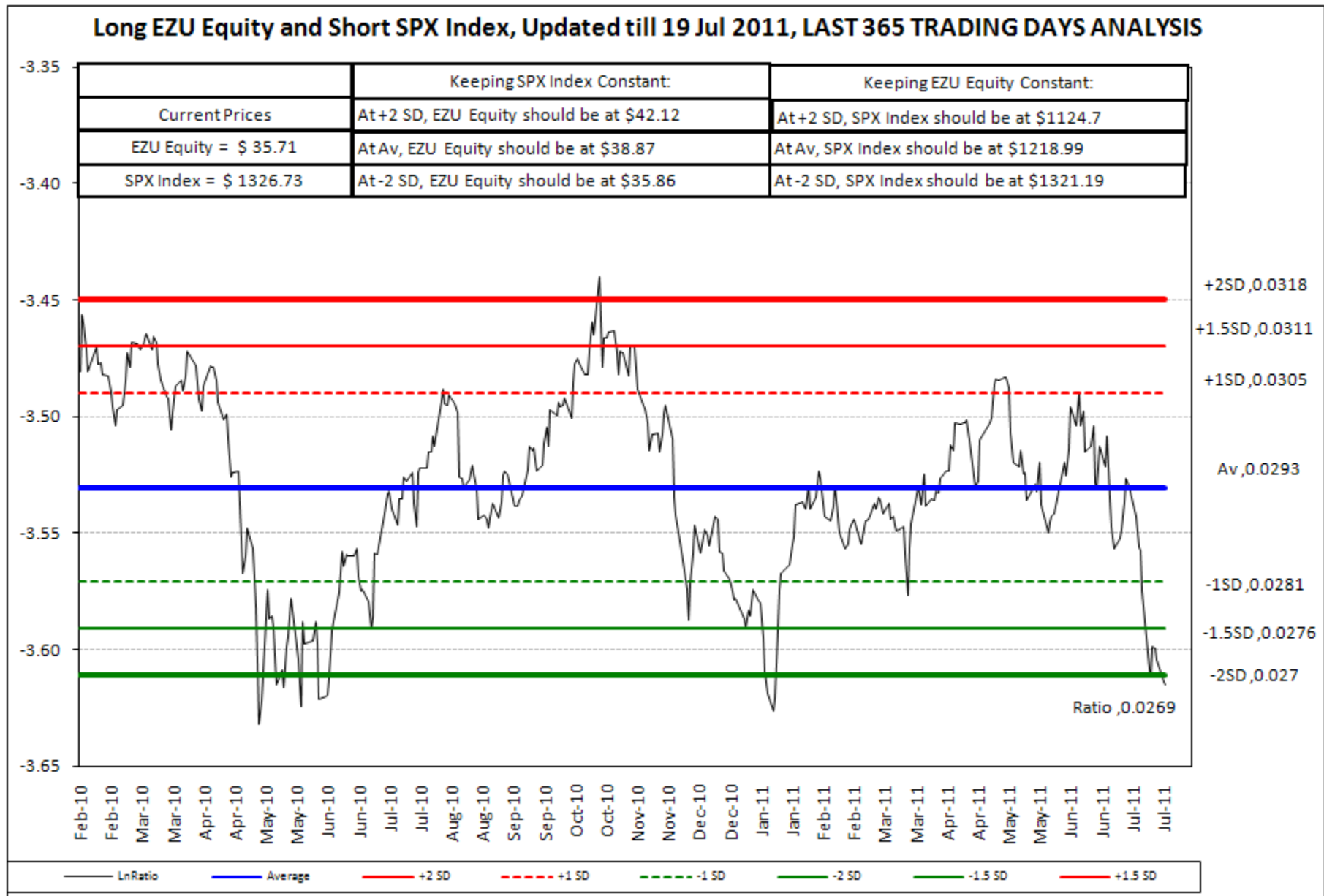
# EZU - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



