



# SG Capital Research

Global Market Insights

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

**MAEG- WKLY MKTSTR- GL--SG 2011 # JUNE\_07**

**For Immediate Release – *Tuesday AM (EST)***

*By: Suneil R Pavse*

*Contact: apavse@aol.com*

---

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

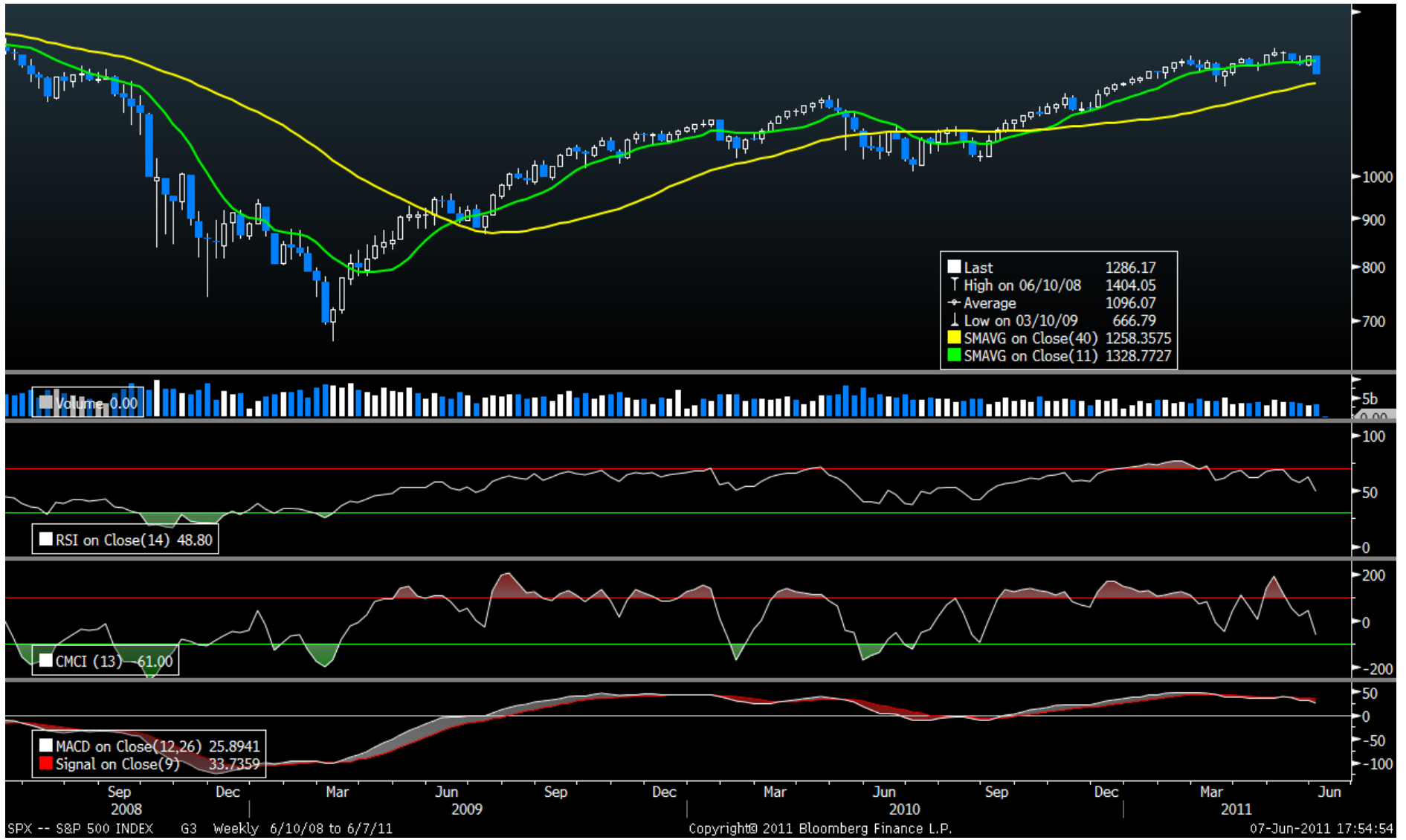
- SPX
- QQQ
- IWM
- EEM
- EZU
  
- Selected Sector may have Analytic Charts as Titled below
  1. SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W ) SMA
  2. SETUP charts Daily – 3 Year with RSI, CCI, MACD ( 11D / 55D) SMA
  3. SD - RATIO CHARTS : QQQ, IWM, EEM, EZU Correlation Ratio Analysis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

## SD – PROCESS

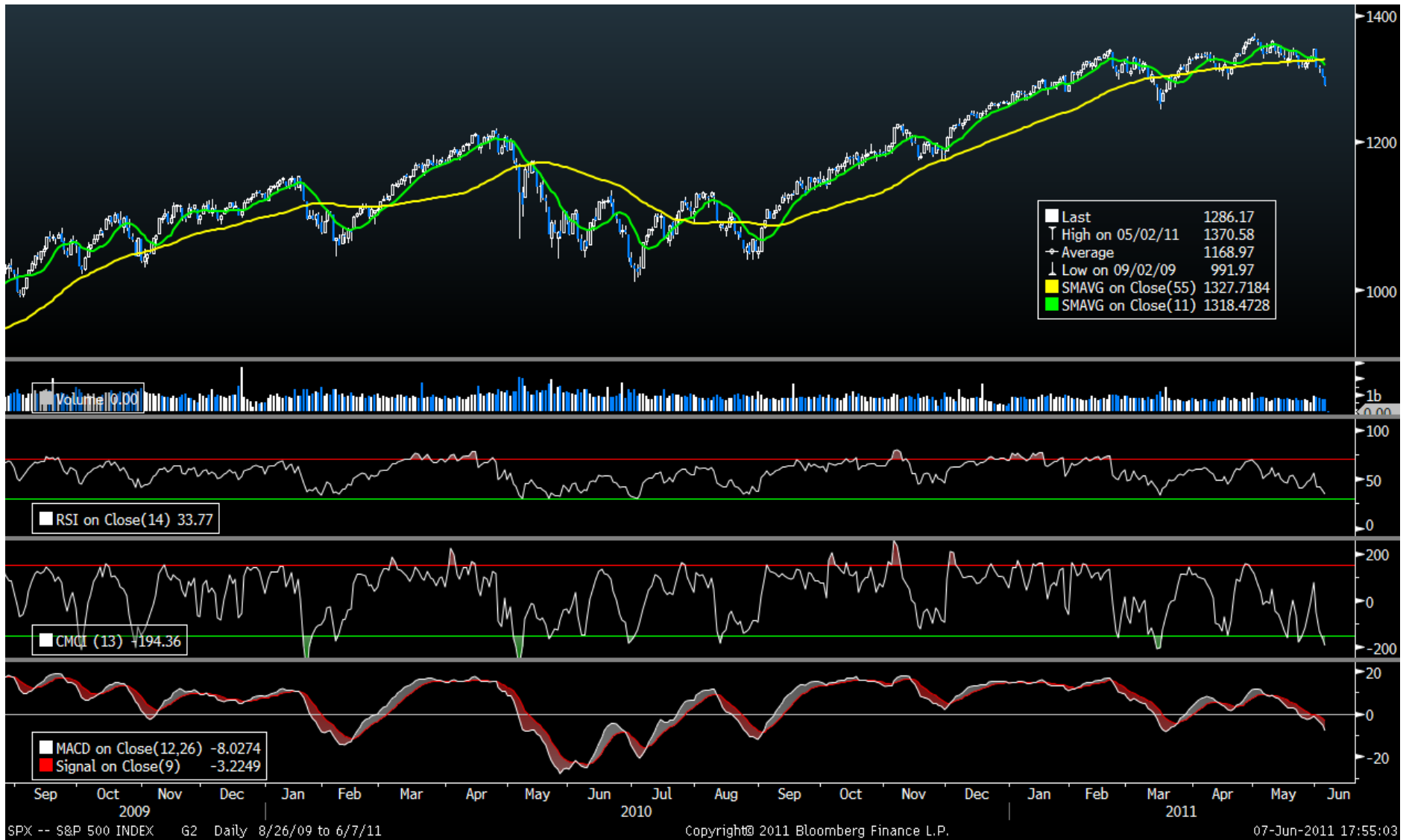
**Under/Over** valuation criteria based on +/- 2 SD levels v/ s SPX.

