SG Capital Research

Global Market Insights

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

MAEG- WKLY MKTSTR- GL--SG 2011 # MAY_25

For Immediate Release – Wednesday AM (EST)

By: Suneil R Pavse

Contact: apavse@aol.com

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

- **SPX**
- **QQQ**
- **IWM**
- **EEM**
- **EZU**

:

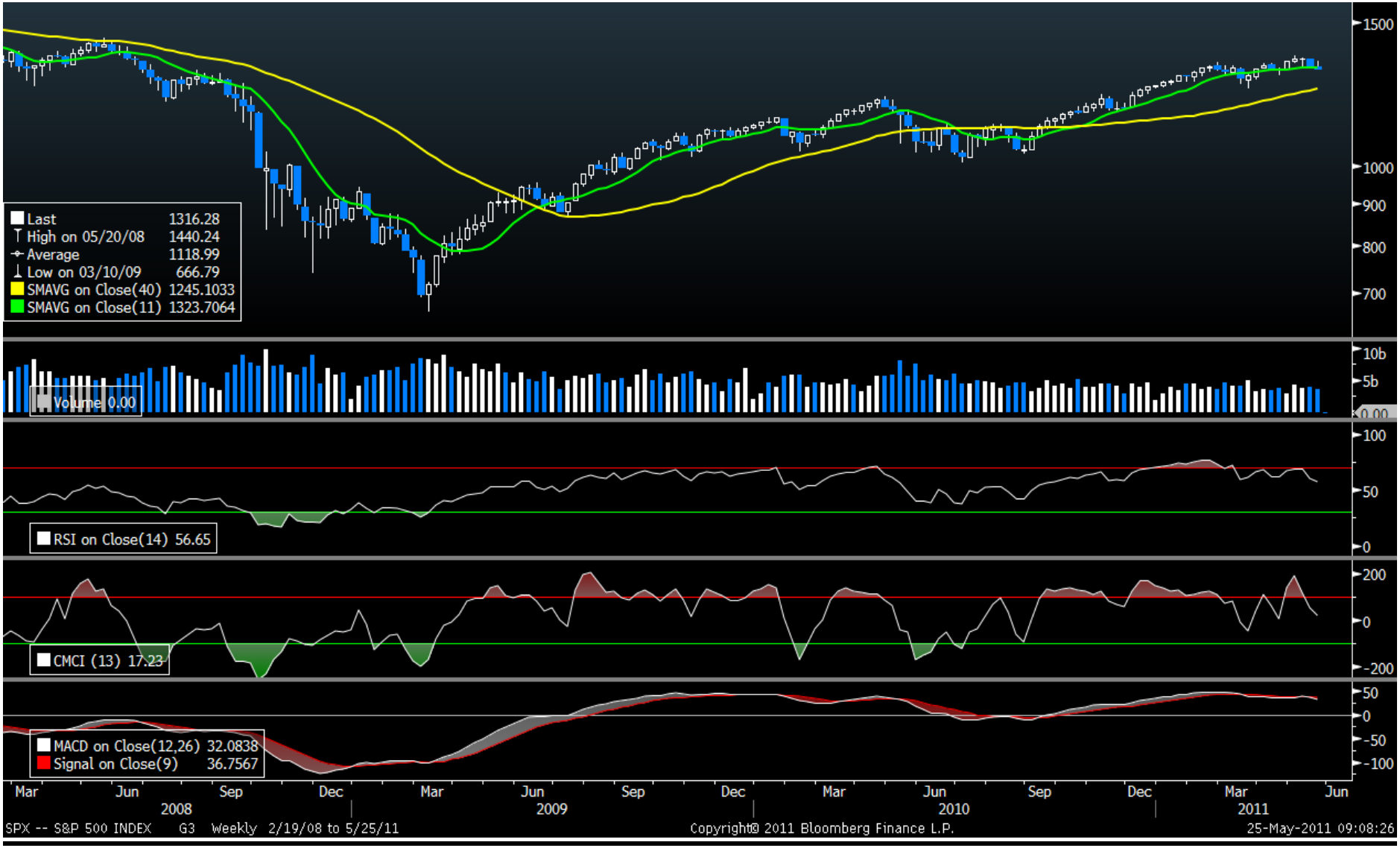
- **Selected Sector may have Analytic Charts as Titled below**
  1. **SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W) SMA**
  2. **SETUP charts Daily – 3 Year with RSI, CCI, MACD (11D / 55D) SMA**
  3. **SD - RATIO CHARTS : QQQ, IWM, EEM, EZU Correlation Ratio Analysis with SPX**
    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

SD – PROCESS

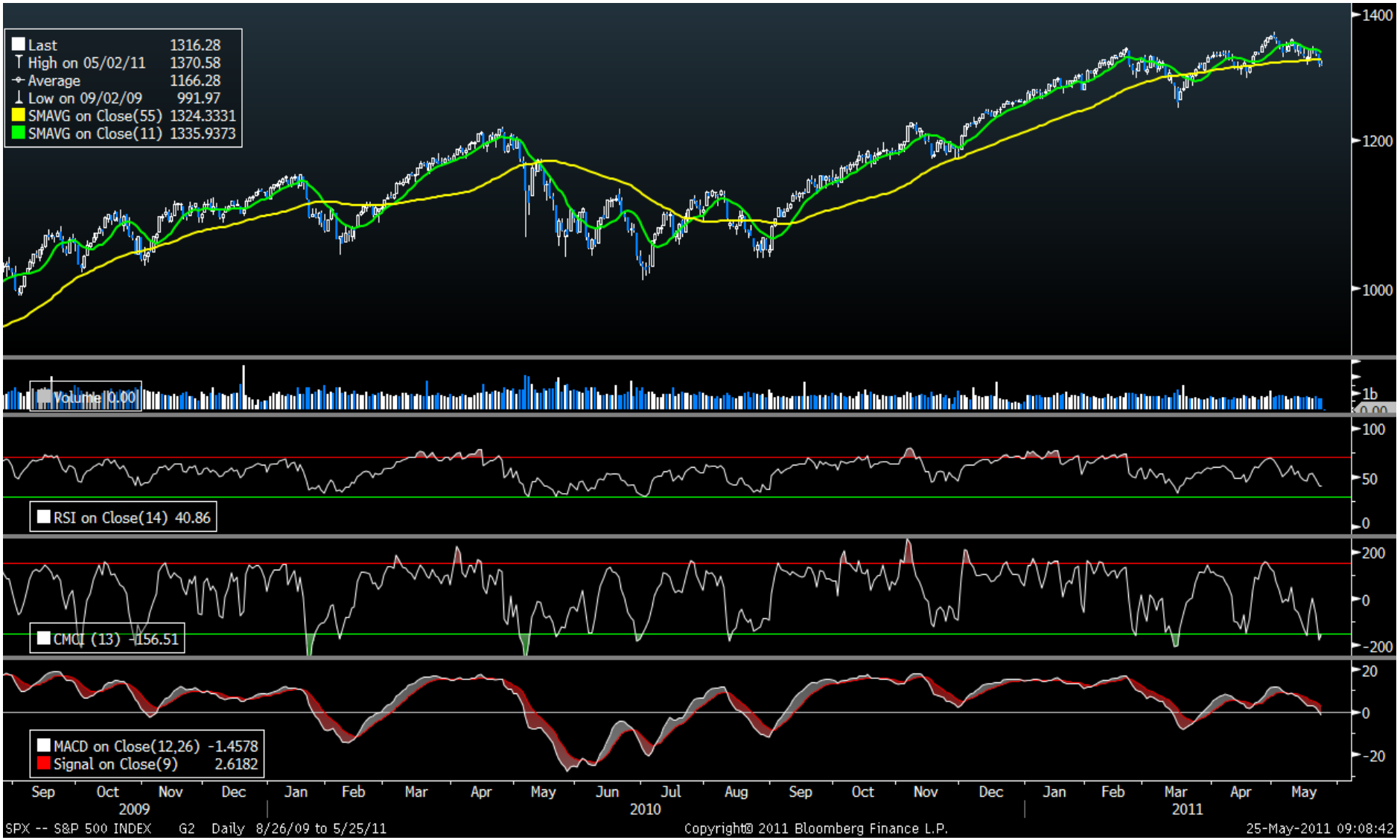
Under/Over valuation criteria based on +/- 2 SD levels v/ s SPX.

