



SG Capital Research

Global Market Insights

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

MAEG- WKLY MKTSTR- GL--SG 2011 # JUNE_29

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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.

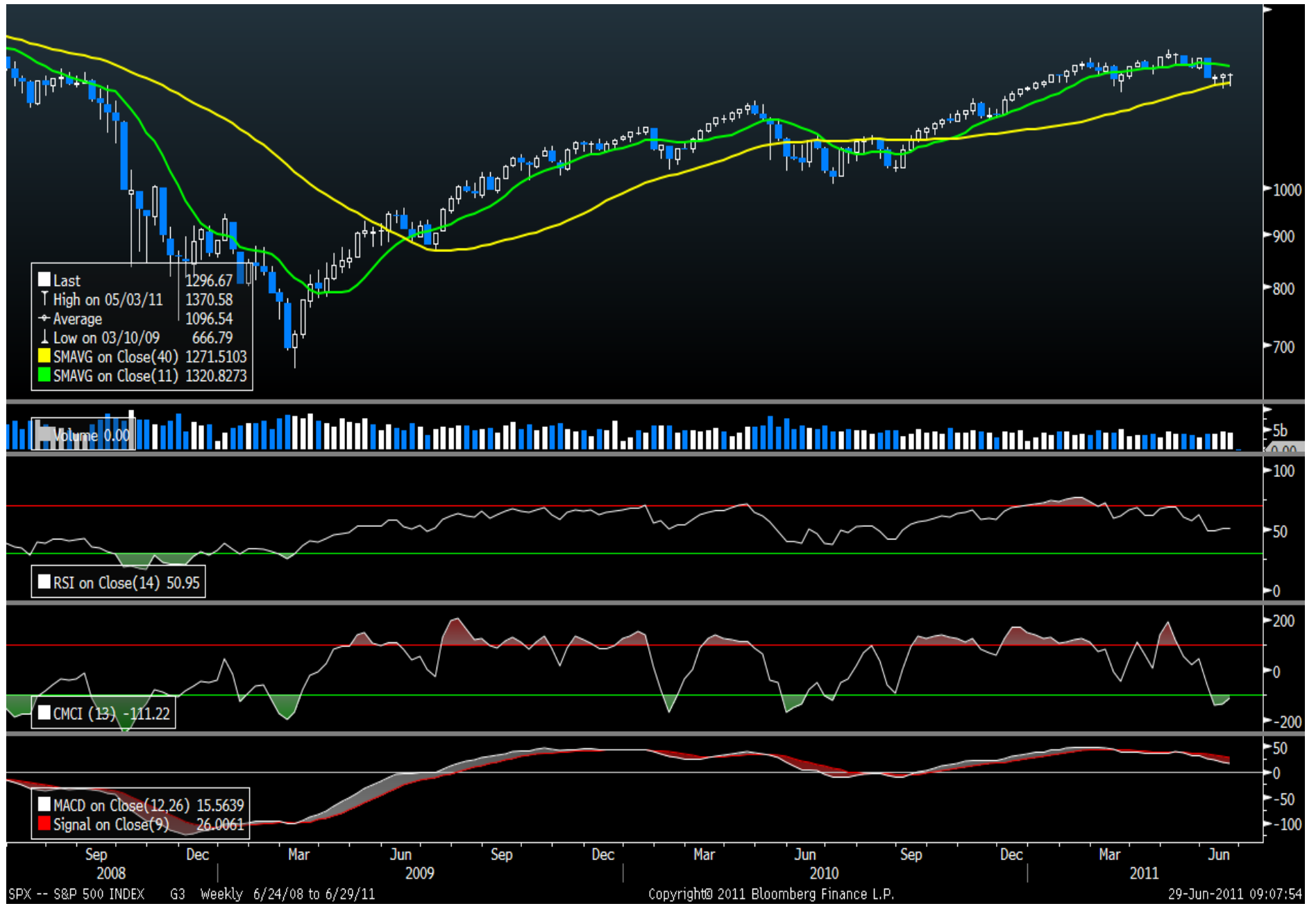
1. Below -2 SD level on 365 D basis: **Undervalued**

None

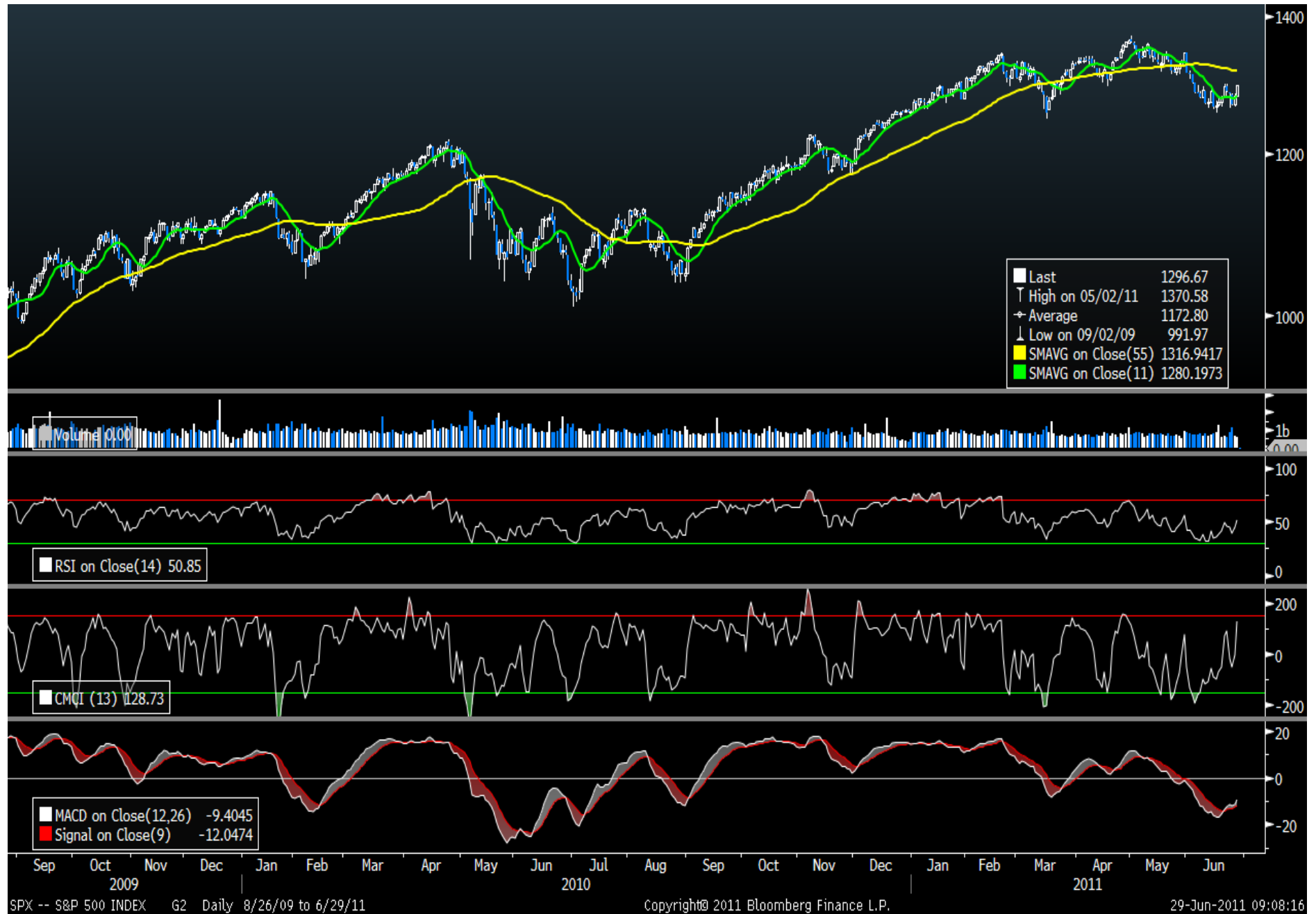
2. Above +2 SD level on 365 D basis: **Overvalued**