1. Below -2 SD level on 365 D basis: **Undervalued – None**
2. Above +2 SD level on 365 D basis: **Overvalued - None**

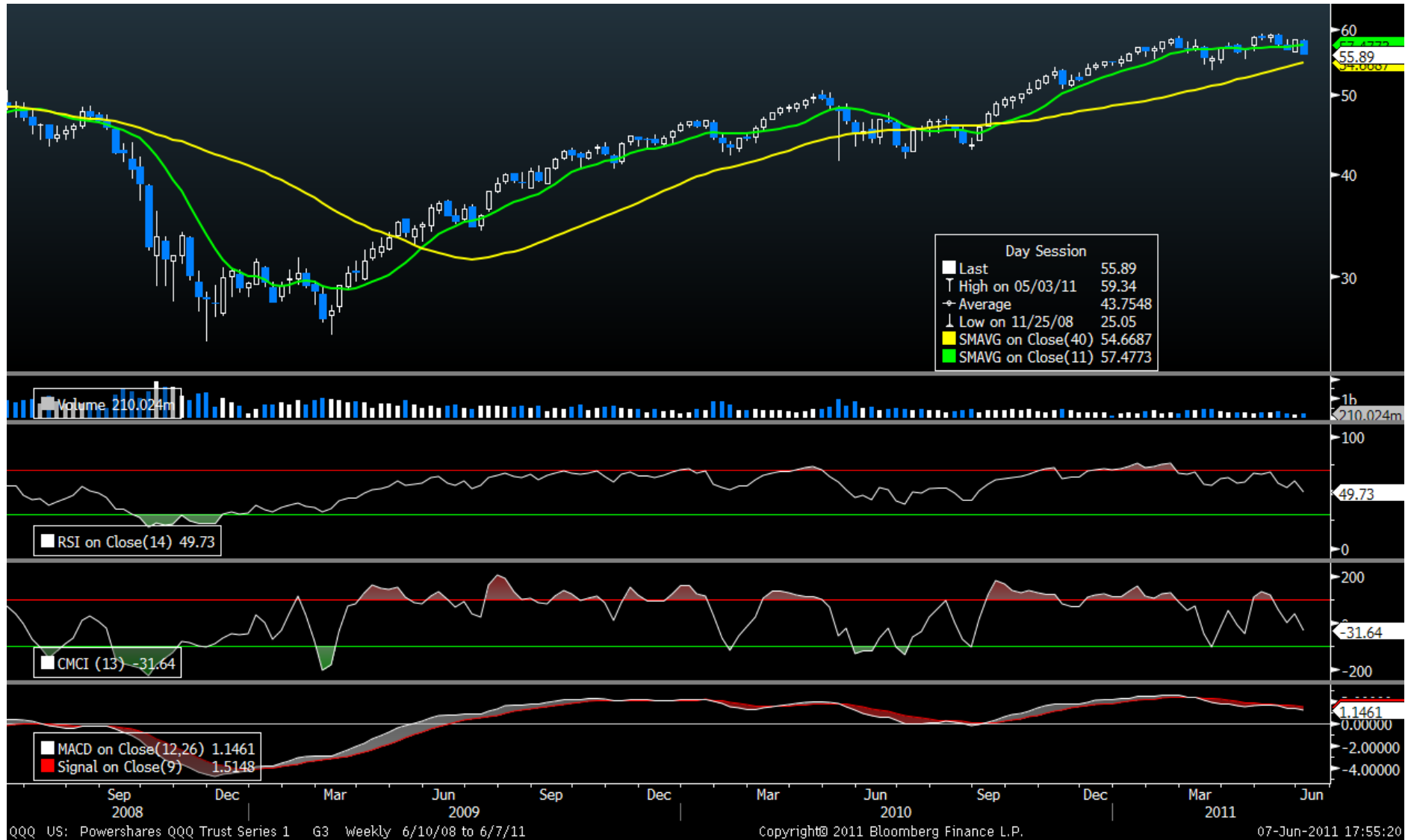
# SPX - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



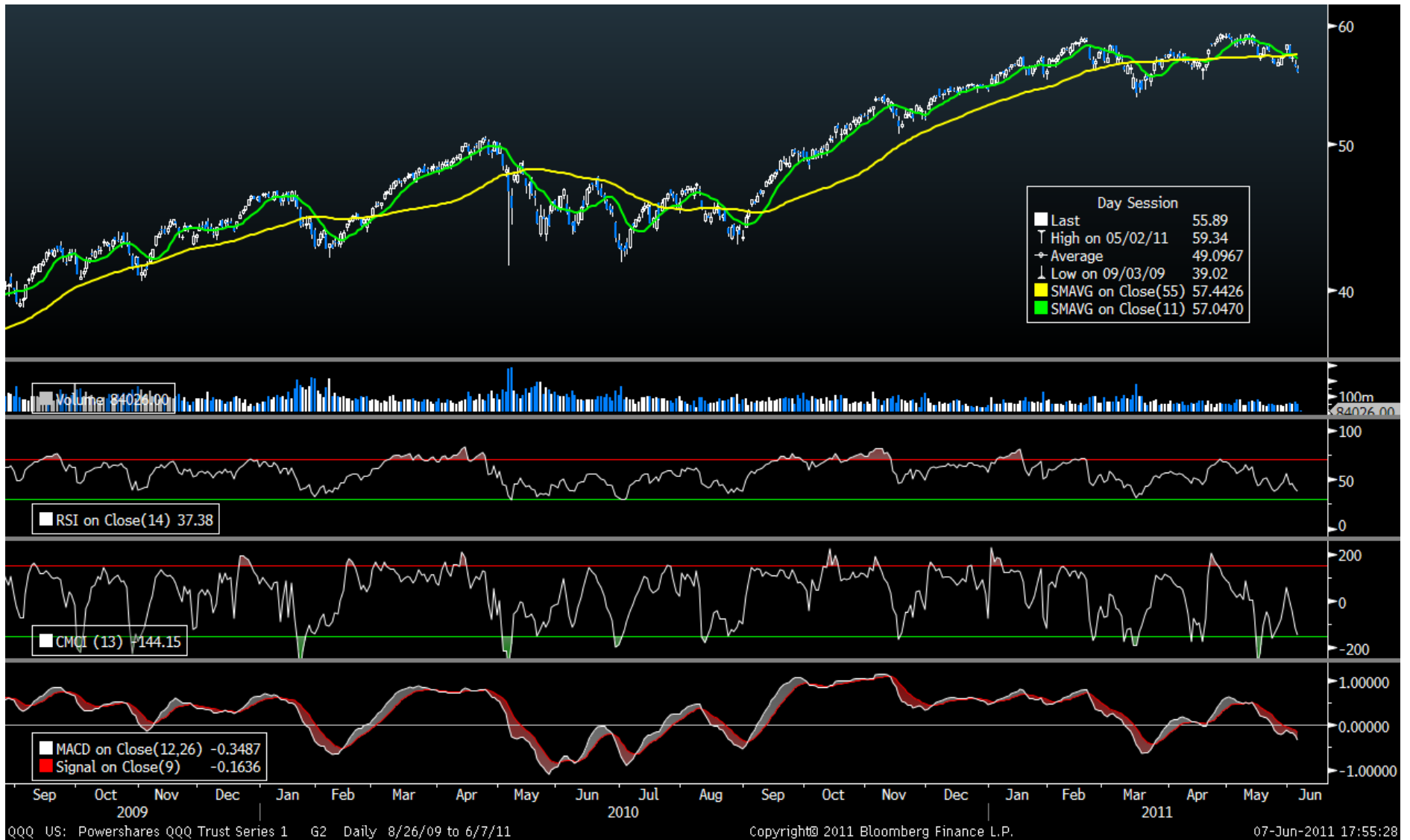
# SPX – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