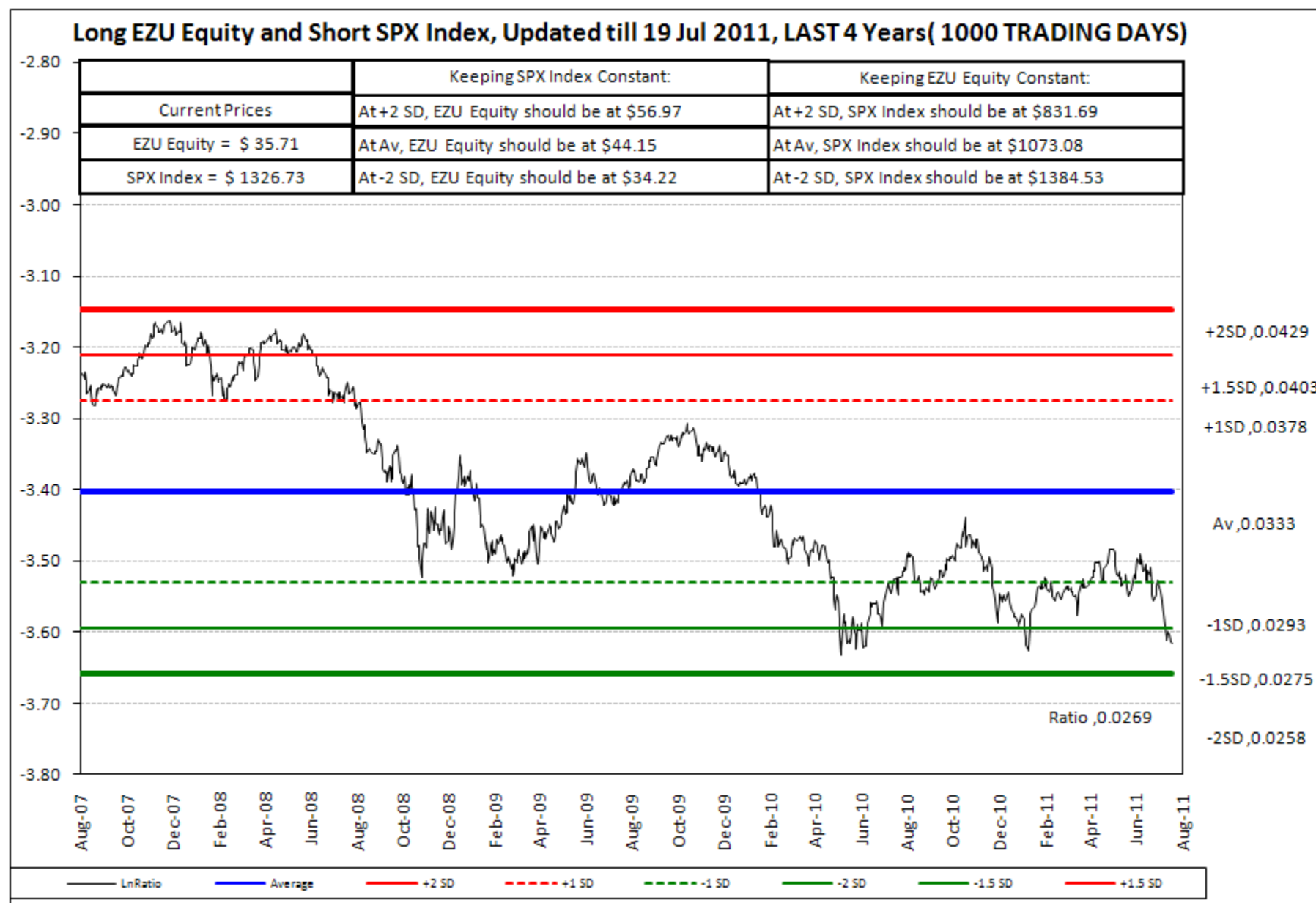
# EZU – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib series- (11D / 55D)