None

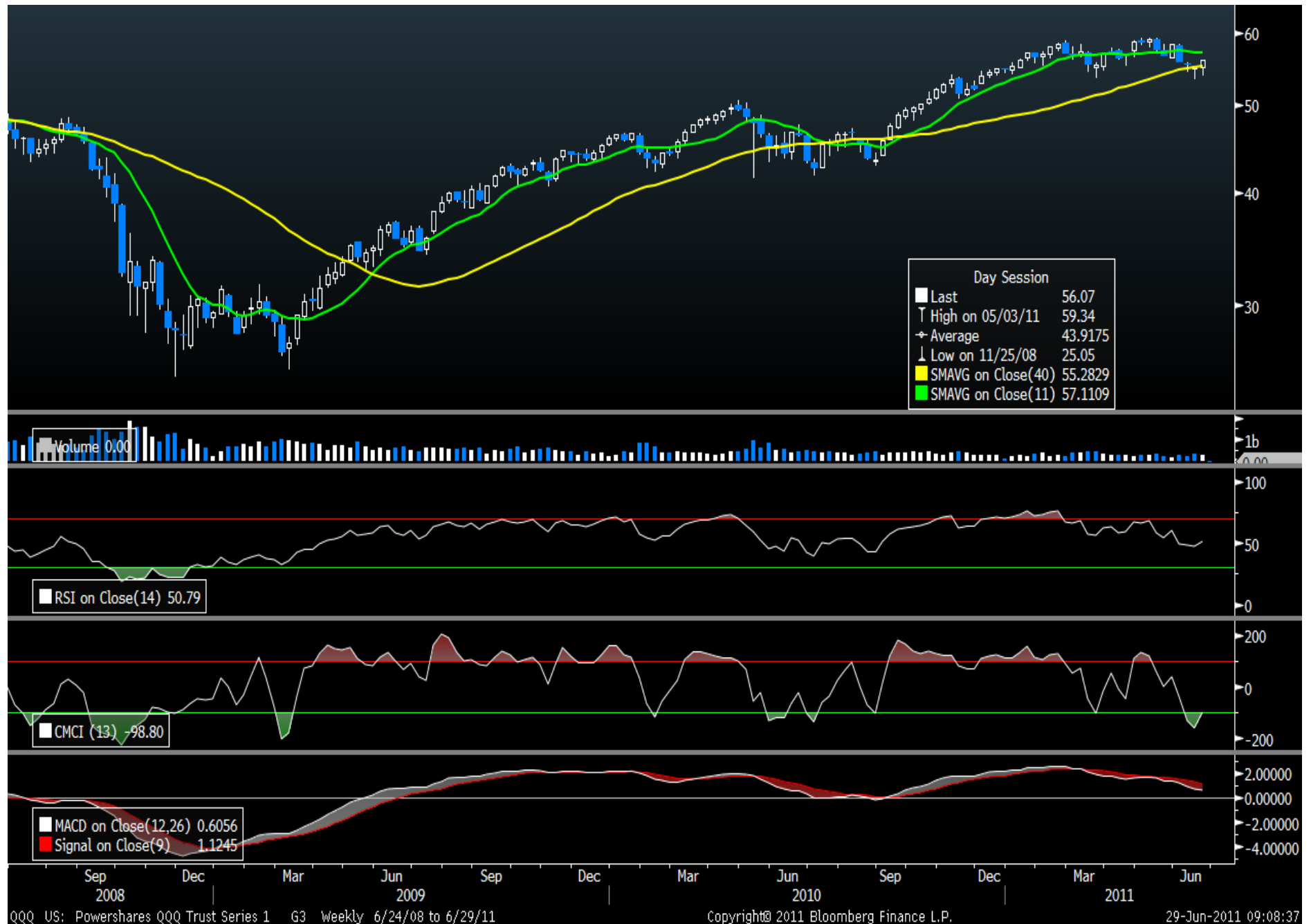
SPX - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



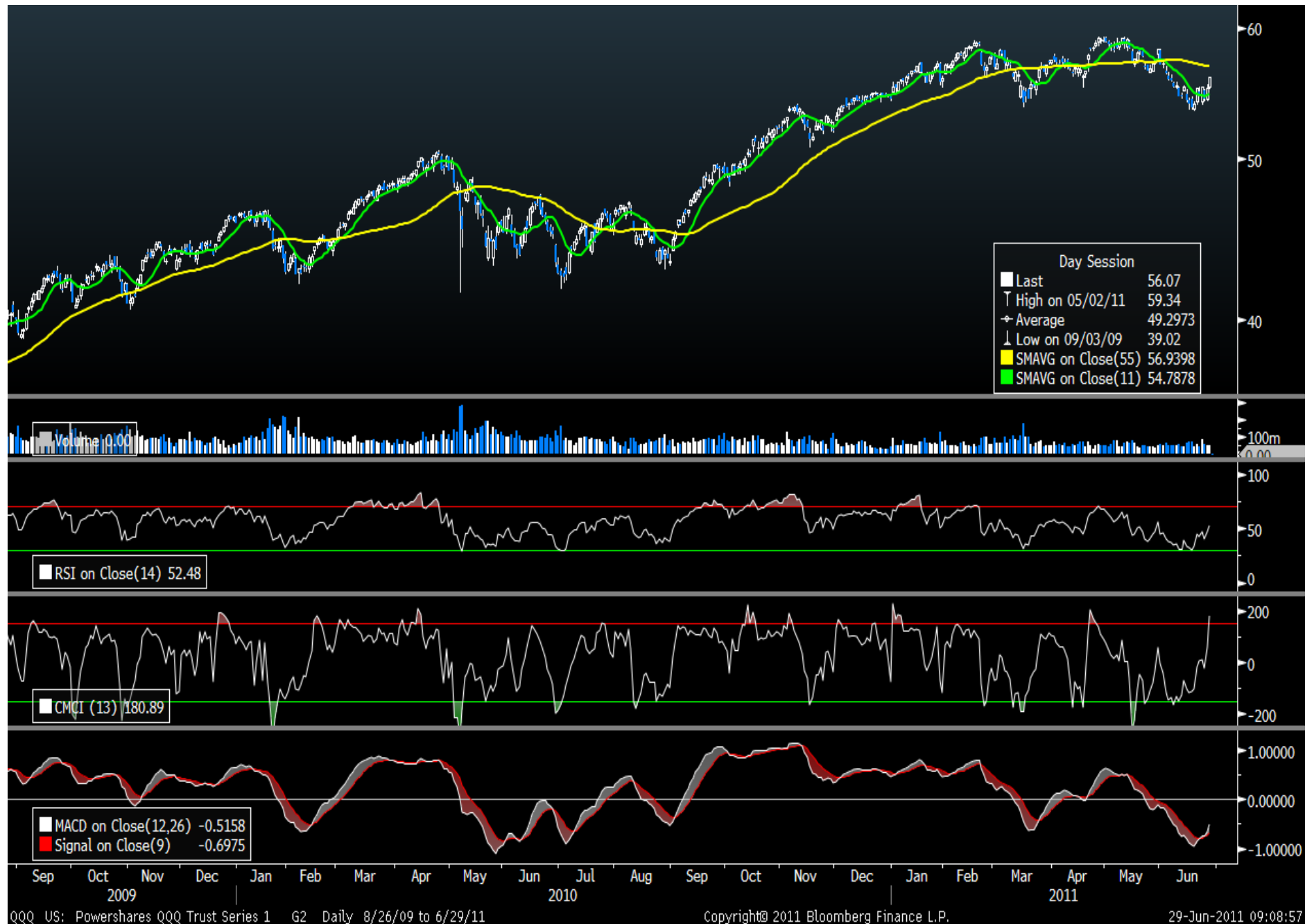
SPX – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