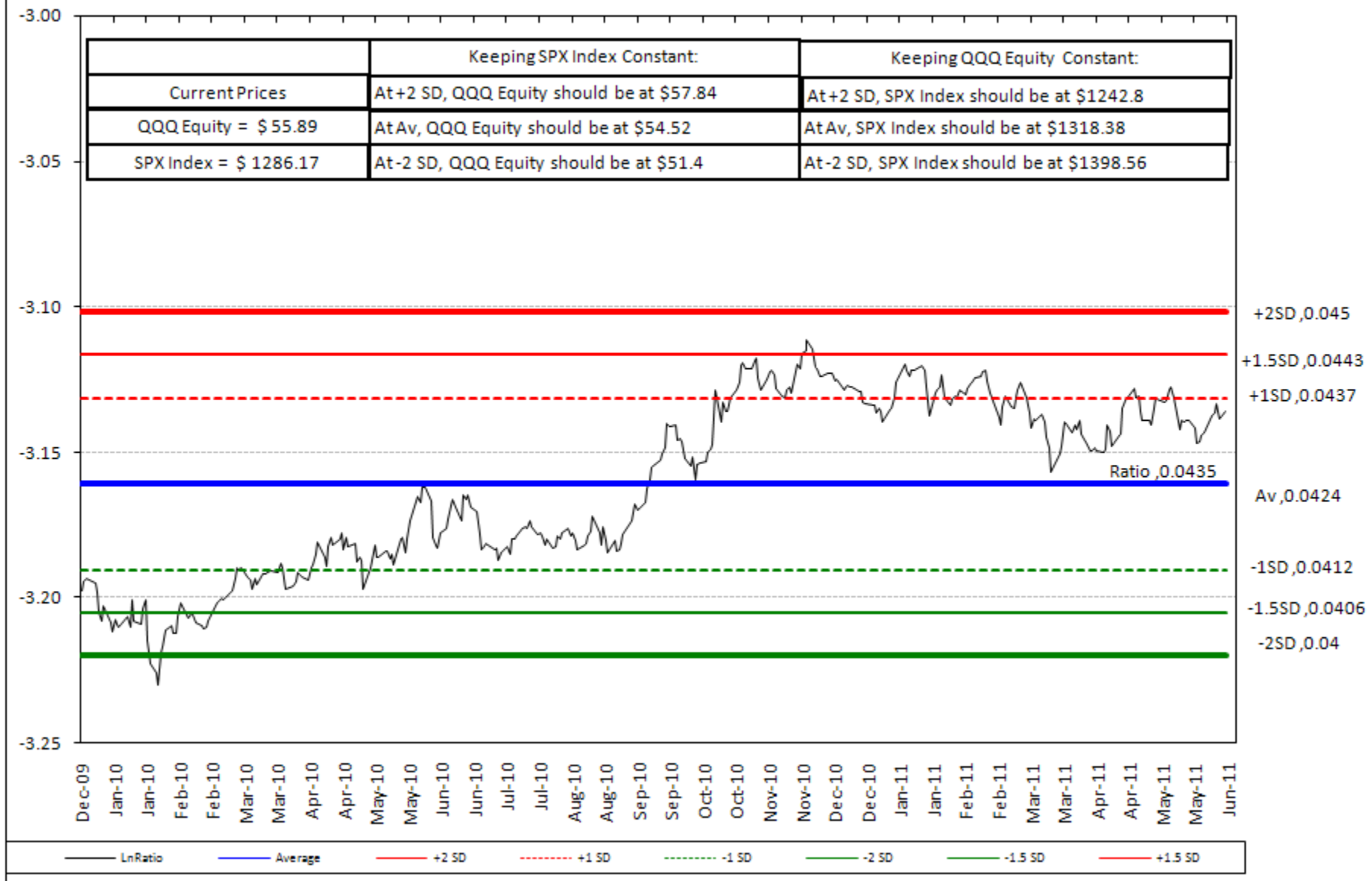


# QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



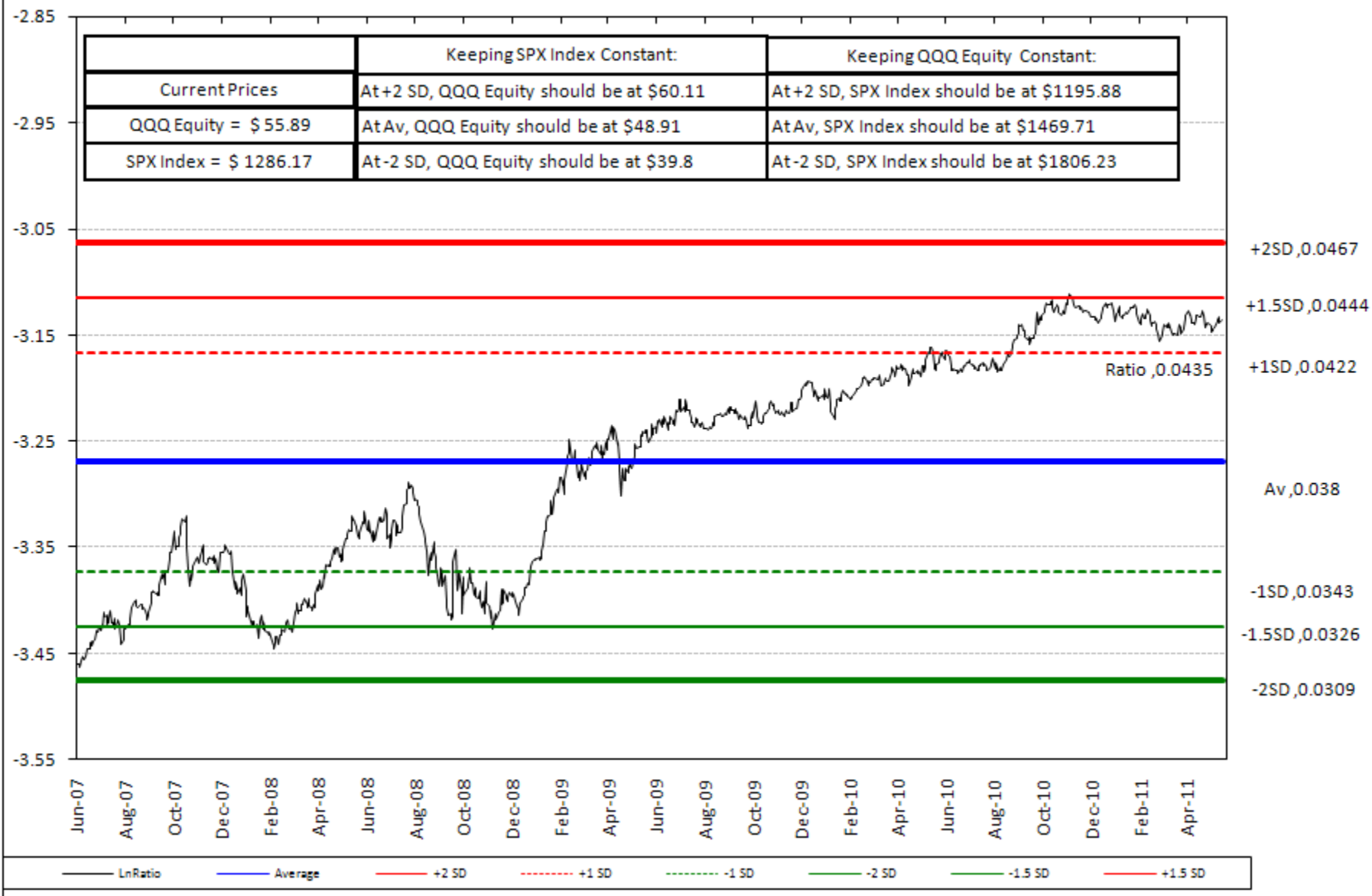
# QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long QQQ Equity and Short SPX Index, Updated till 06 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



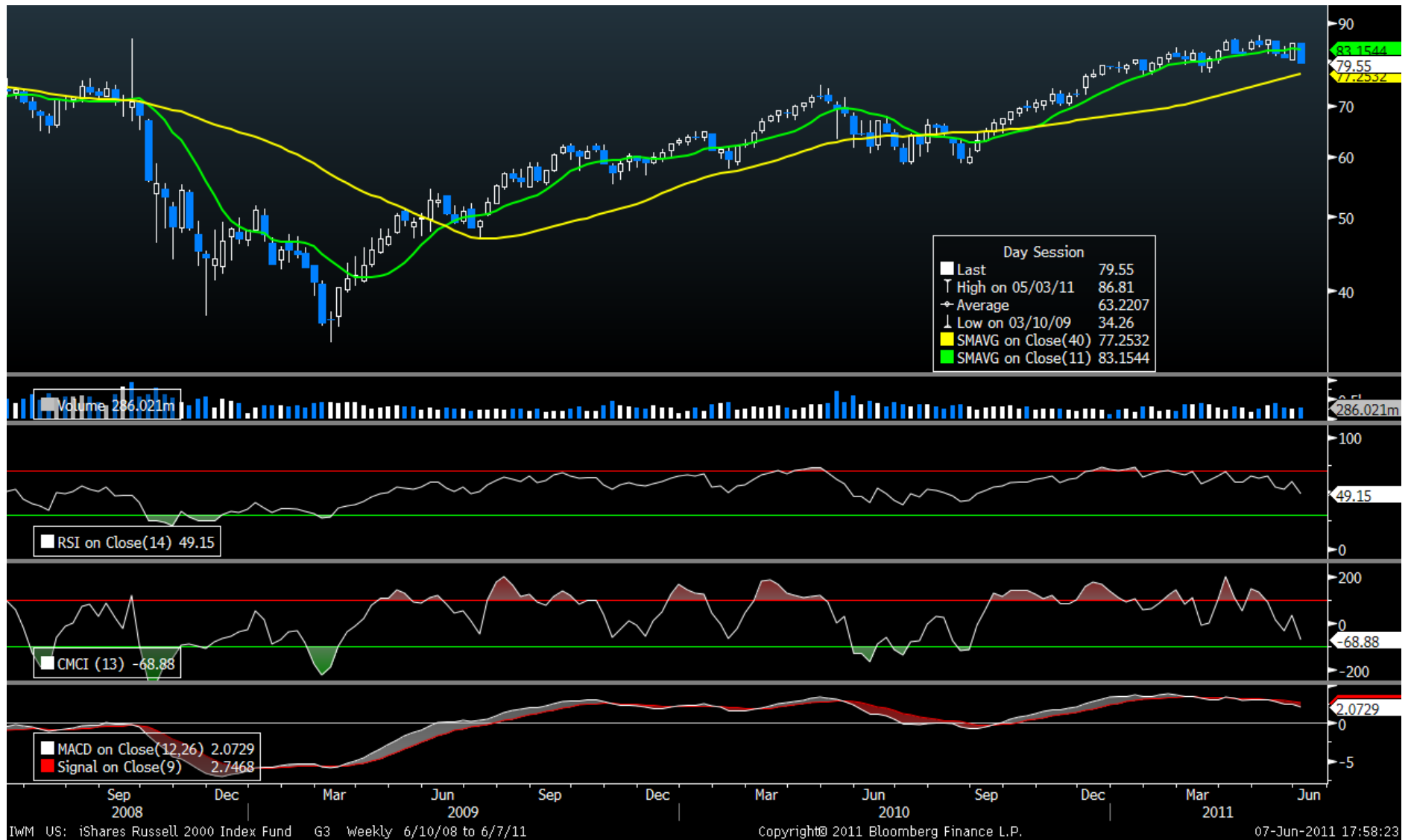
## QQQ Correlation Ratio Analysis with SPX – Full Time basis