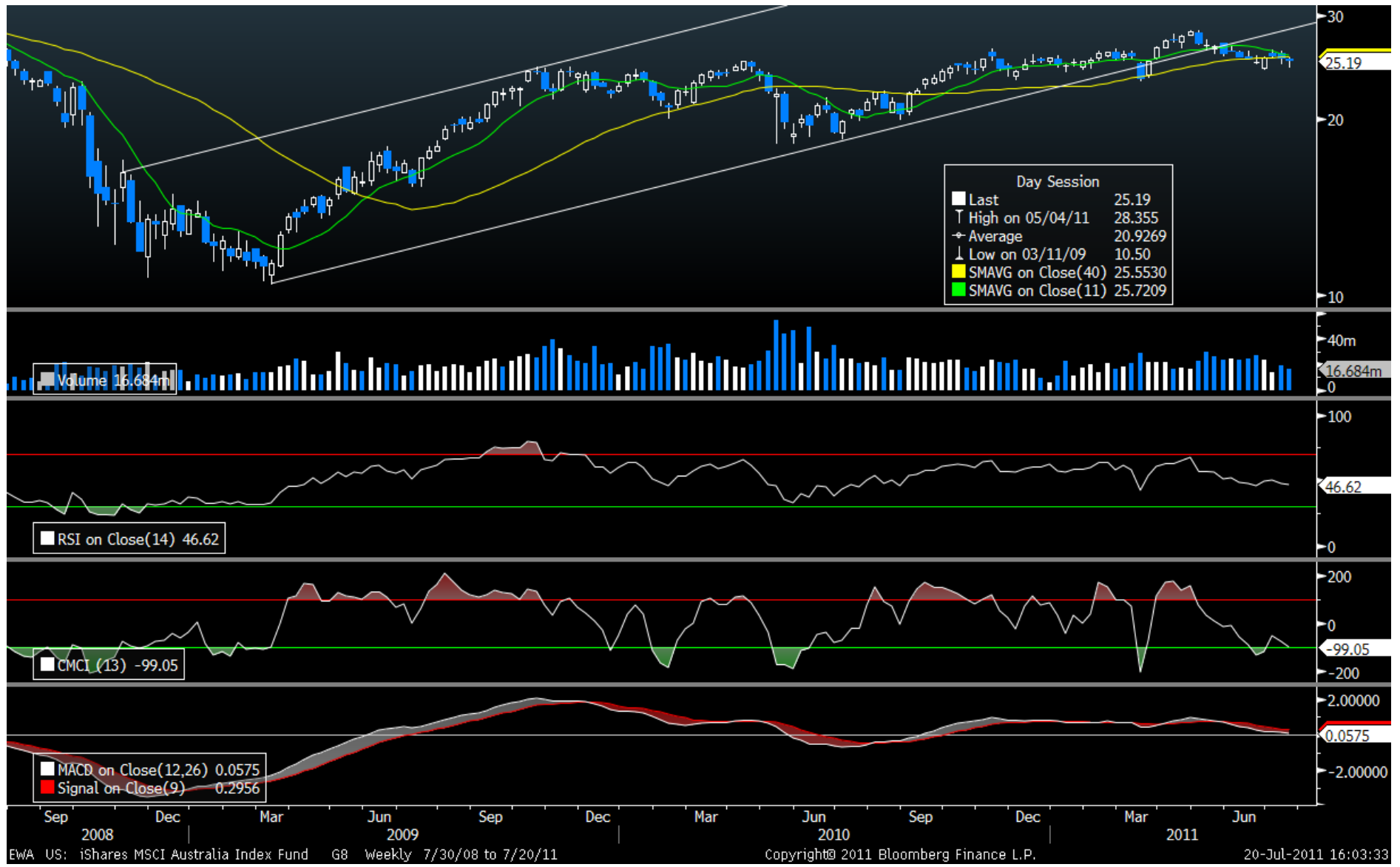
## EZU : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