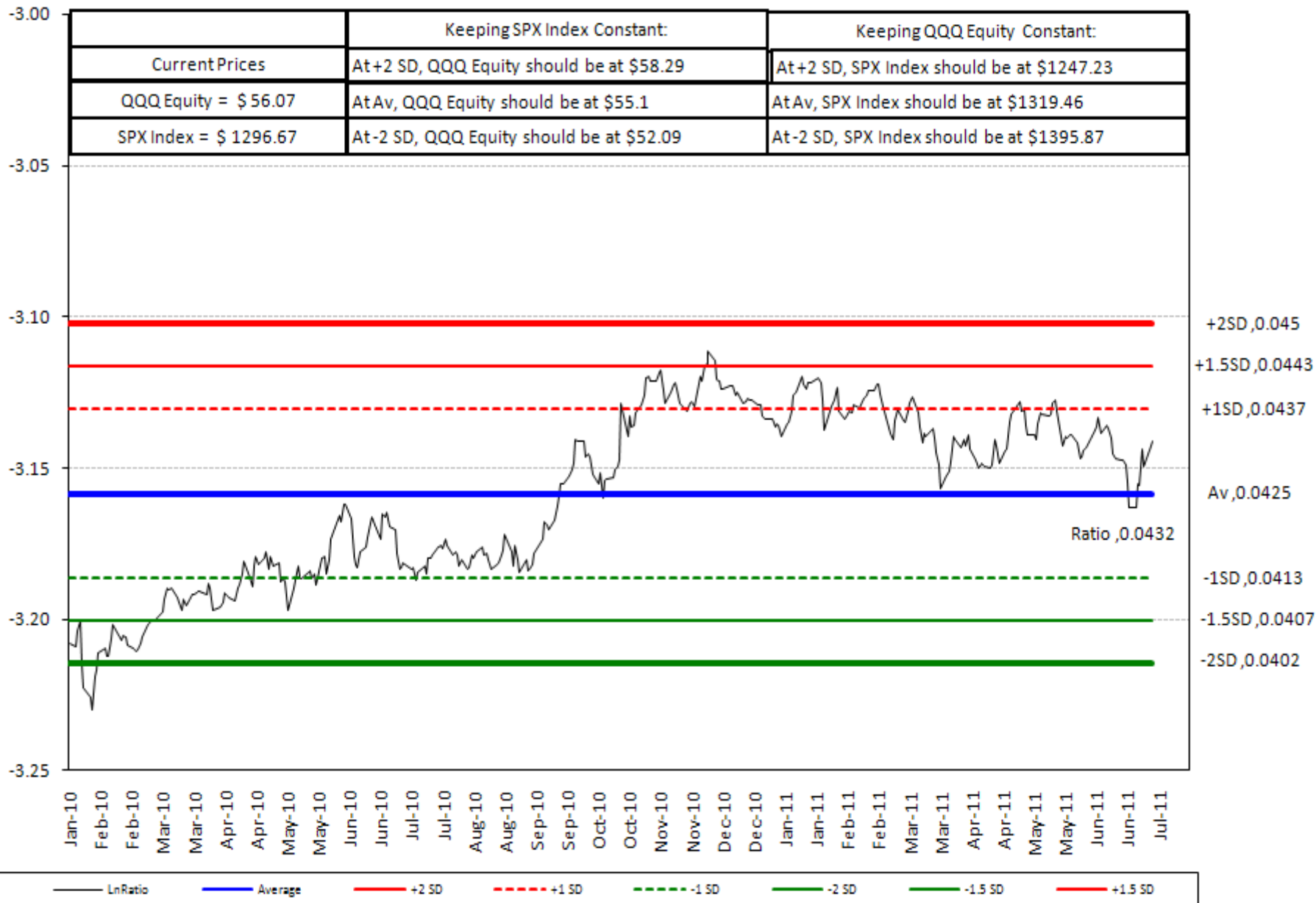


QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



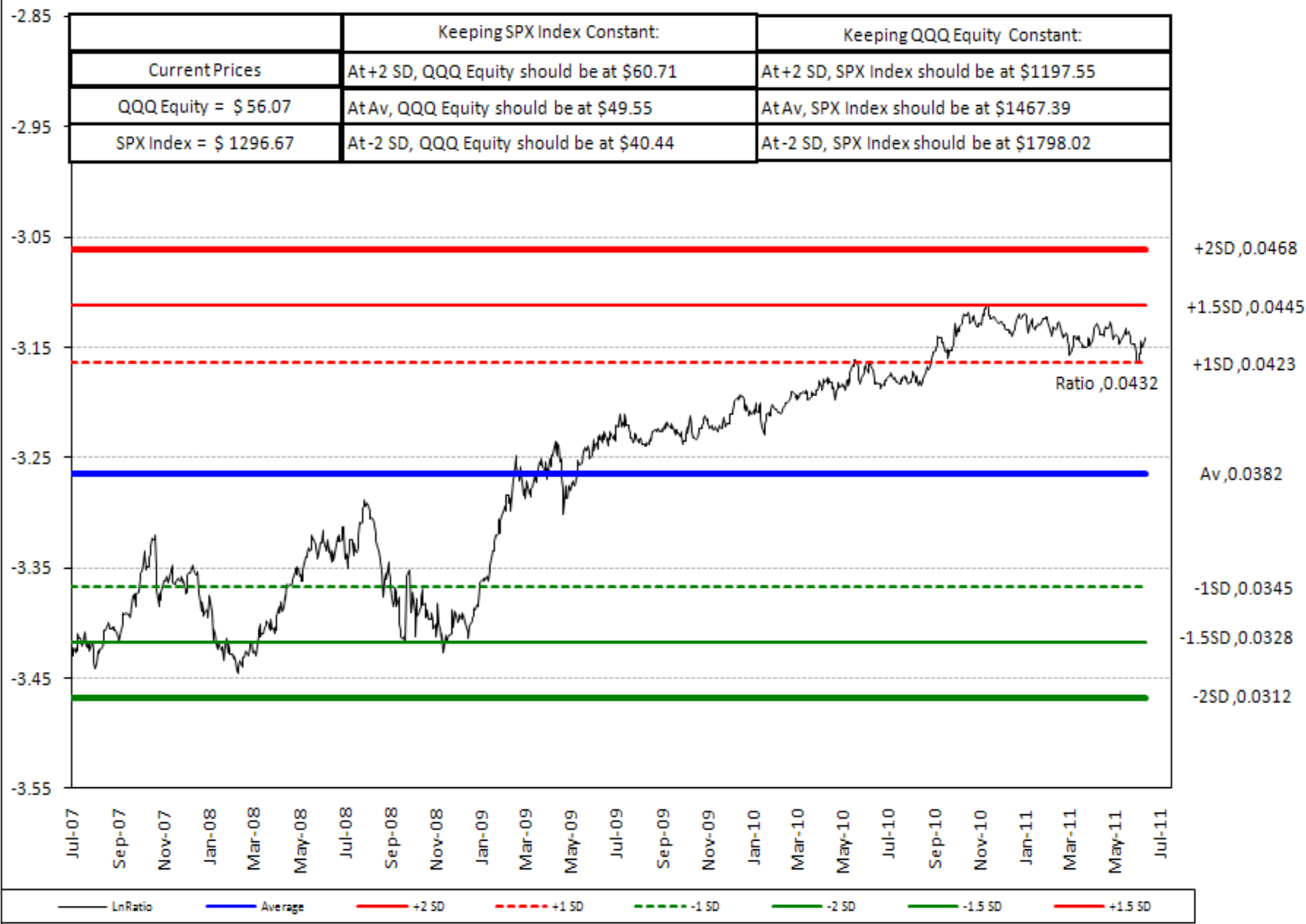
QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long QQQ Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 365 TRADING DAYS ANALYSIS