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

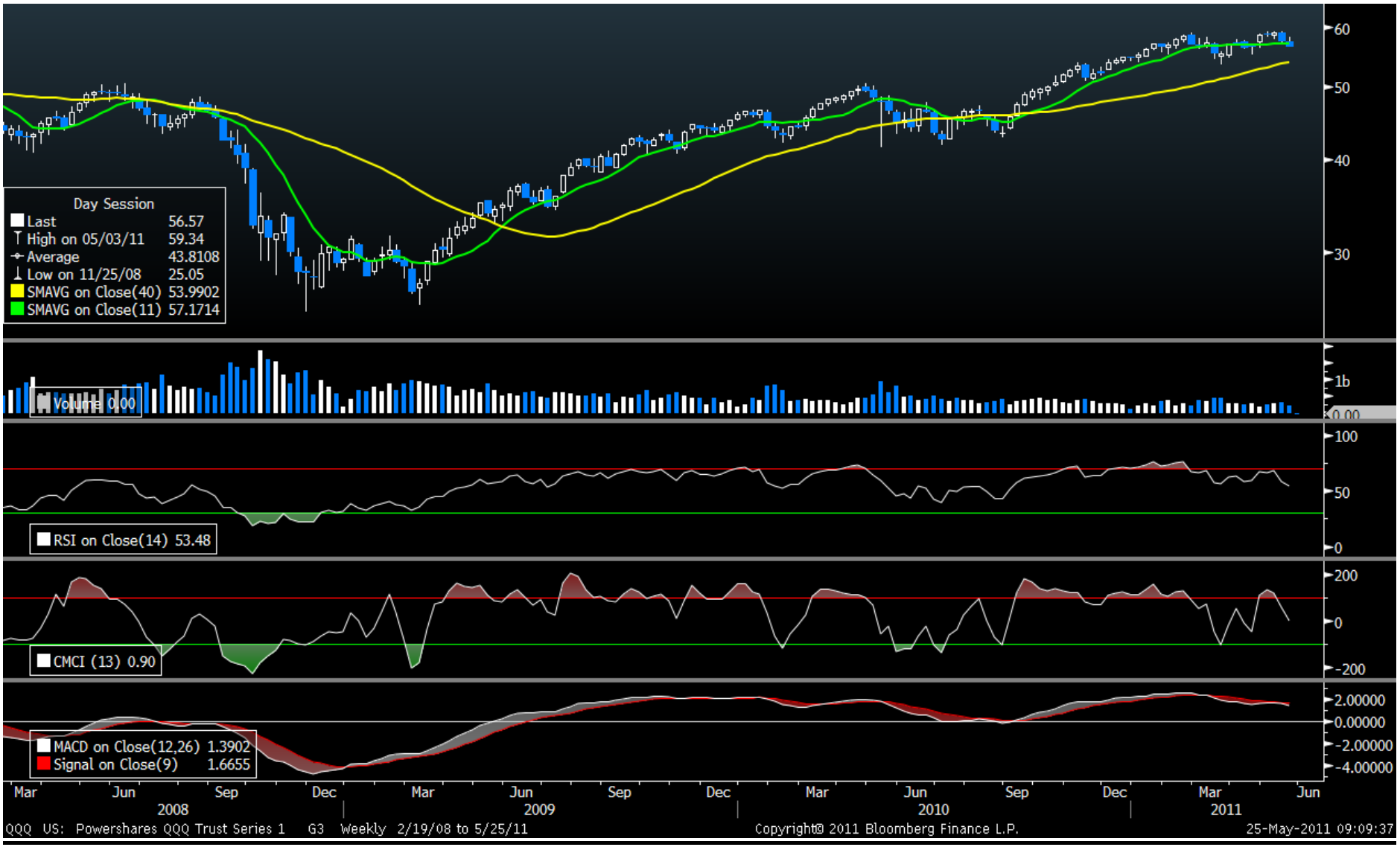
SPX - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