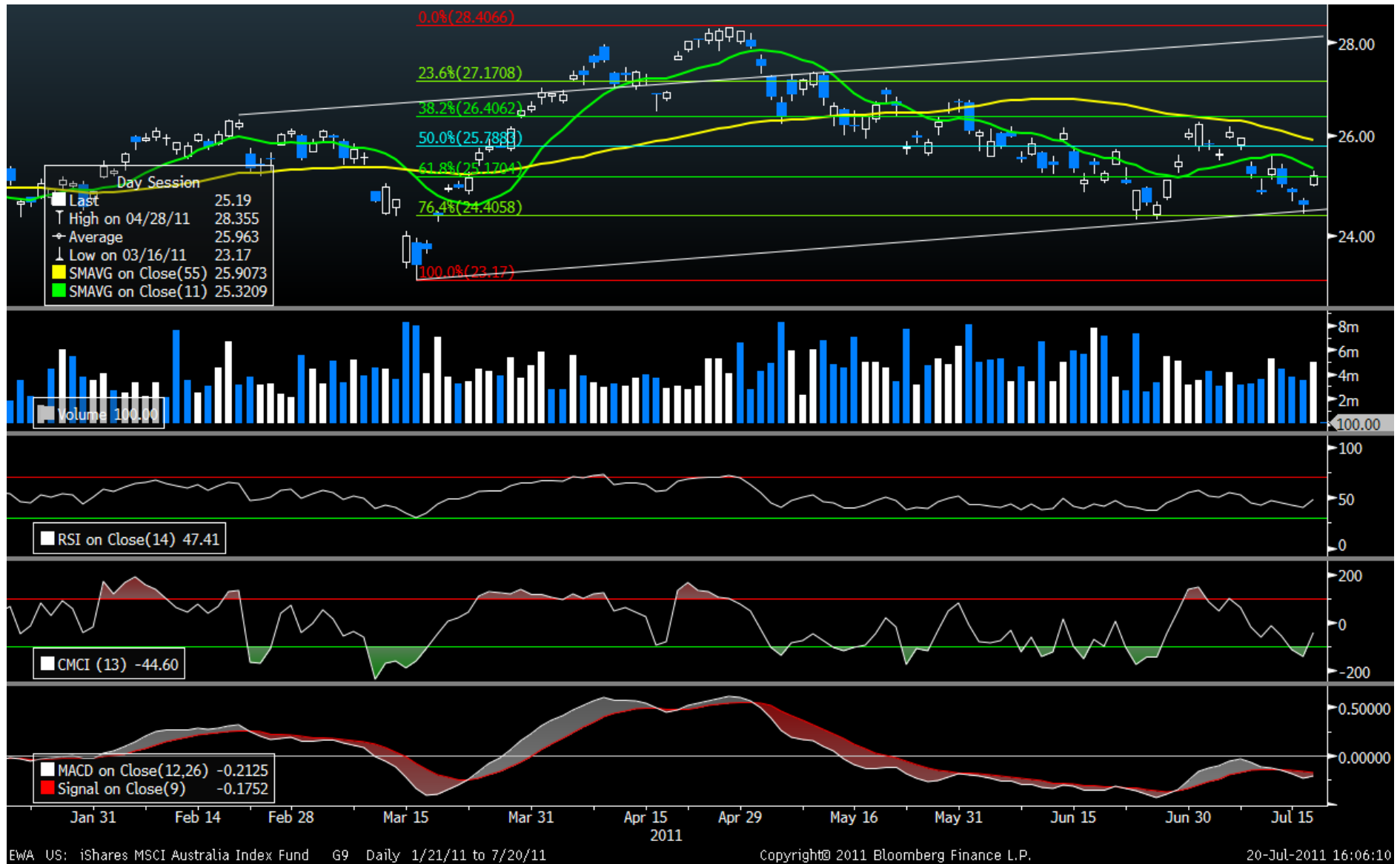
## EZU Correlation Ratio Analysis with SPX – Full Time basis