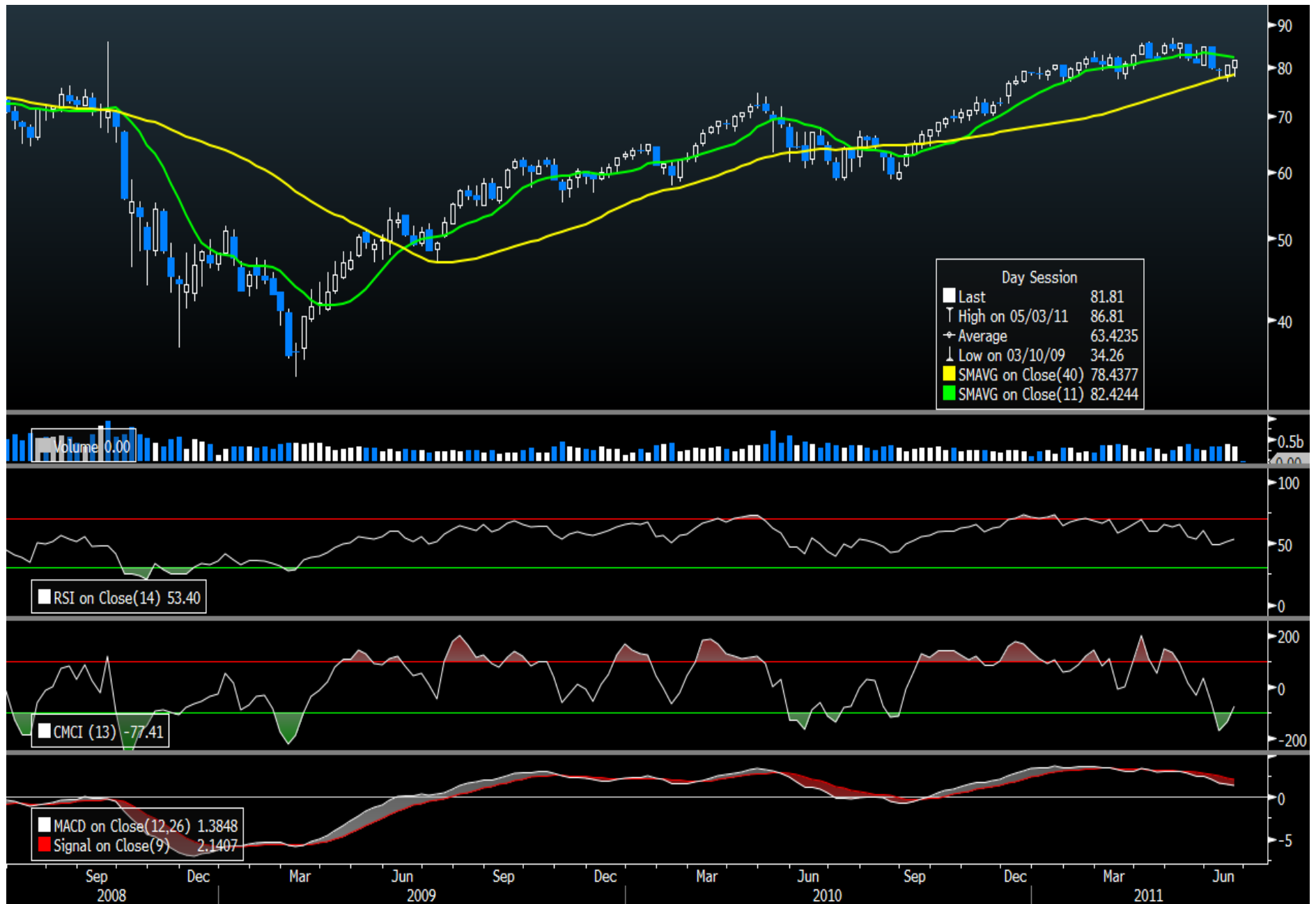


QQQ Correlation Ratio Analysis with SPX – Full Time basis

Long QQQ Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 4 Years(1000 TRADING DAYS)