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

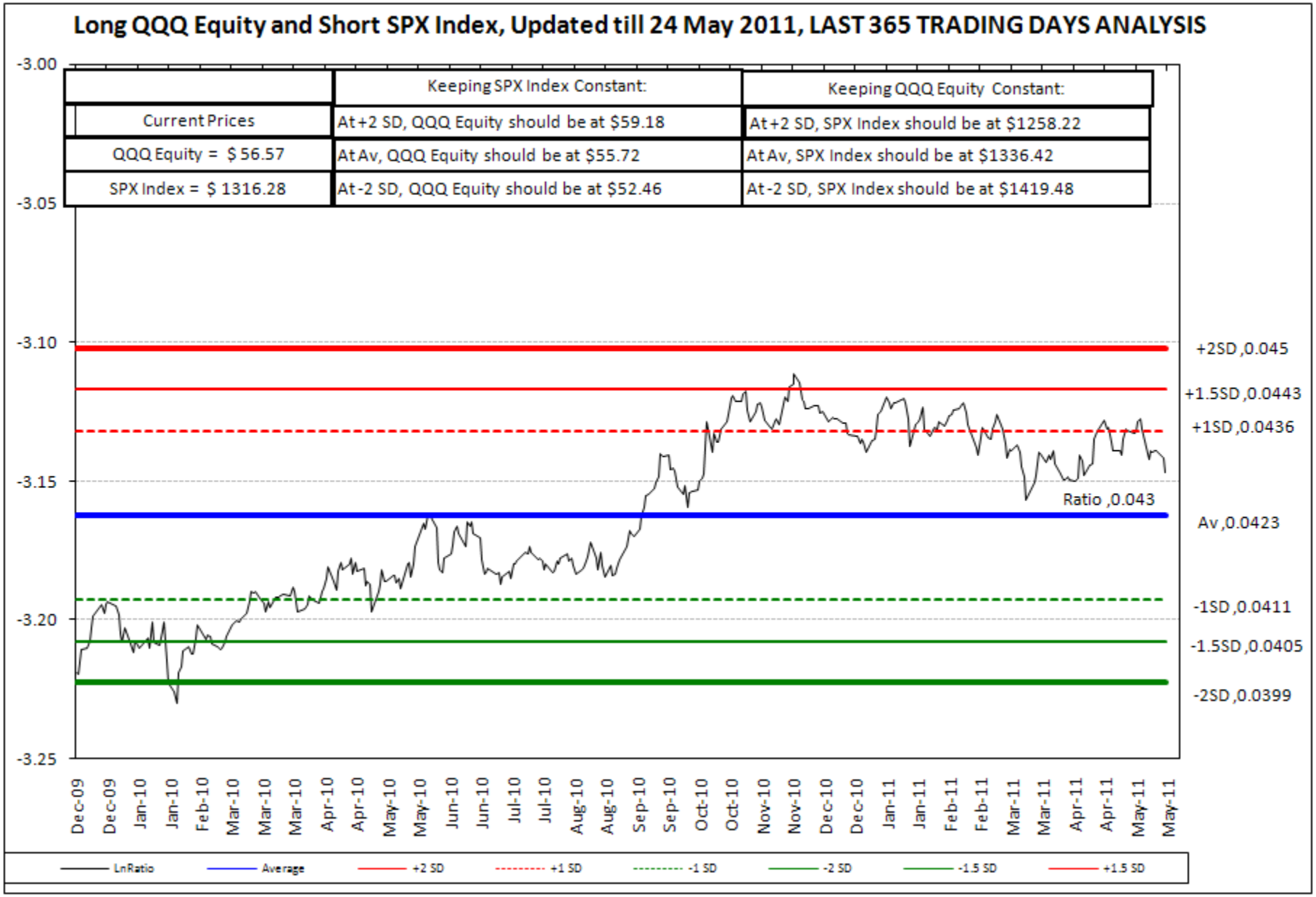


QQQ - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

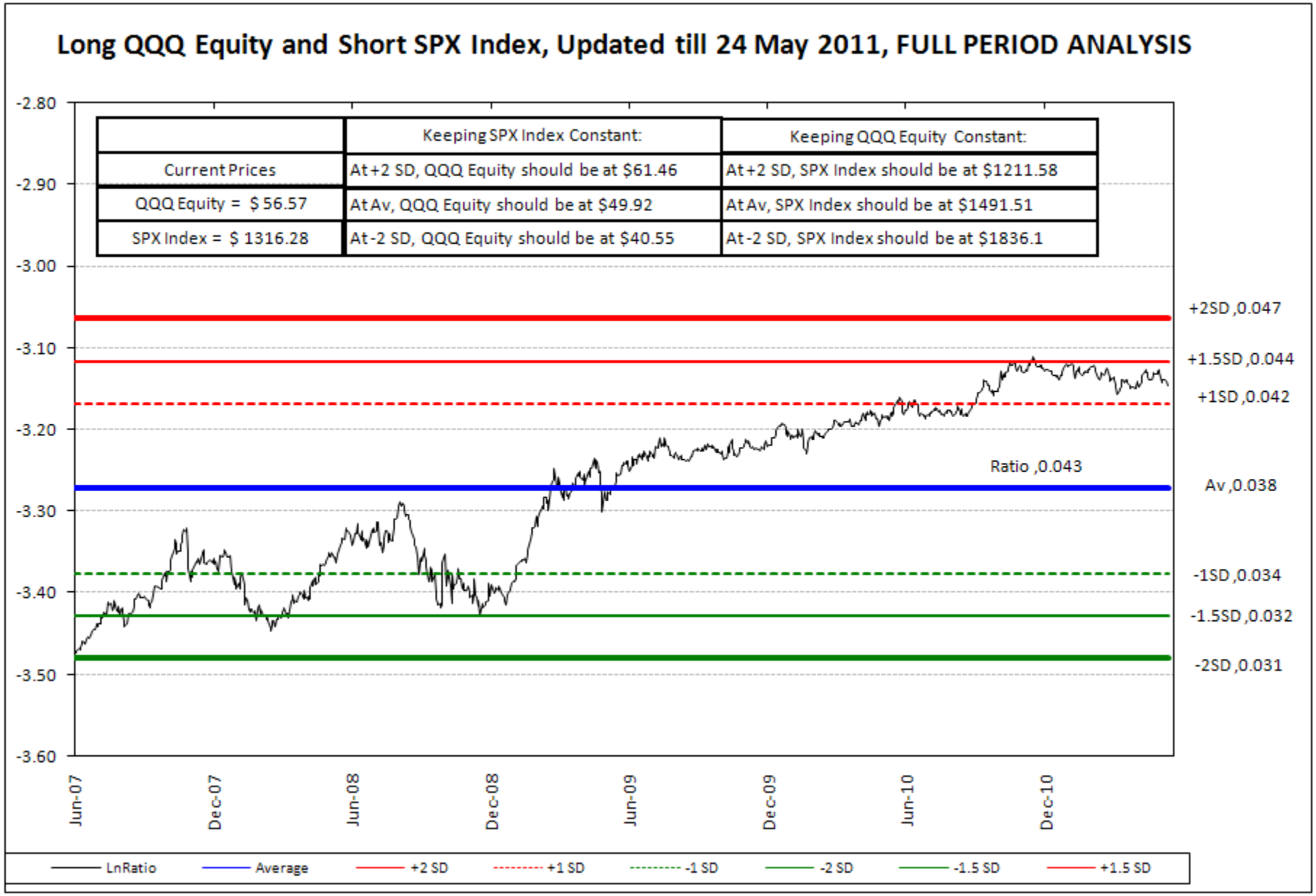


QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

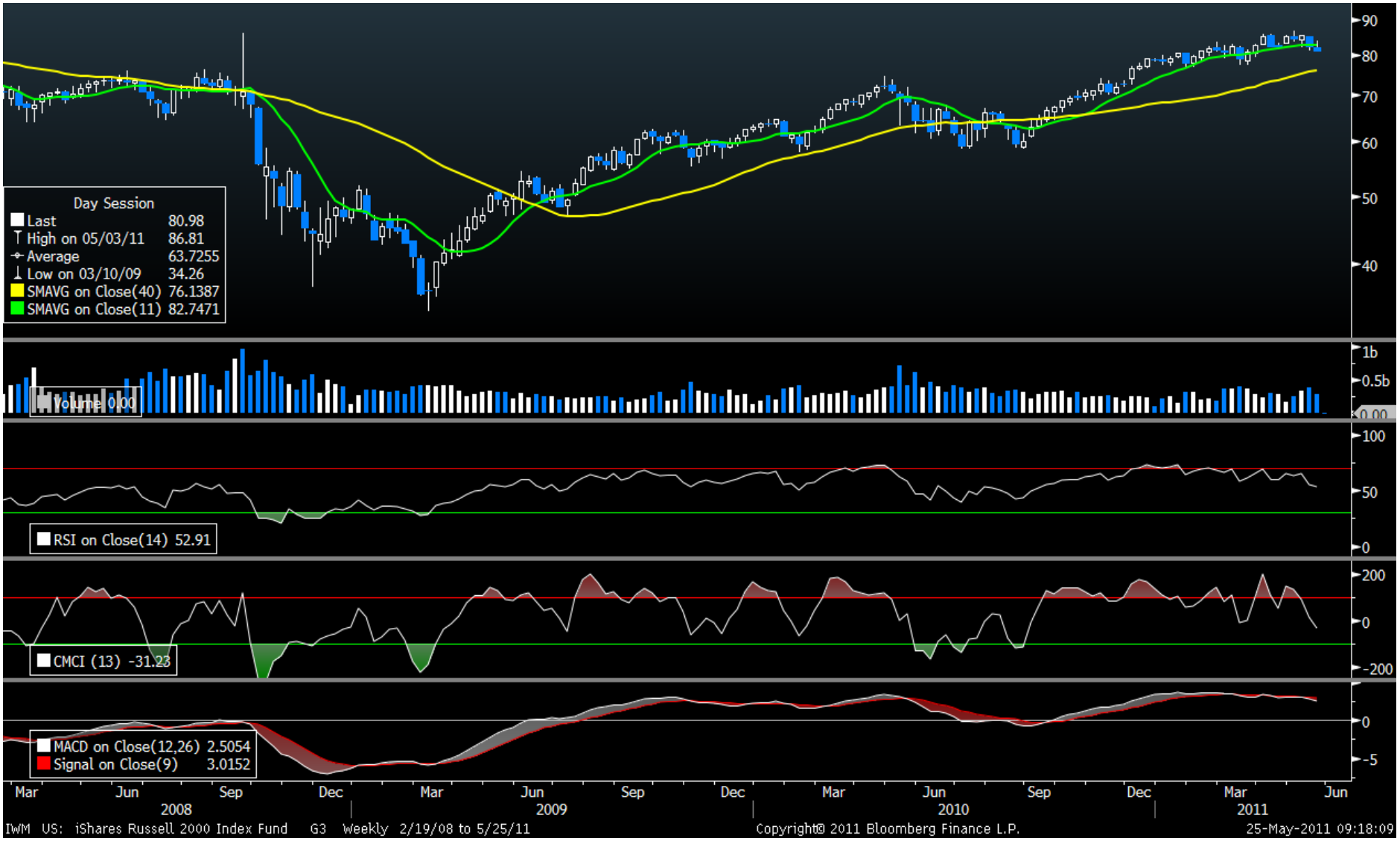
QQQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