Long QQQ Equity and Short SPX Index, Updated till 06 Jun 2011, LAST 4 Years( 1000 TRADING DAYS)

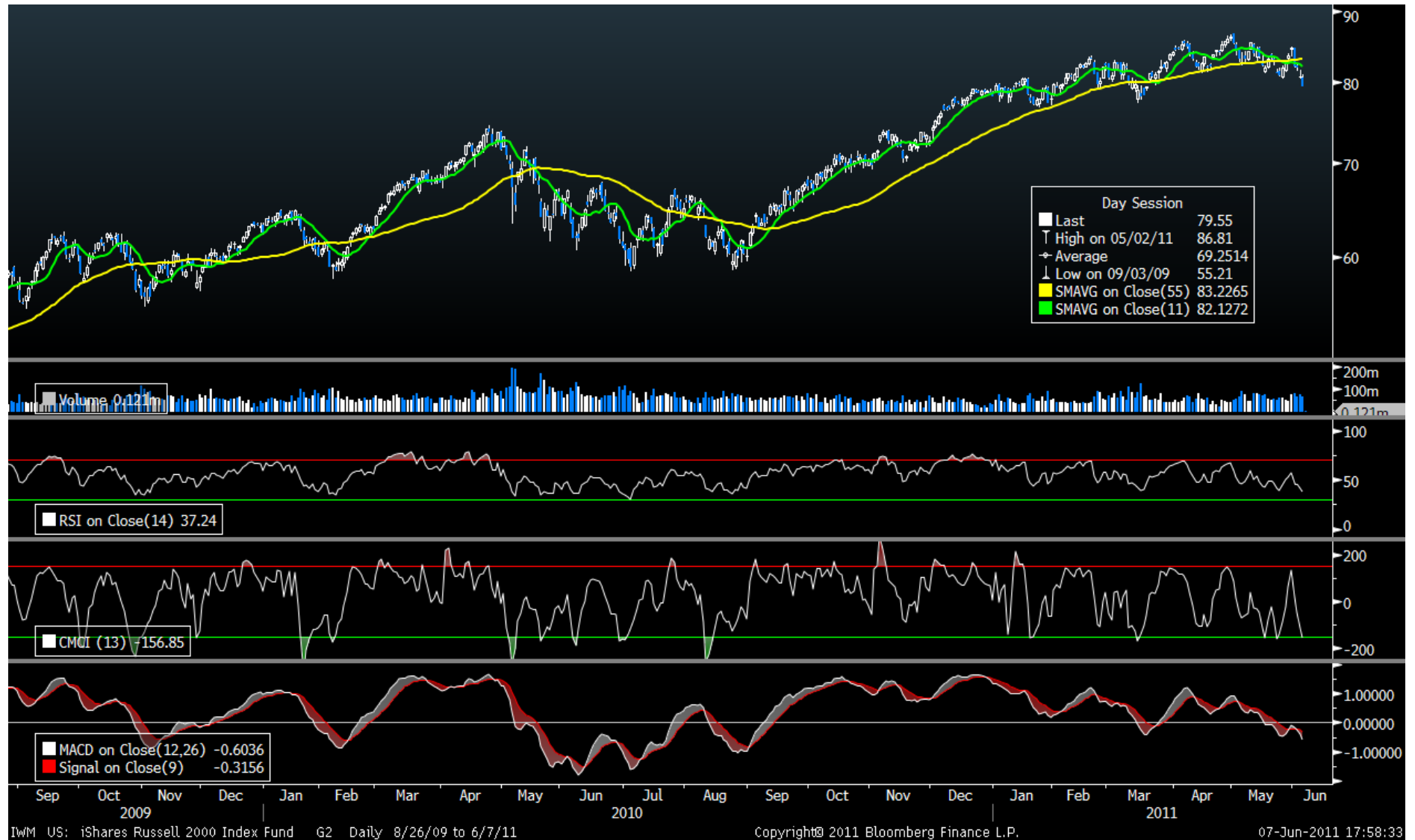




# IWM - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

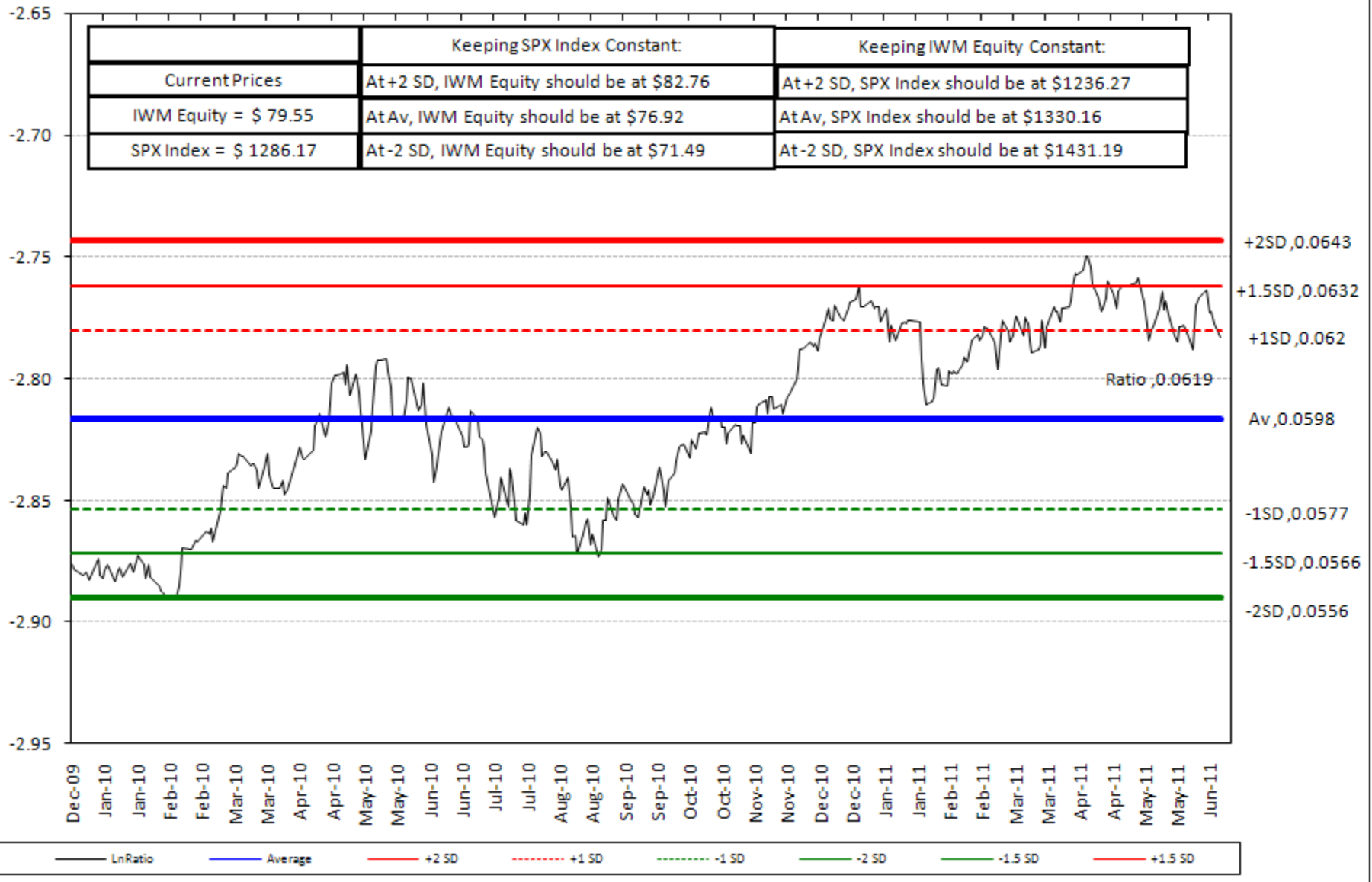


# IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



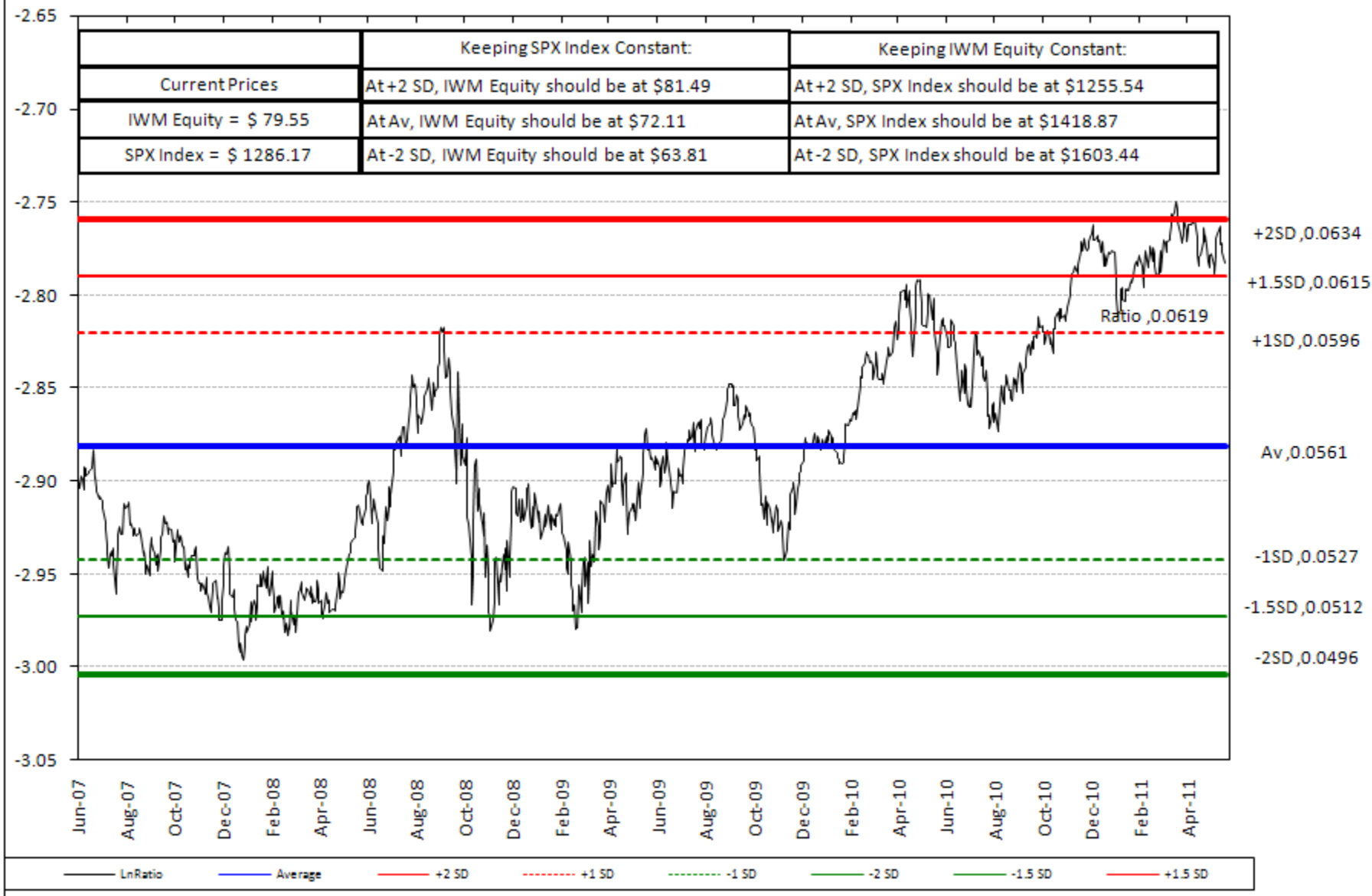
# IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long IWM Equity and Short SPX Index, Updated till 06 Jun 2011, LAST 365 TRADING DAYS ANALYSIS