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

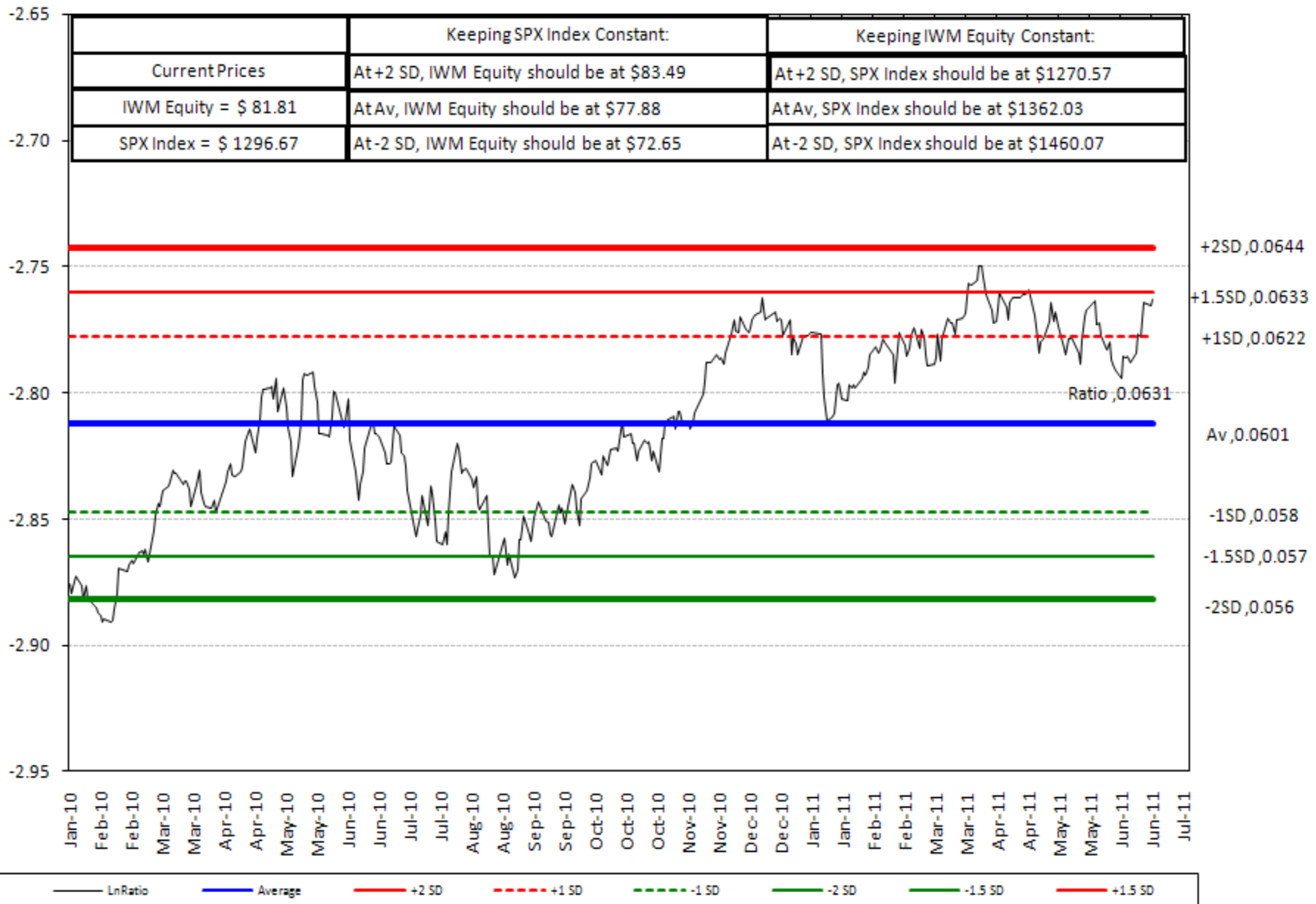


IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



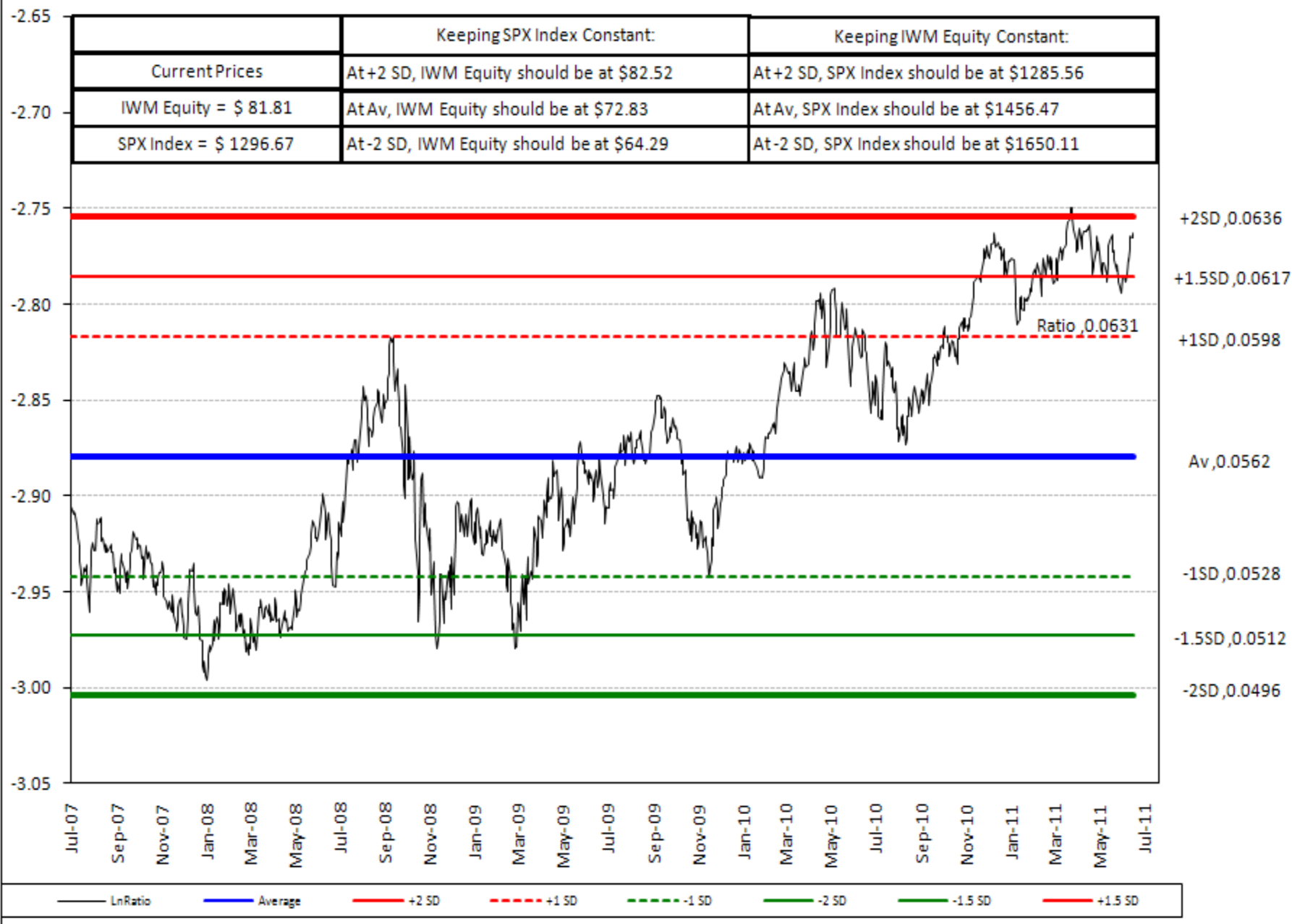
IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long IWM Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