# EWA - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)

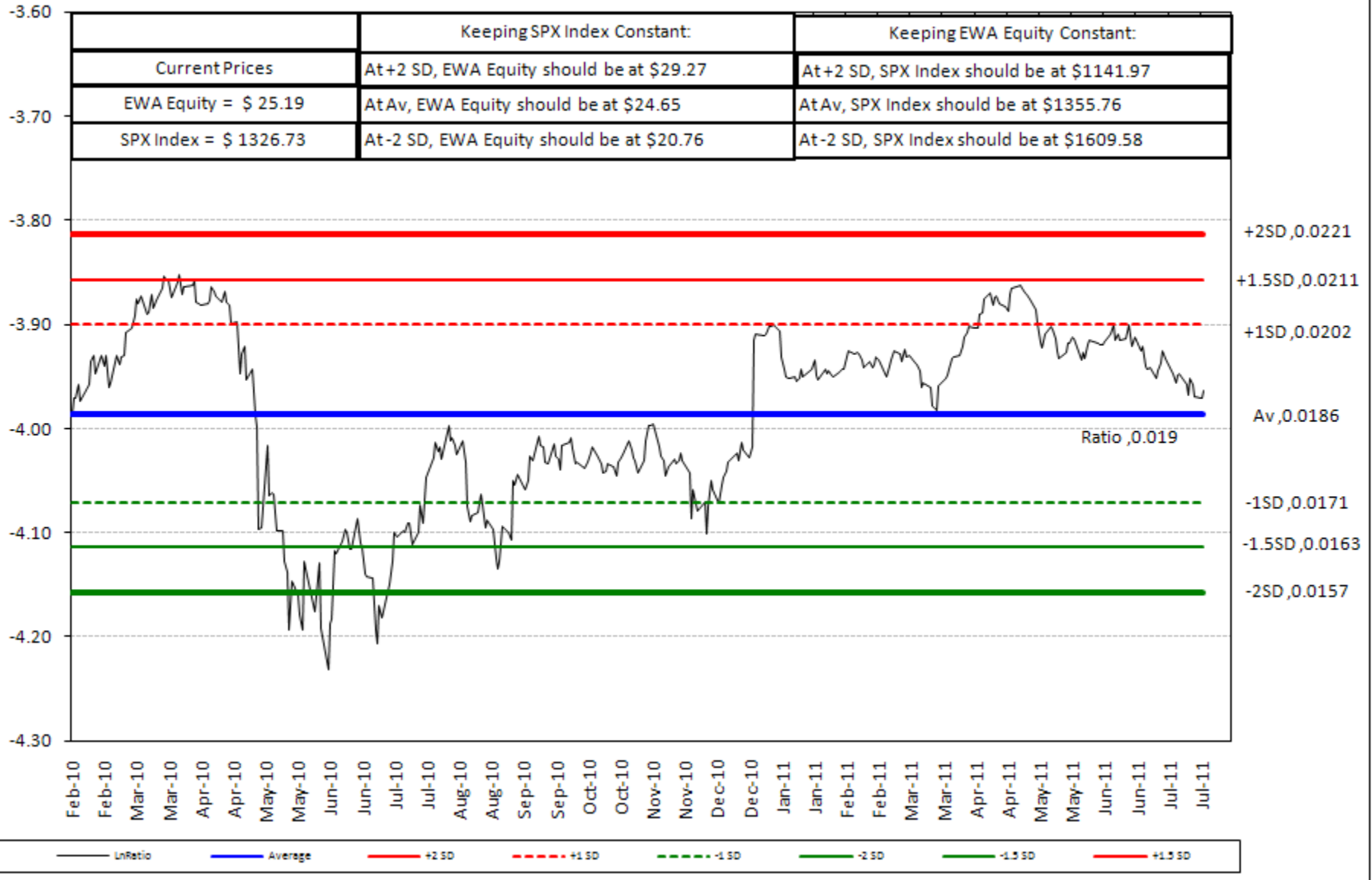


# EWA – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib series - (11D / 55D)



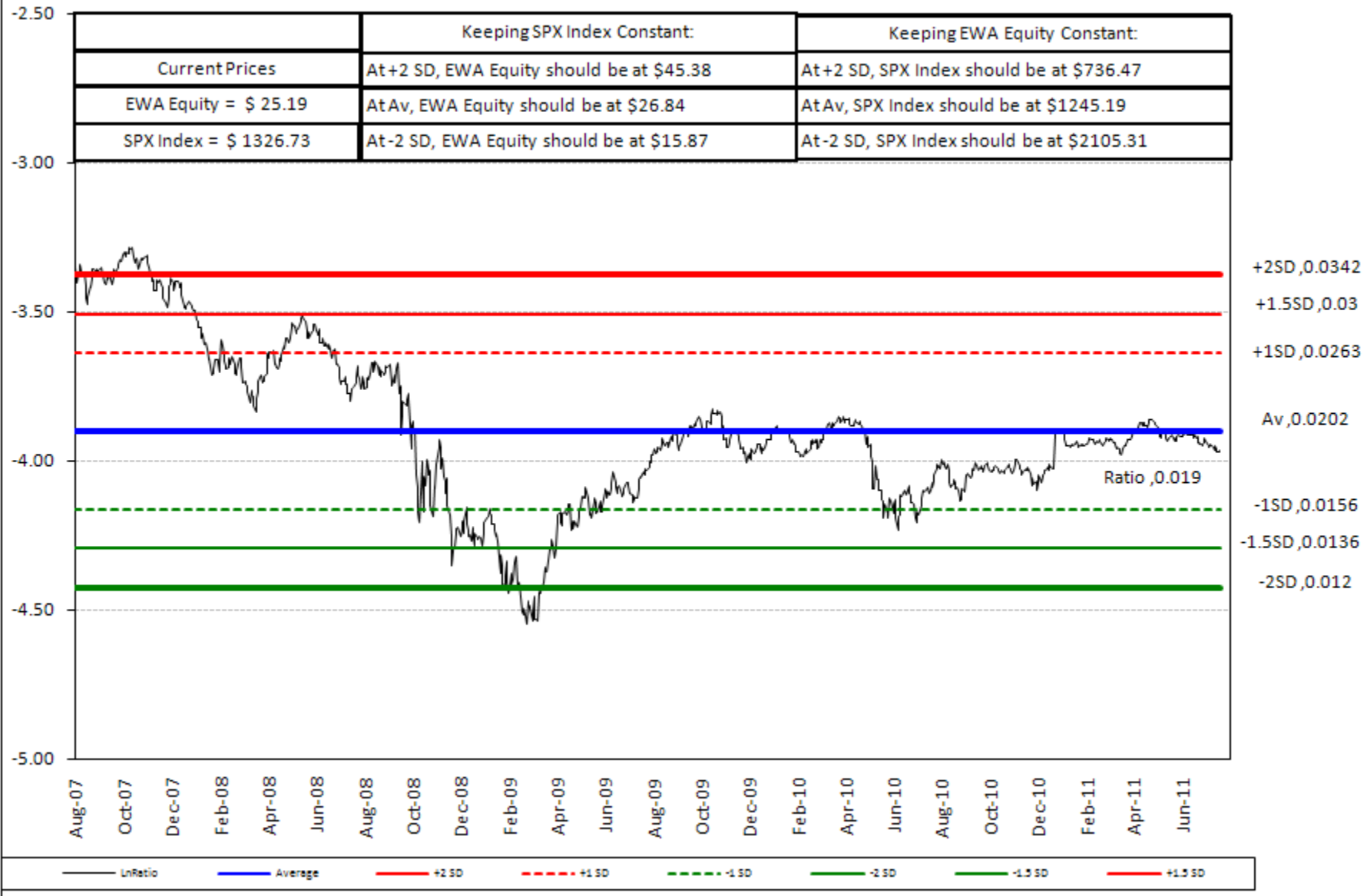
# EWA: SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long EWA Equity and Short SPX Index, Updated till 19 Jul 2011, LAST 365 TRADING DAYS ANALYSIS