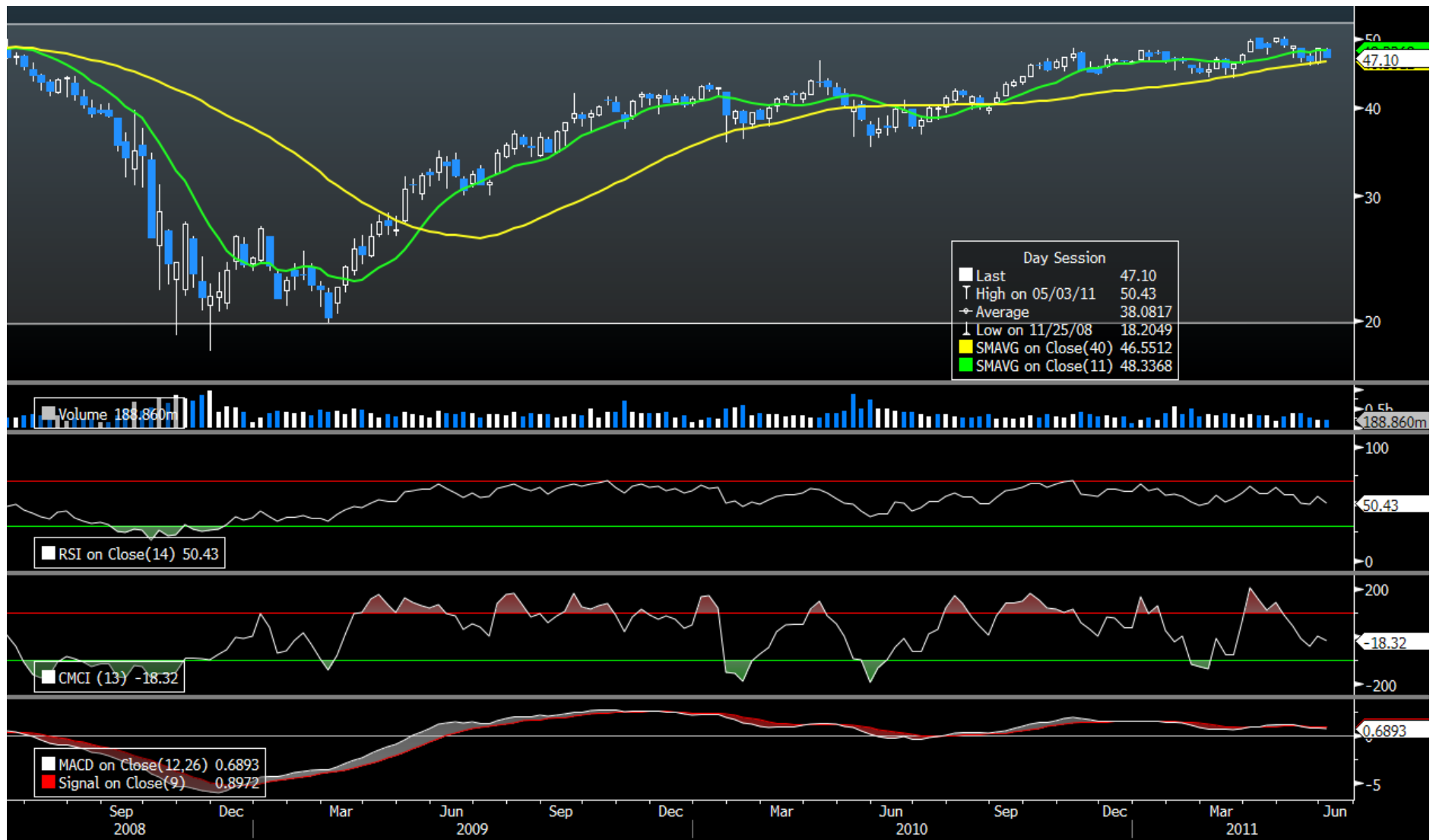


## IWM Correlation Ratio Analysis with SPX – Full Time basis

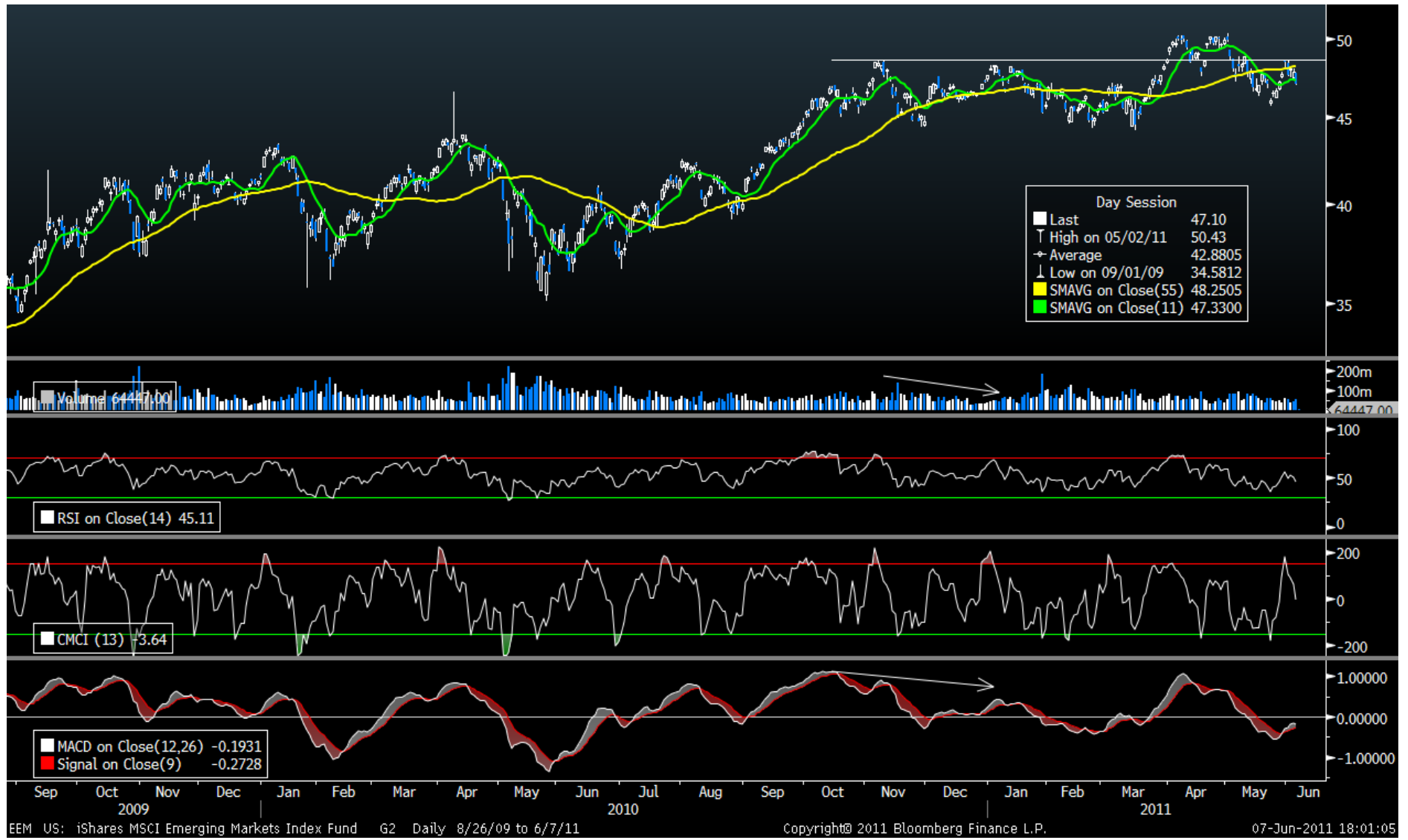
**Long IWM Equity and Short SPX Index, Updated till 06 Jun 2011, LAST 4 Years( 1000 TRADING DAYS)**



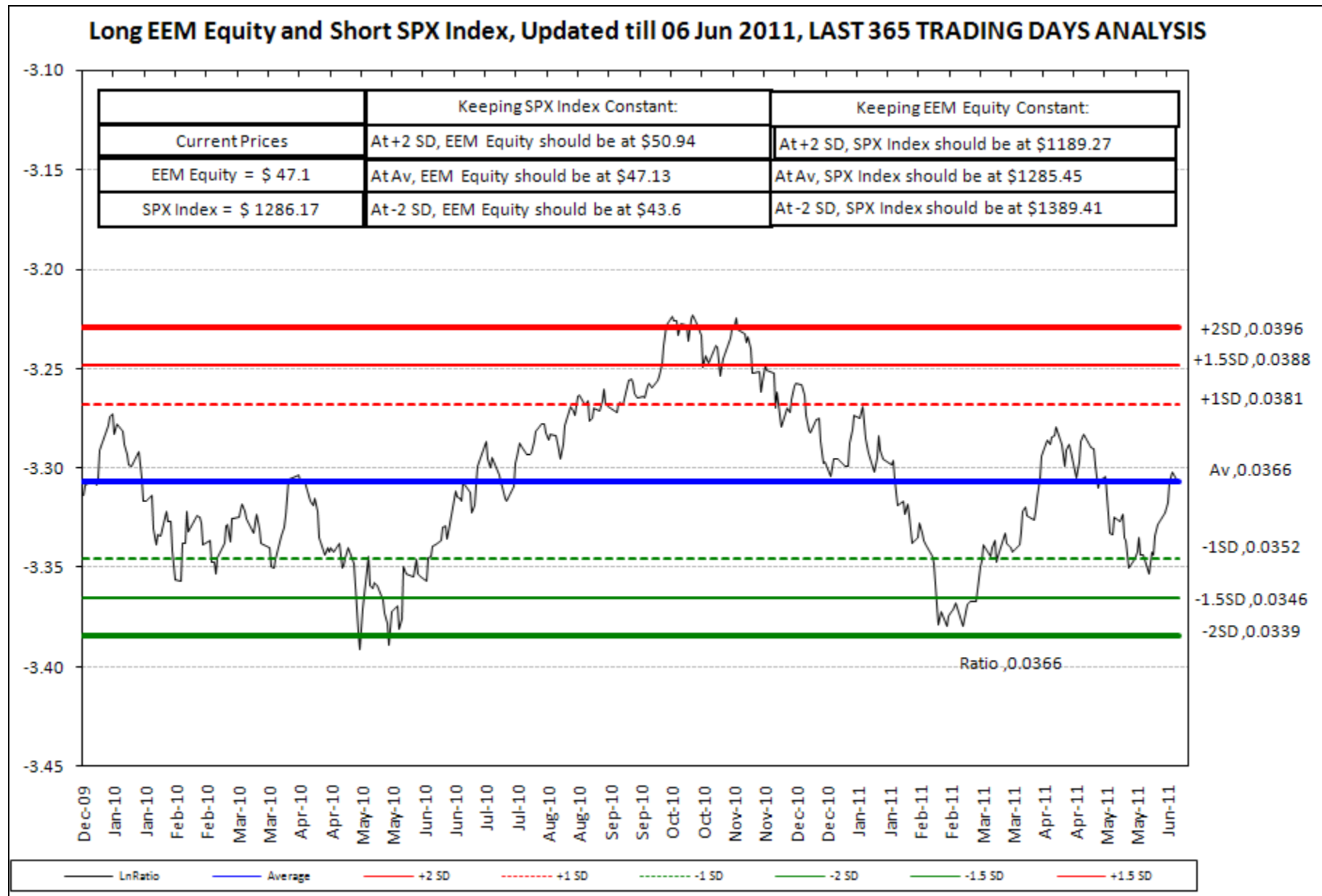
# EEM - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