IWM Correlation Ratio Analysis with SPX – Full Time basis

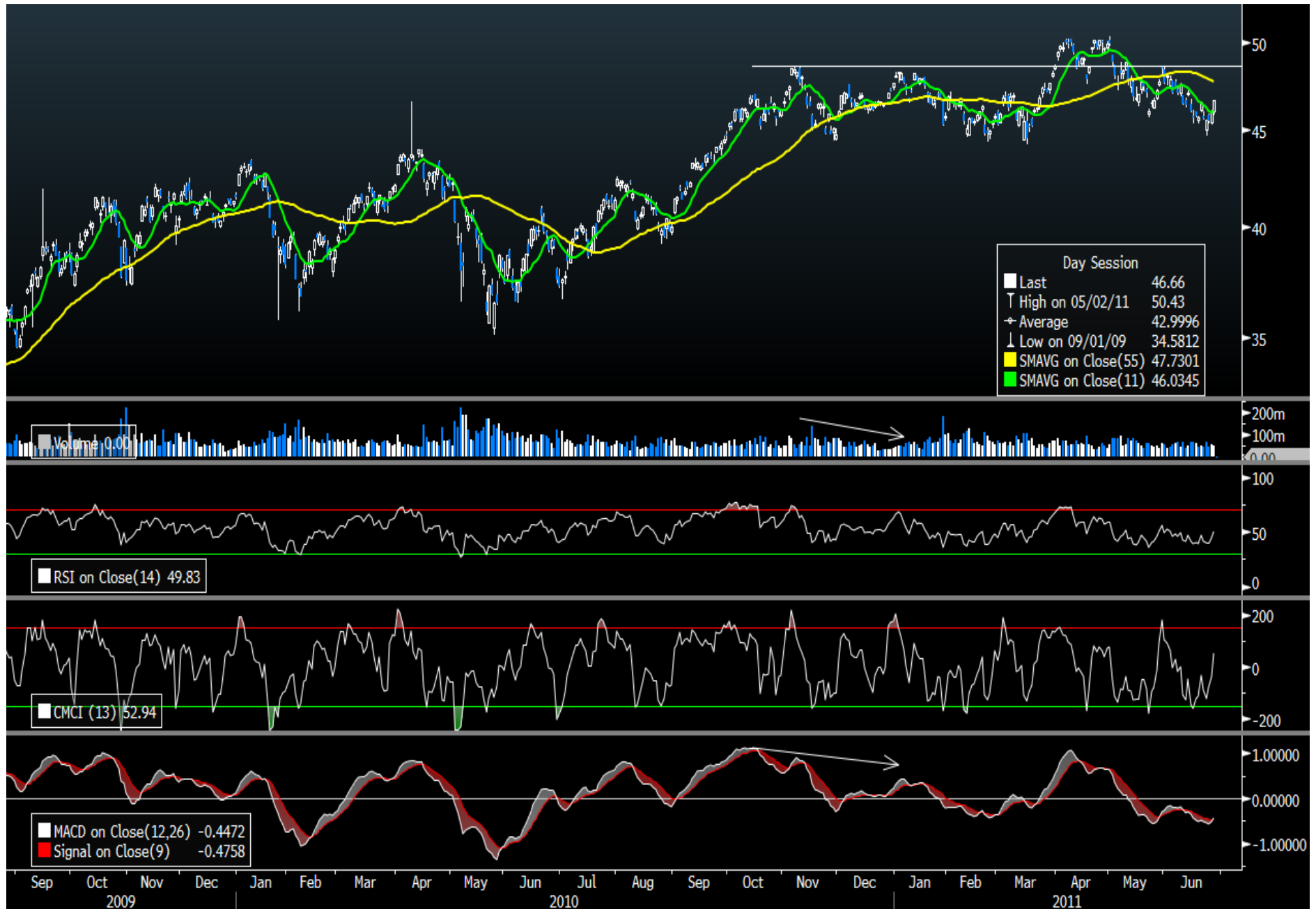
Long IWM Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 4 Years(1000 TRADING DAYS)



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

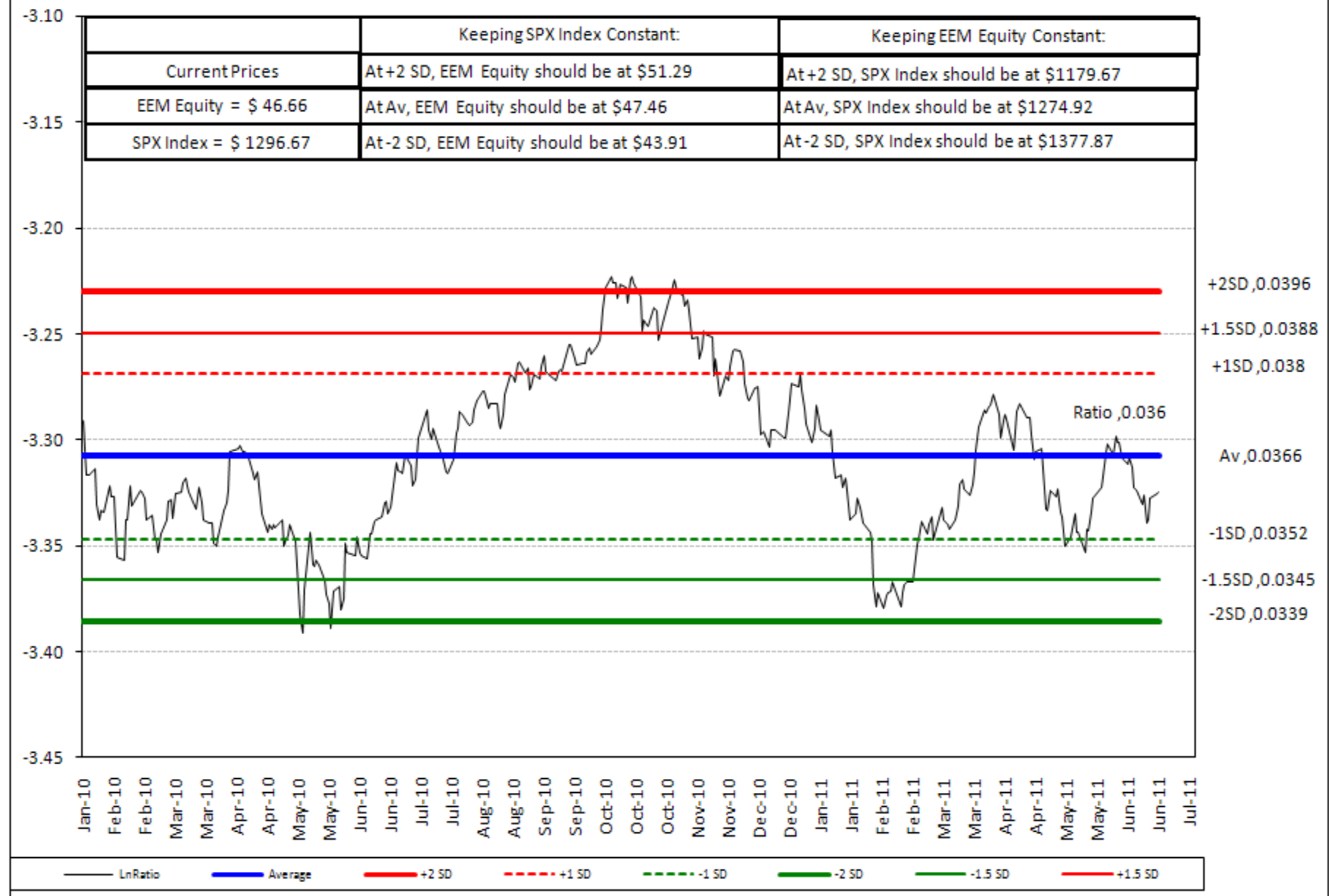


EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

Long EEM Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 365 TRADING DAYS ANALYSIS