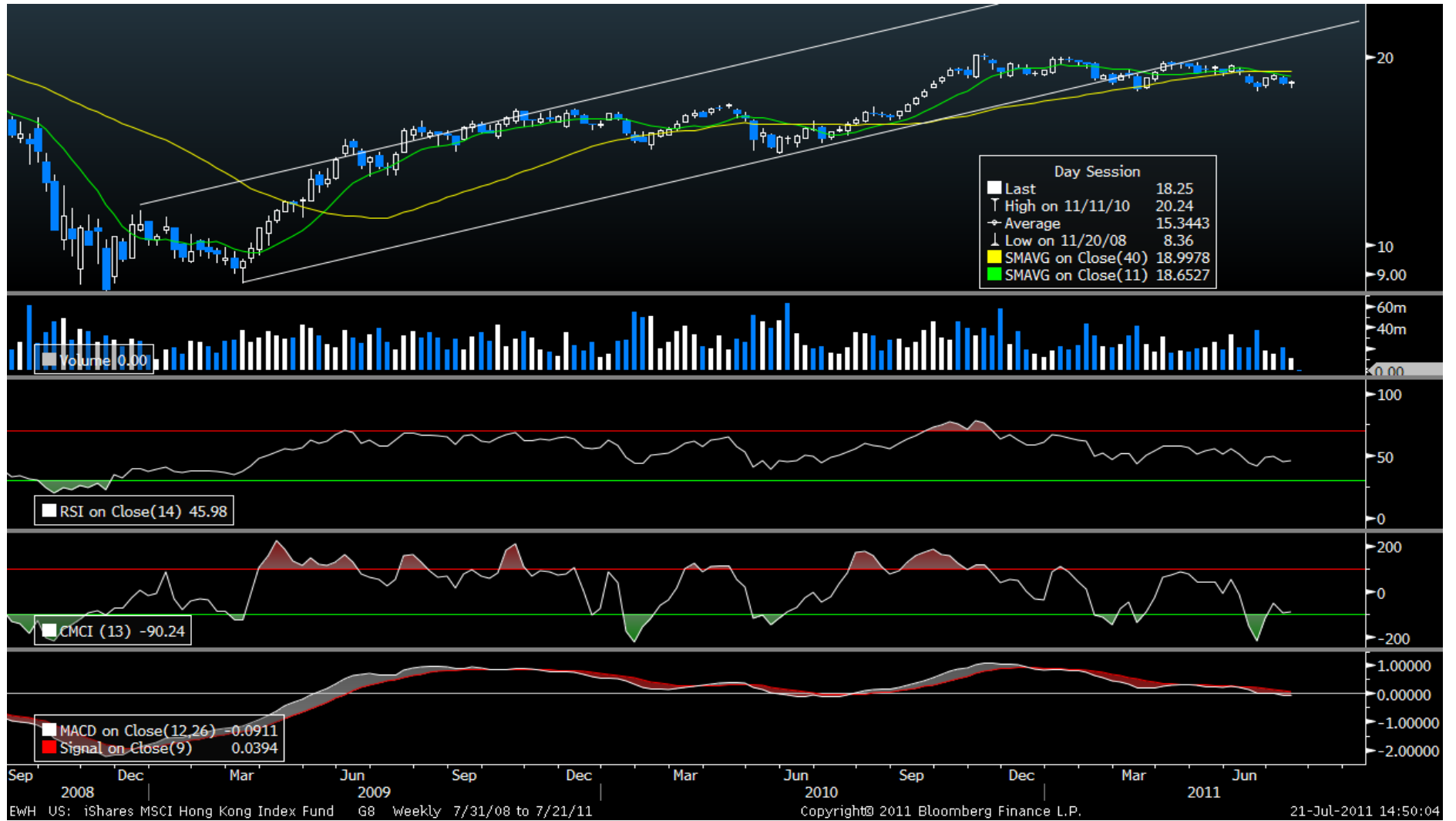
# EWA Correlation Ratio Analysis with SPX – Full Time basis