QQQ Correlation Ratio Analysis with SPX – Full Time basis

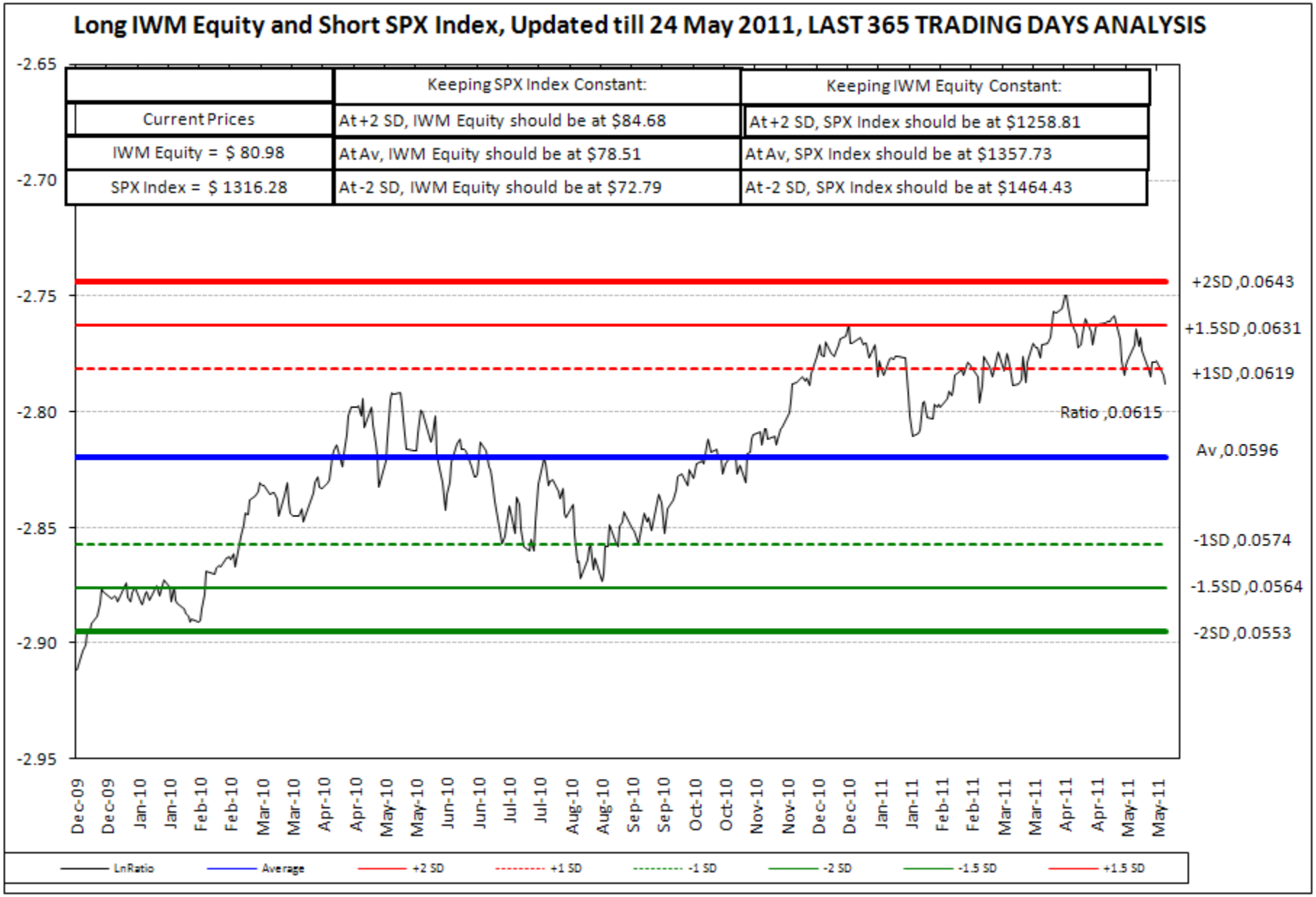


IWM - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

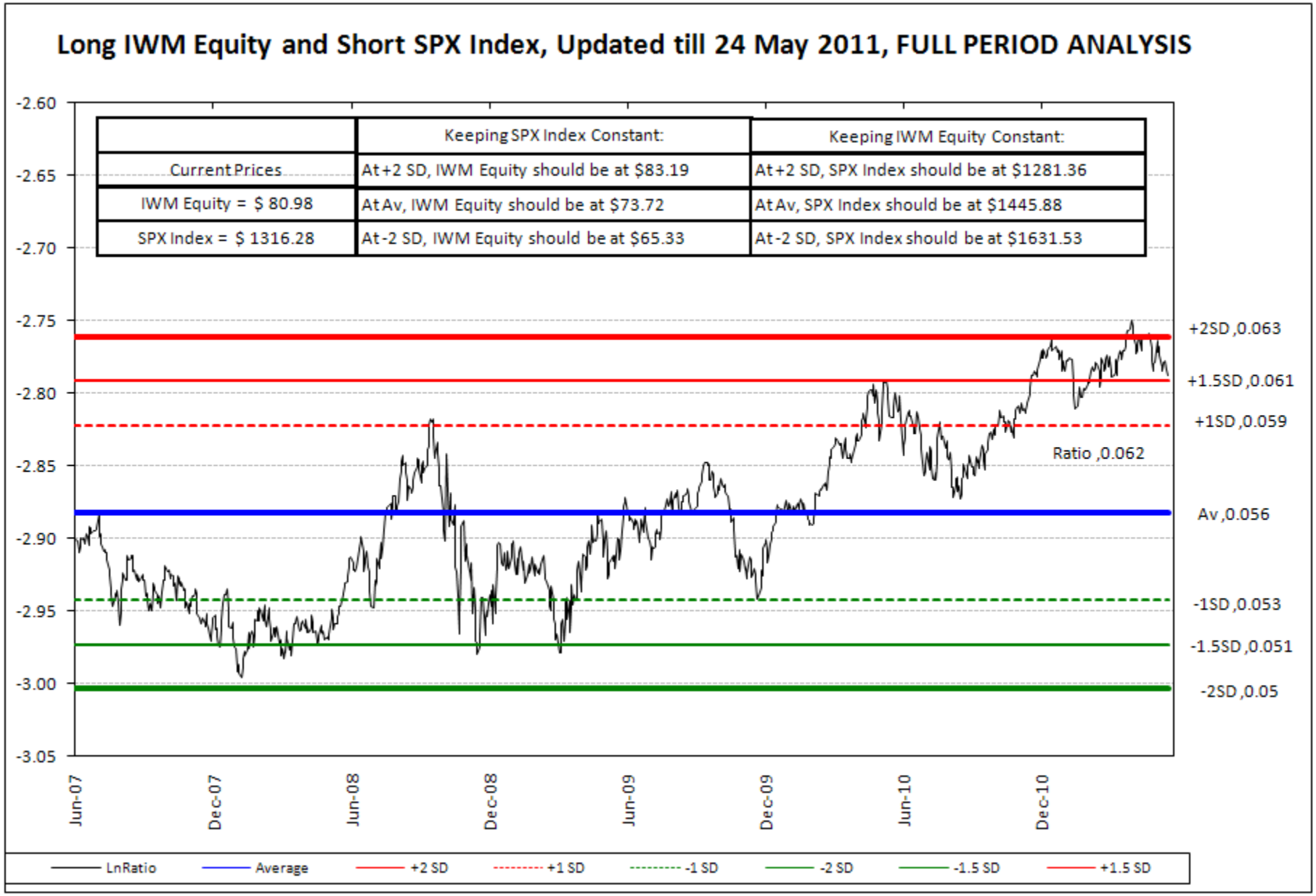


IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

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

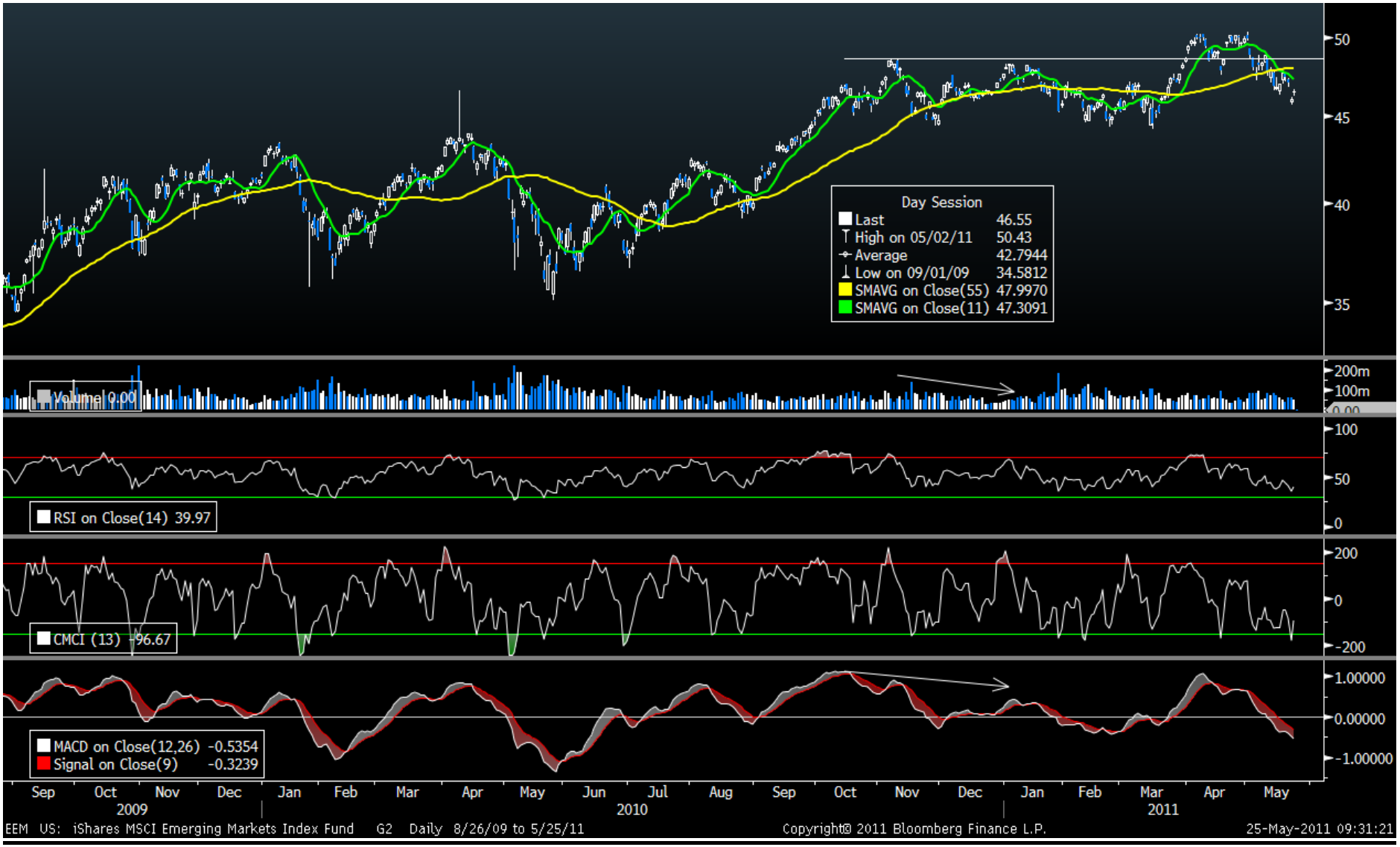


IWM Correlation Ratio Analysis with SPX – Full Time basis