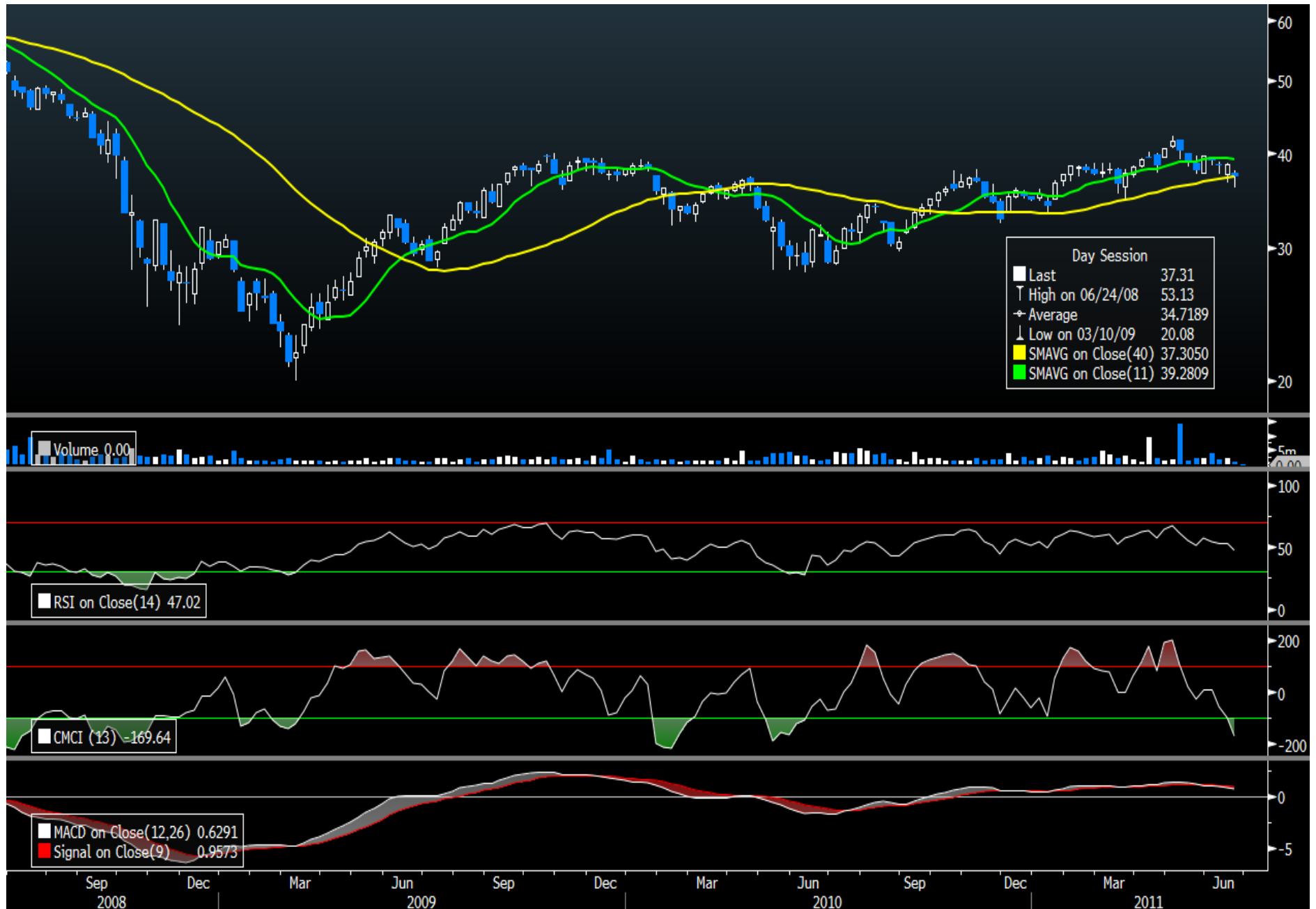


EEM Correlation Ratio Analysis with SPX – Full Time basis

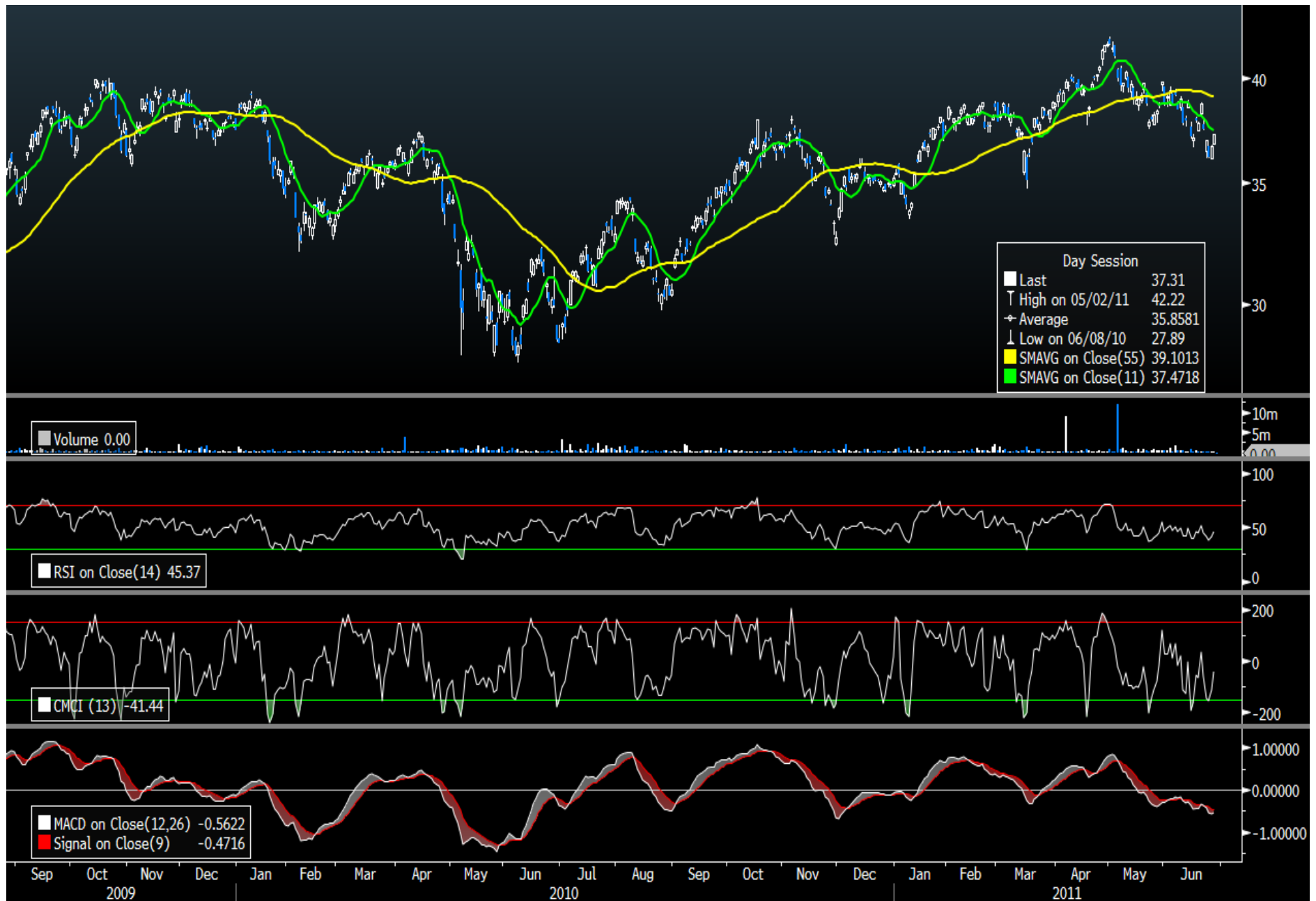
Long EEM Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 4 Years(1000 TRADING DAYS)