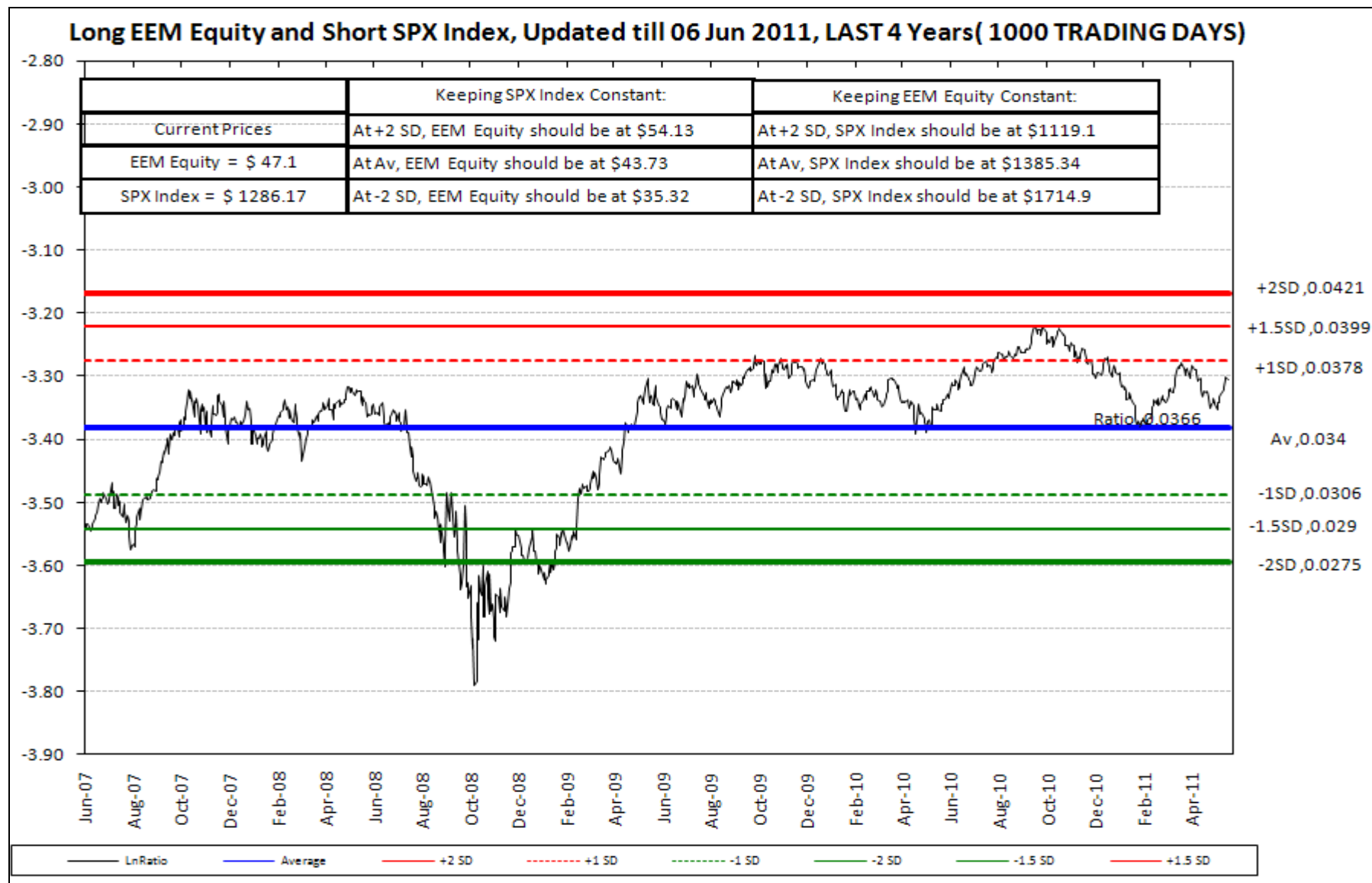
# EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