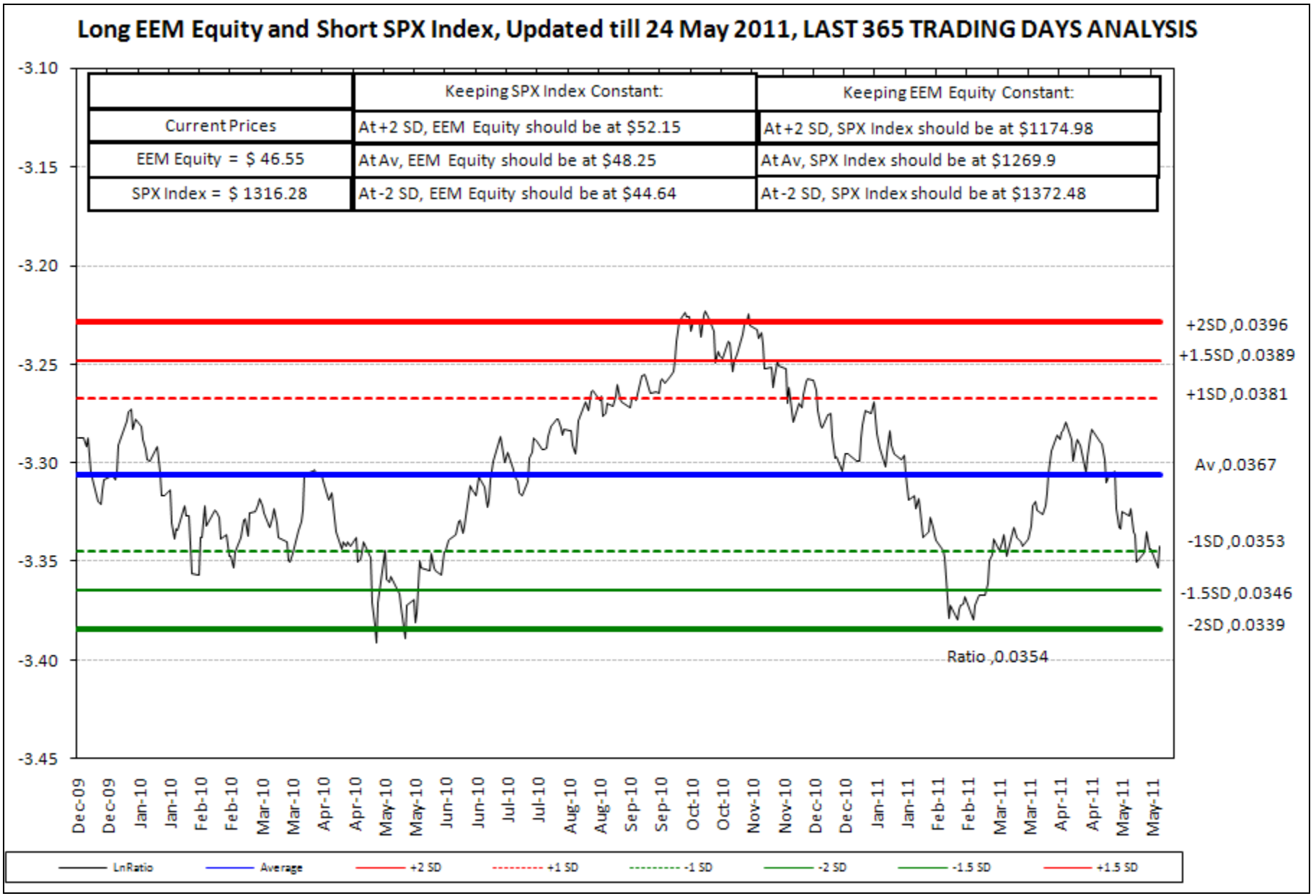


EEM - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

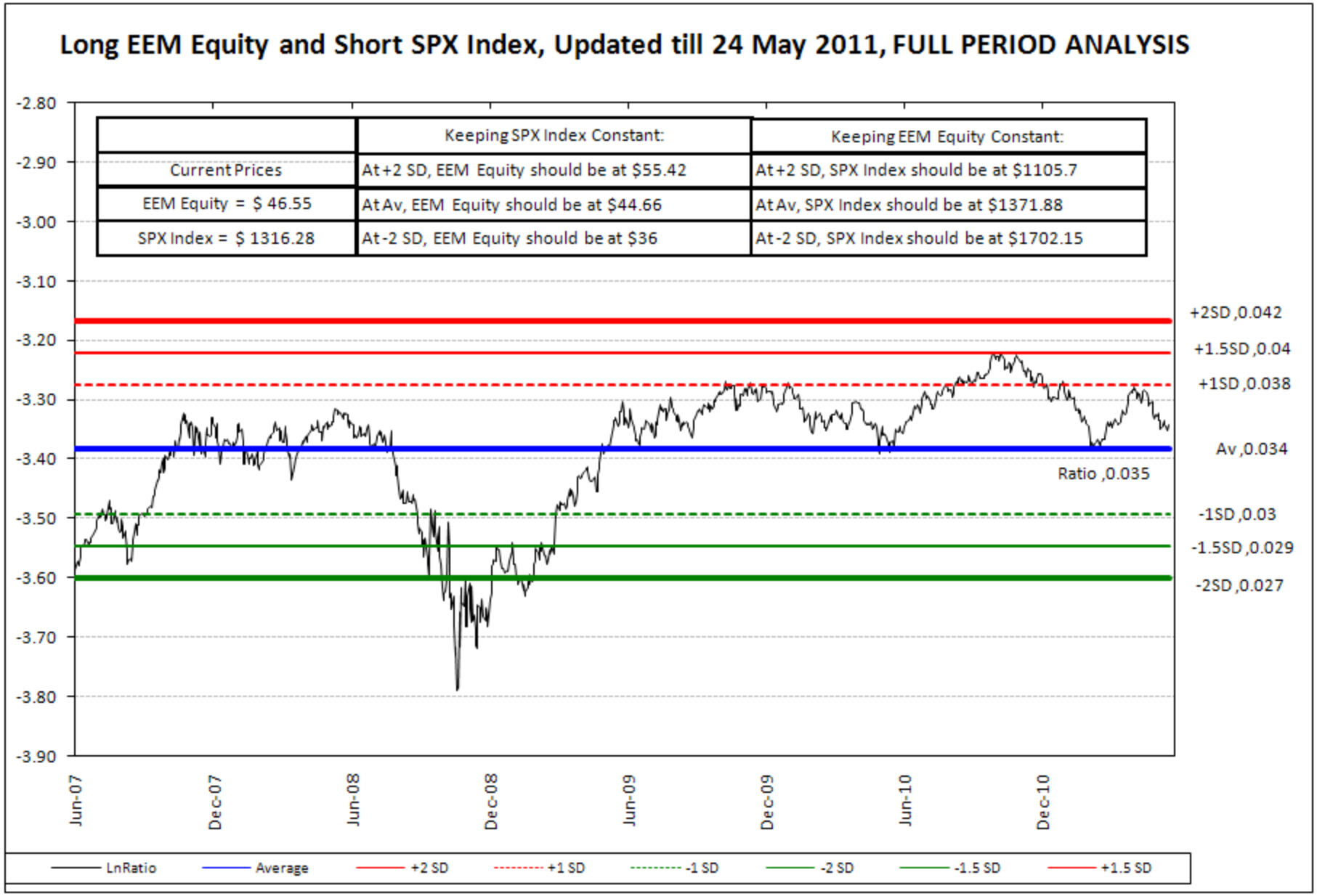
EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