Long EWA Equity and Short SPX Index, Updated till 19 Jul 2011, LAST 4 Years( 1000 TRADING DAYS)





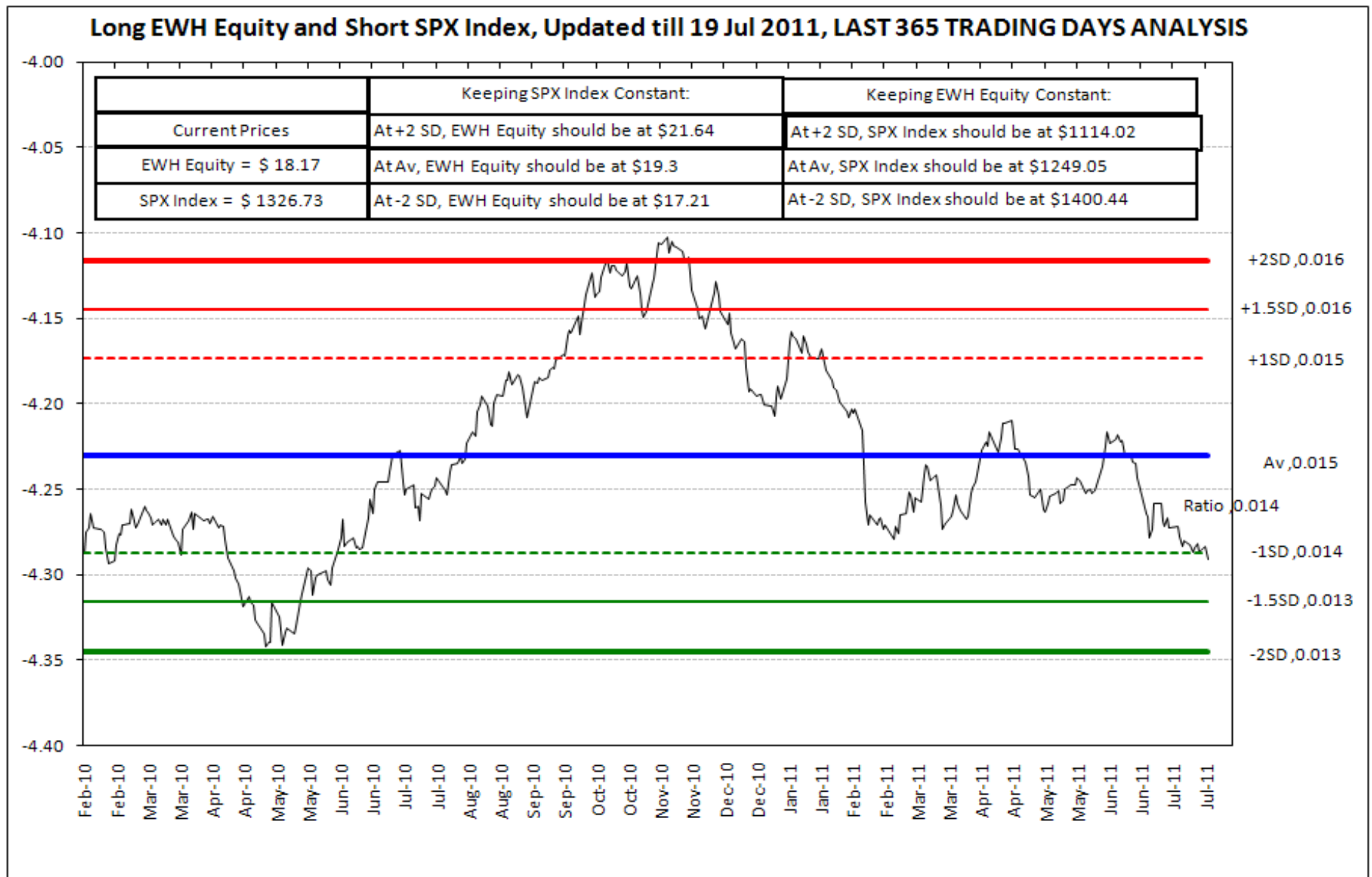
# EWH - Weekly- 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