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

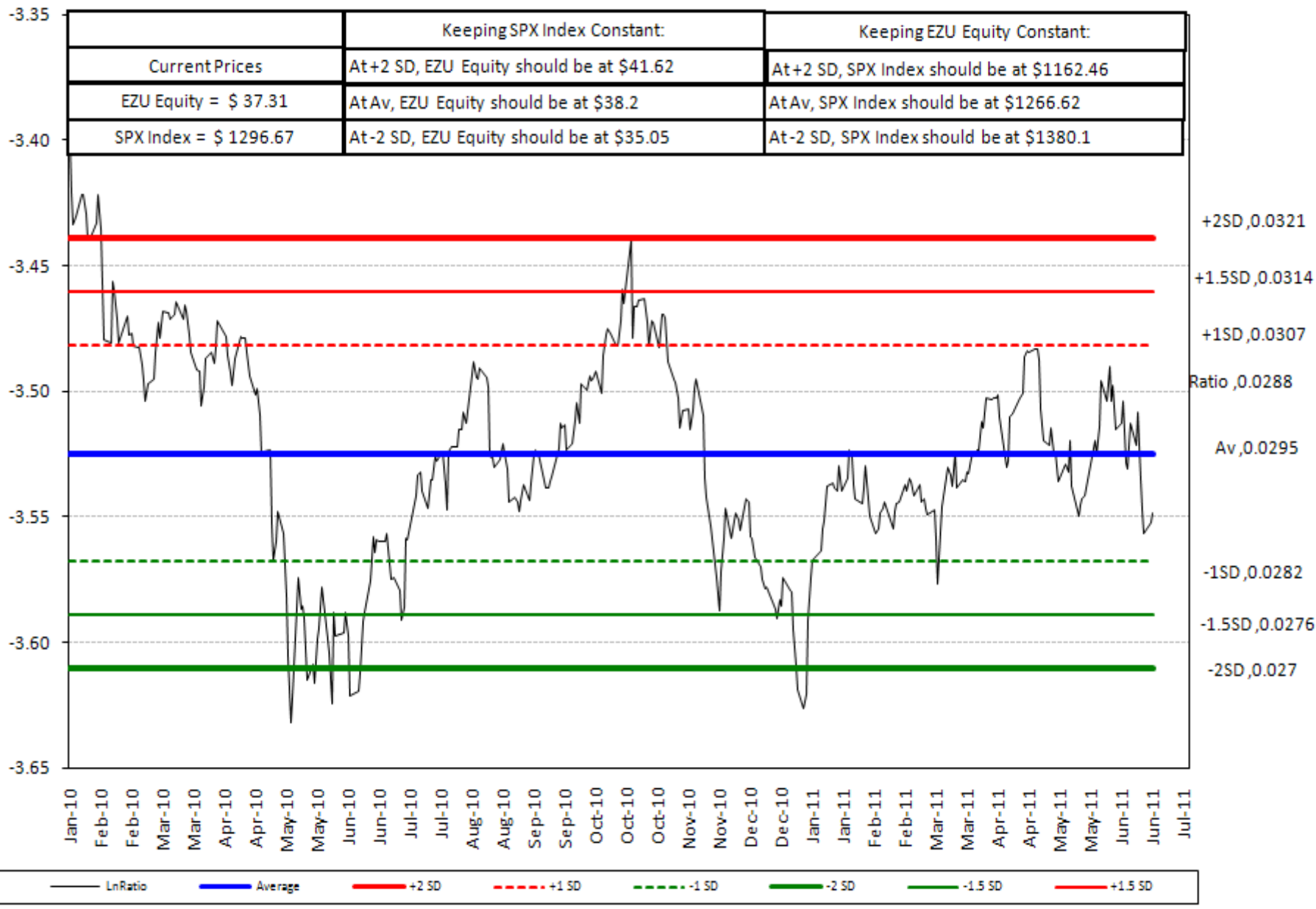


EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



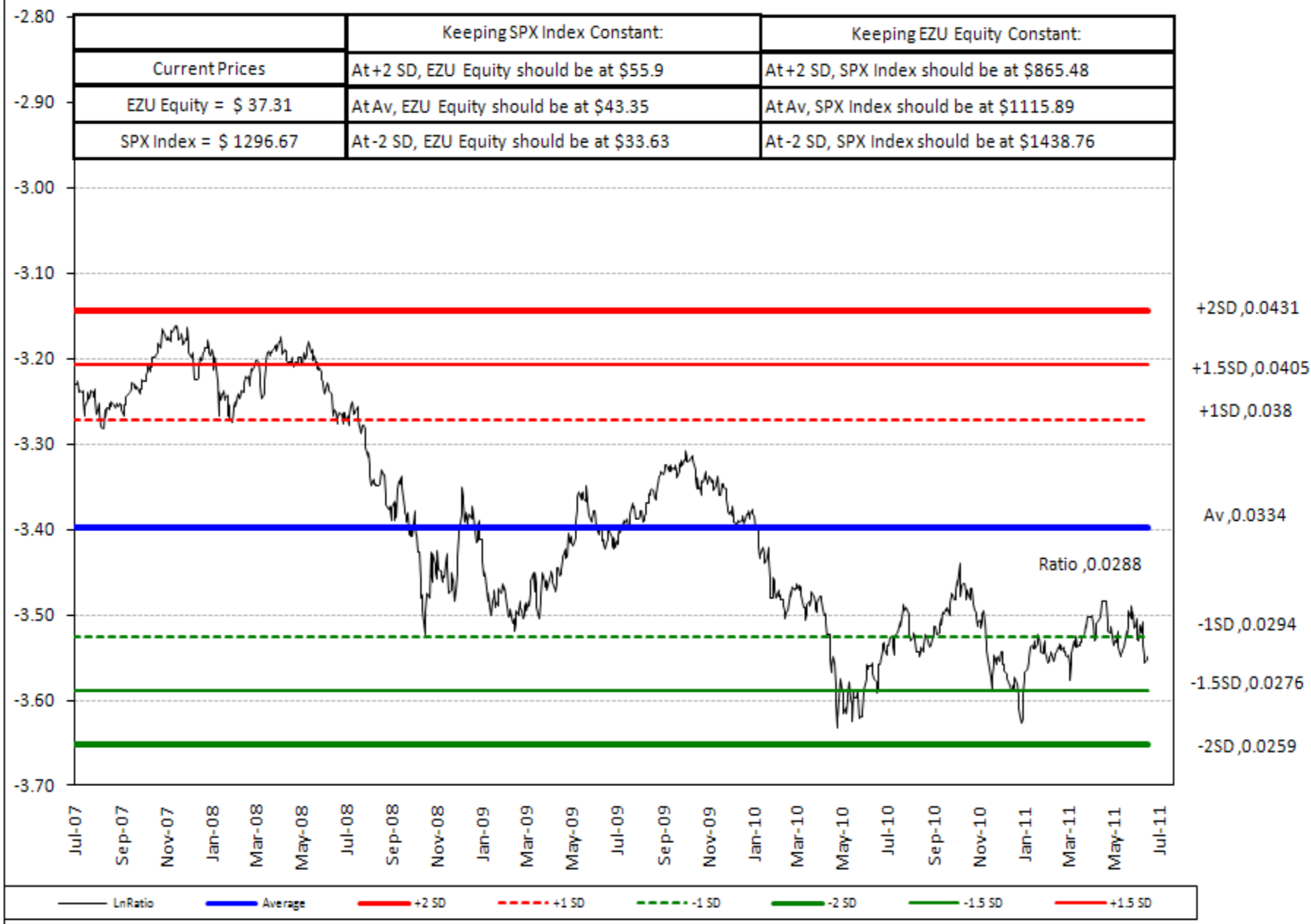
EZU : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long EZU Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



EZU Correlation Ratio Analysis with SPX – Full Time basis

Long EZU Equity and Short SPX Index, Updated till 28 Jun 2011, LAST 4 Years(1000 TRADING DAYS)



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