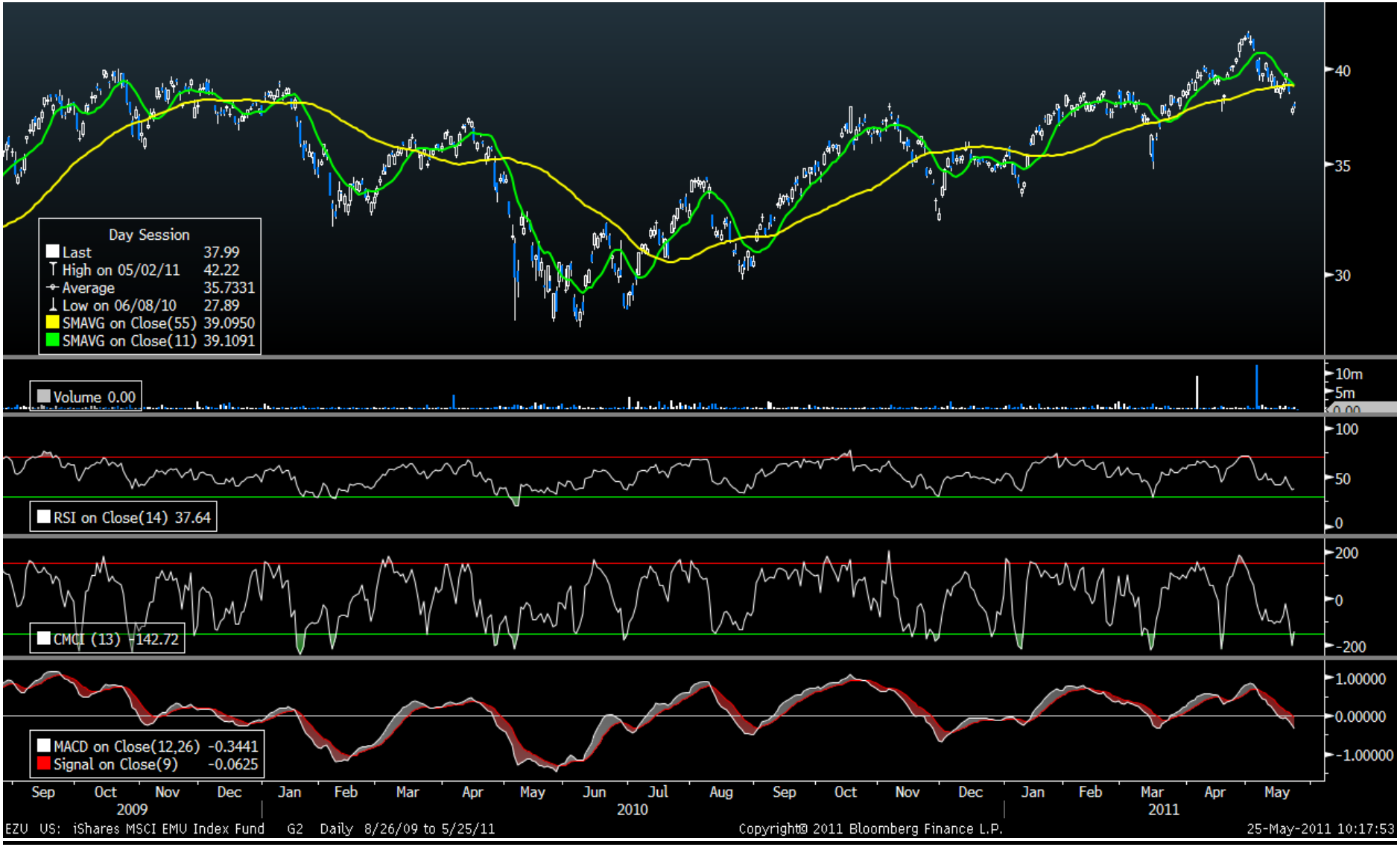


EEM Correlation Ratio Analysis with SPX – Full Time basis

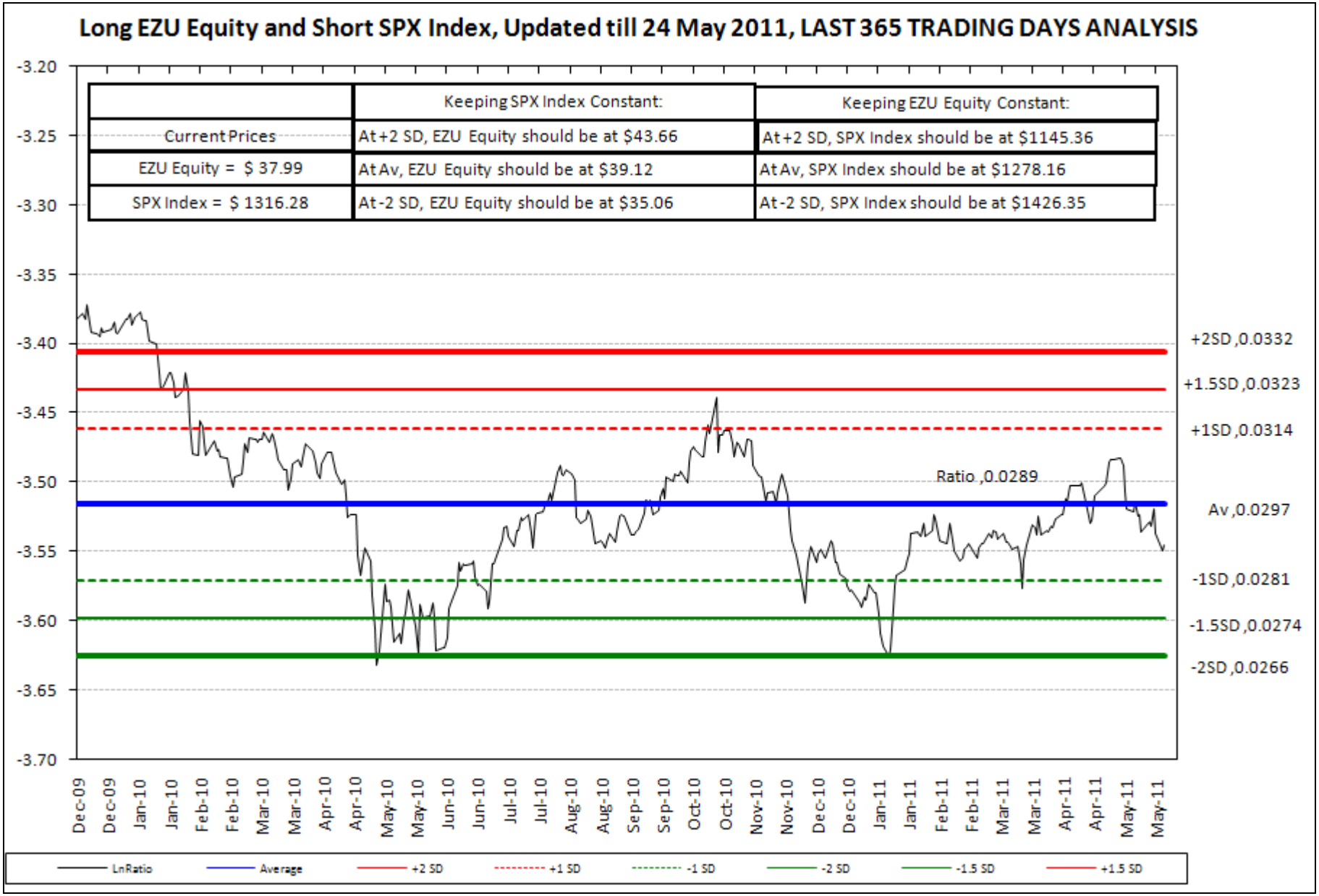


EZU - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