# EWH – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib Series- (11D / 55D)

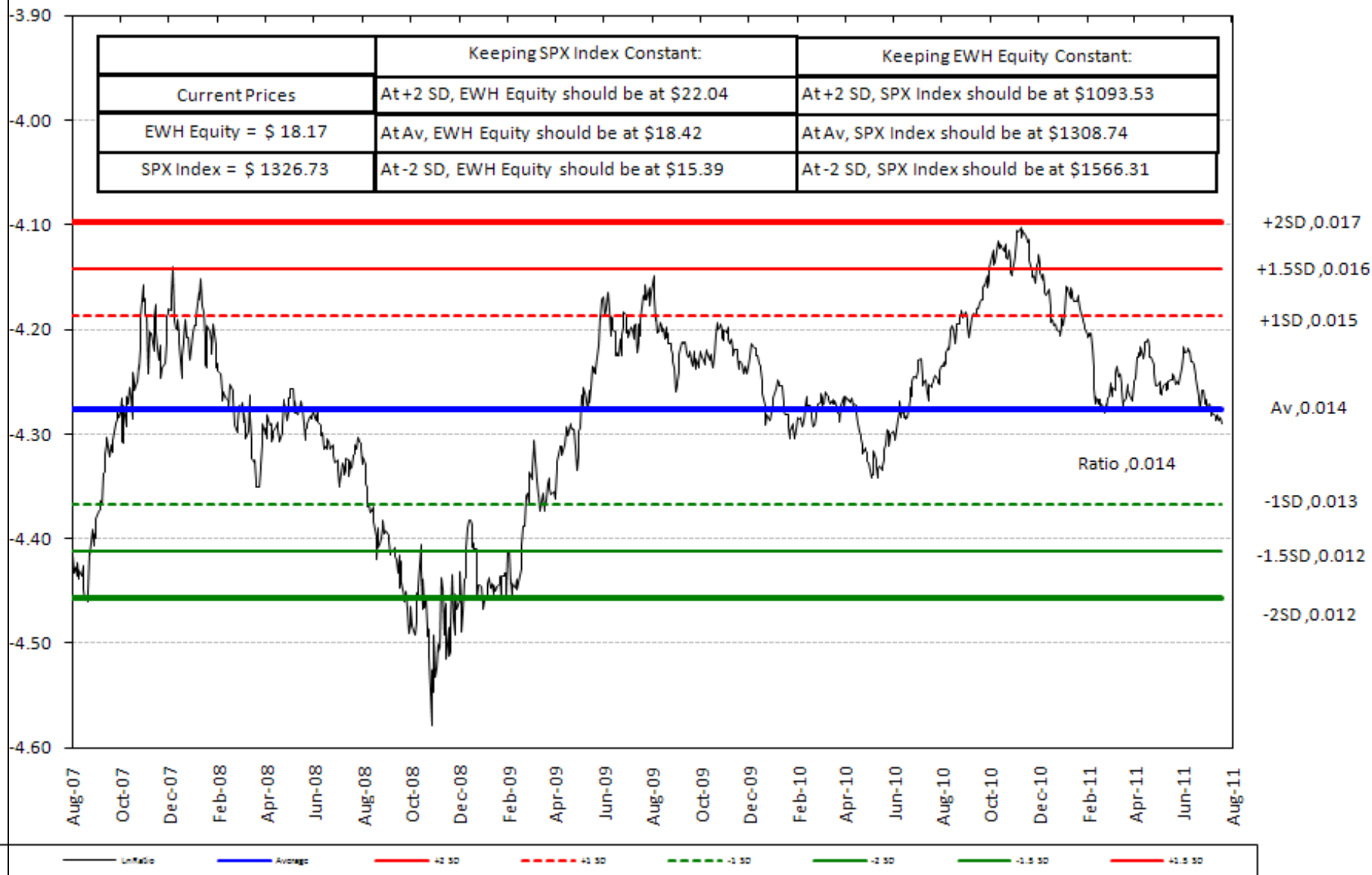


## EWH : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



# EWH Correlation Ratio Analysis with SPX – Full Time basis

**Long EWH Equity and Short SPX Index, Updated till 19 Jul 2011, LAST 1000 TRADING DAYS ANALYSIS**



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