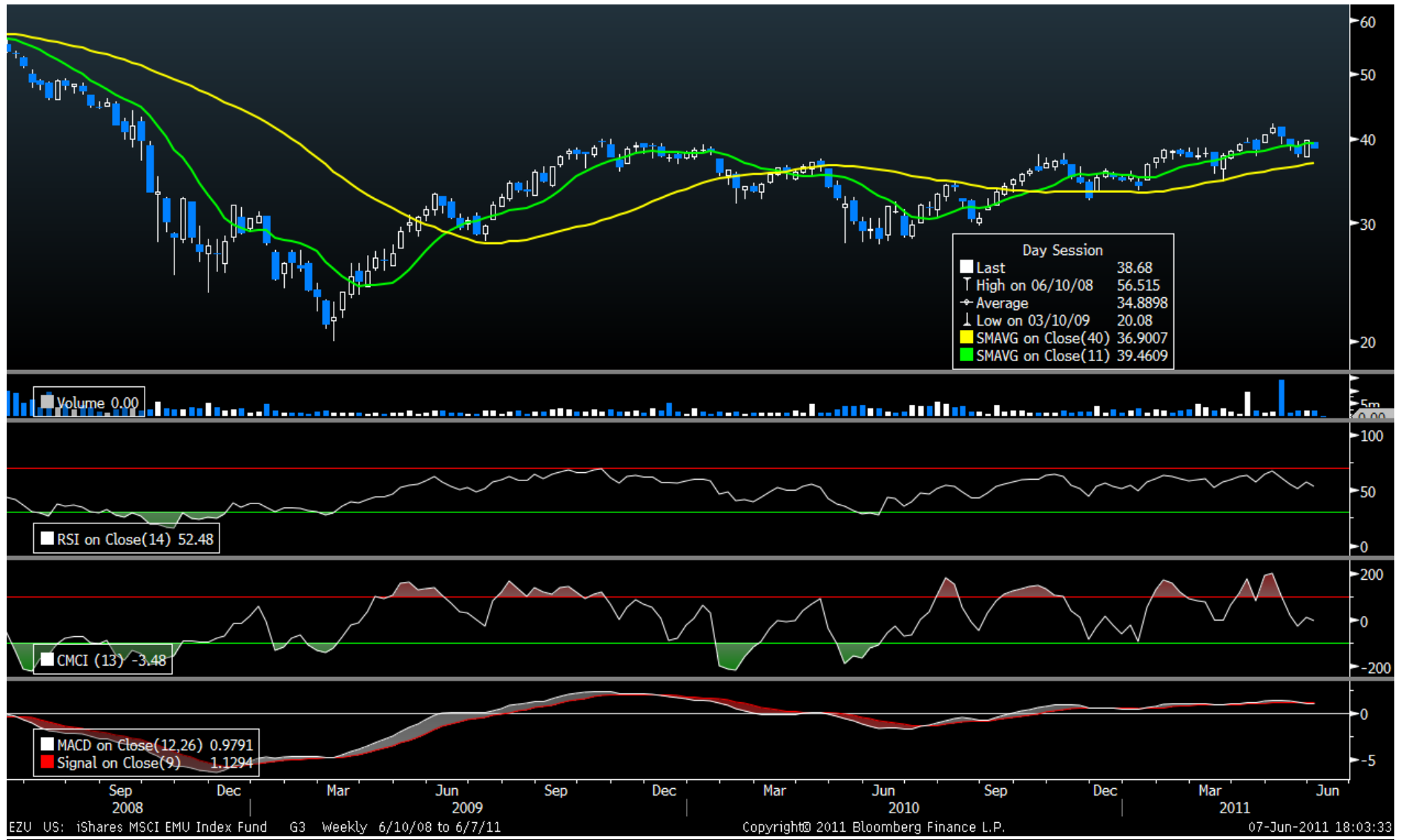


## EEM Correlation Ratio Analysis with SPX – Full Time basis

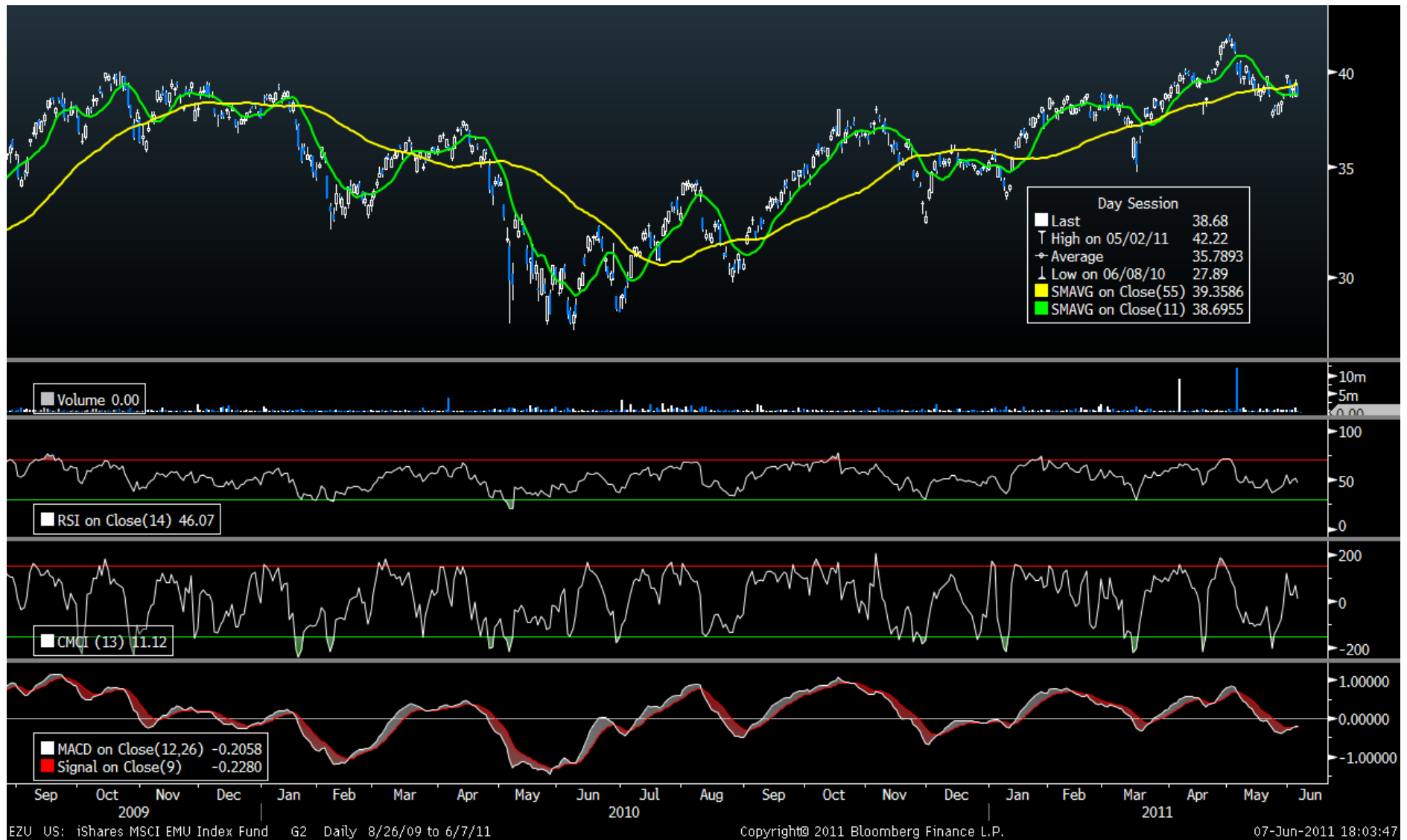




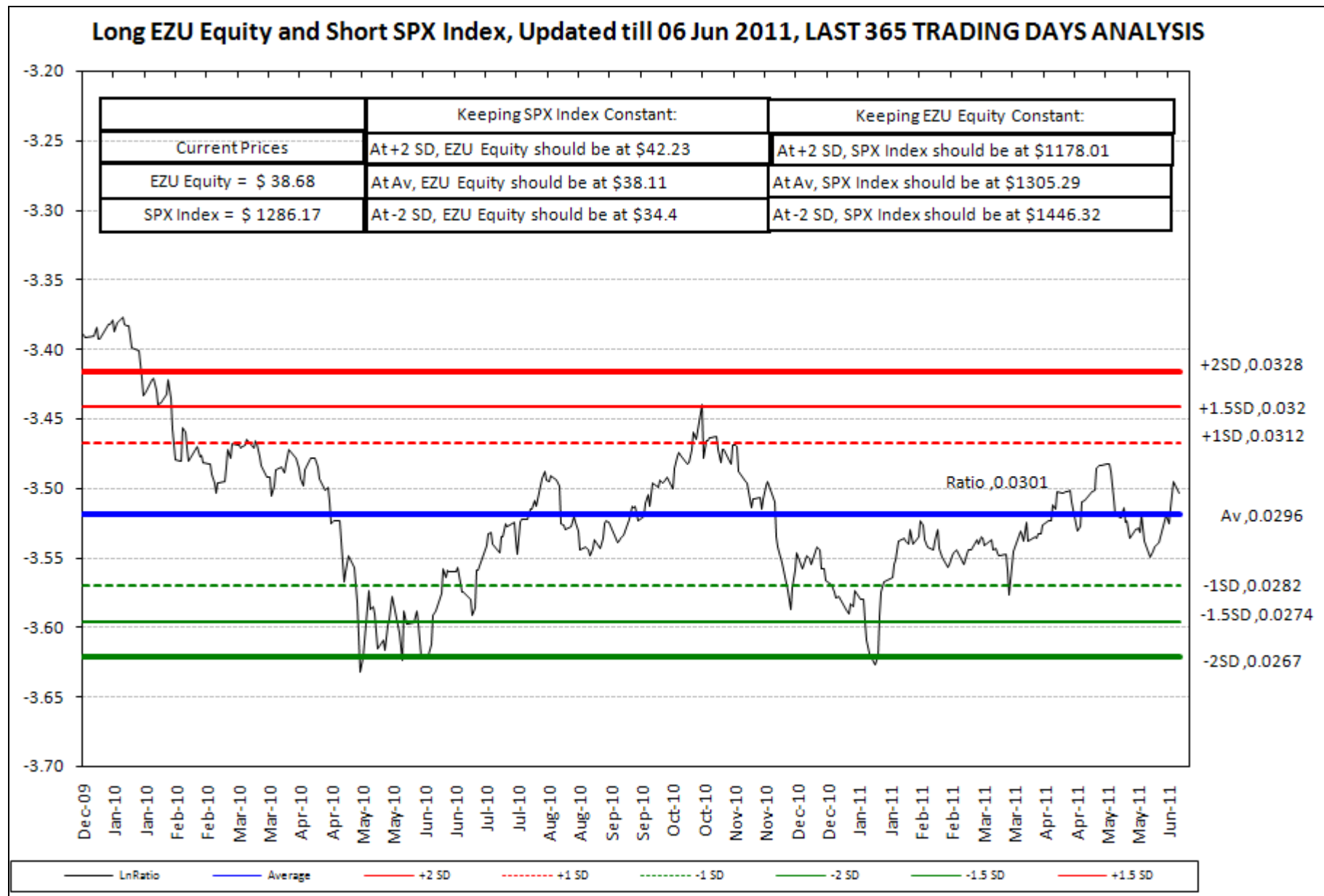
# EZU - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



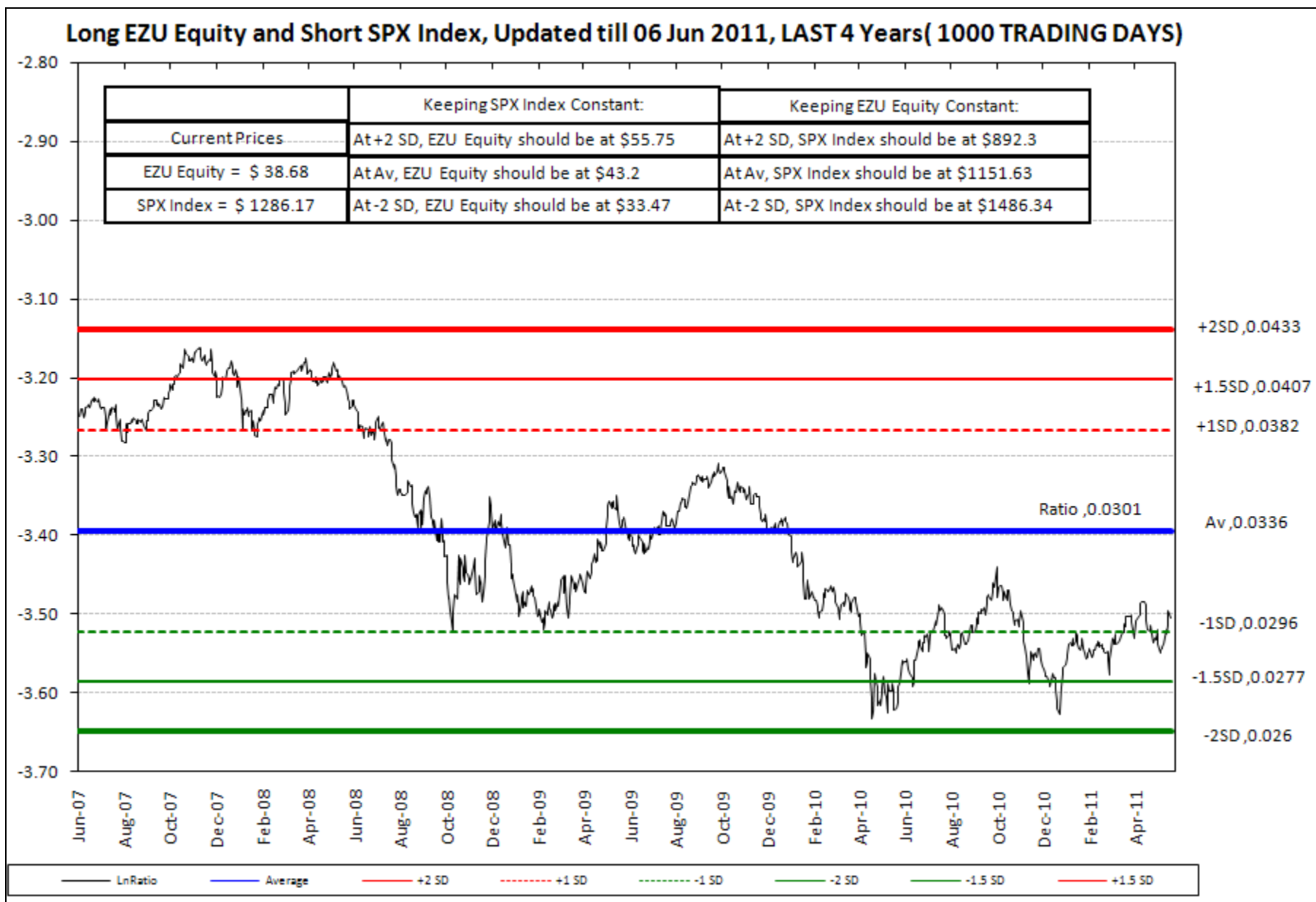
# EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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



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



**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.