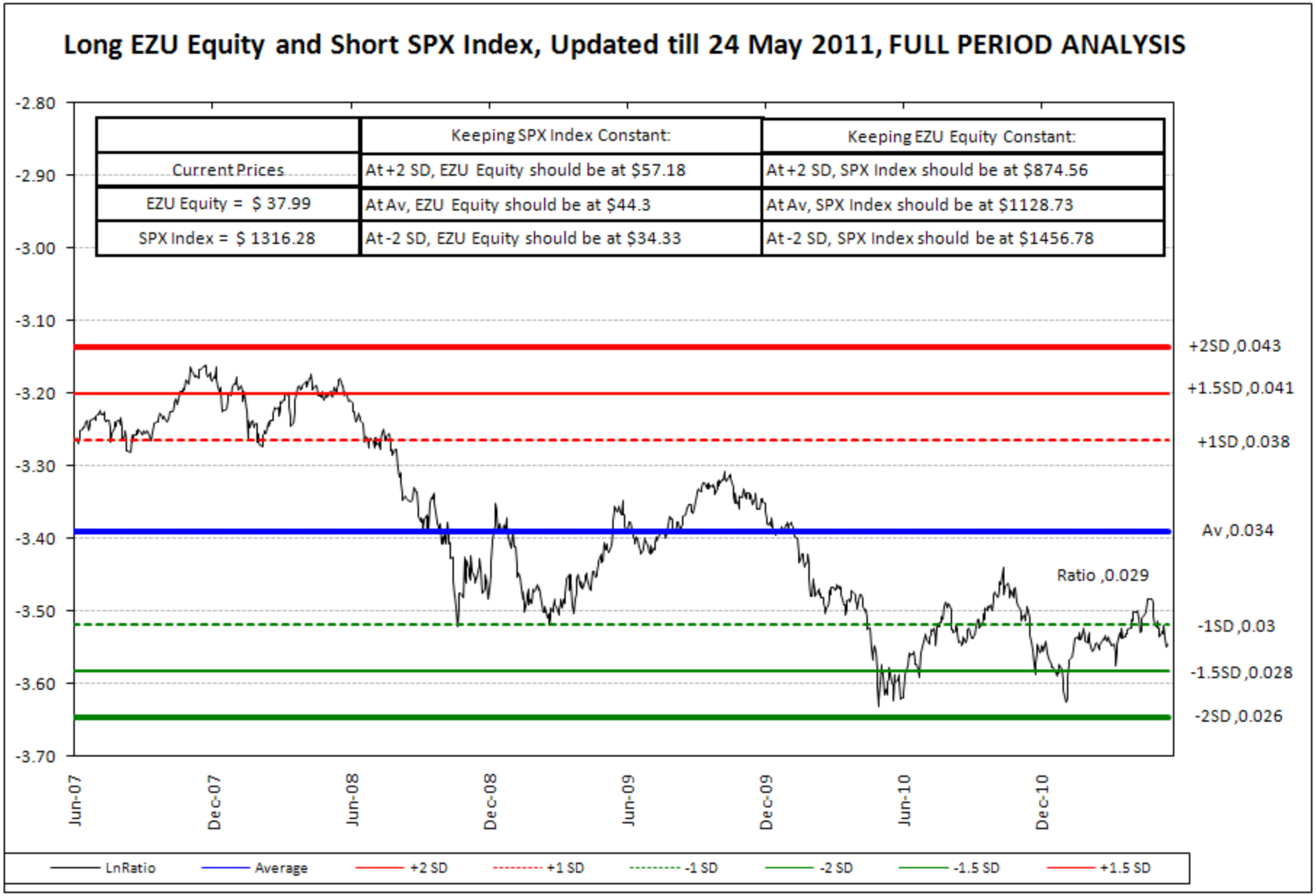
EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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.