



SG Capital Research

Global Market Insights

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

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

- SPX
- QQQ
- IWM
- EEM
- EZU

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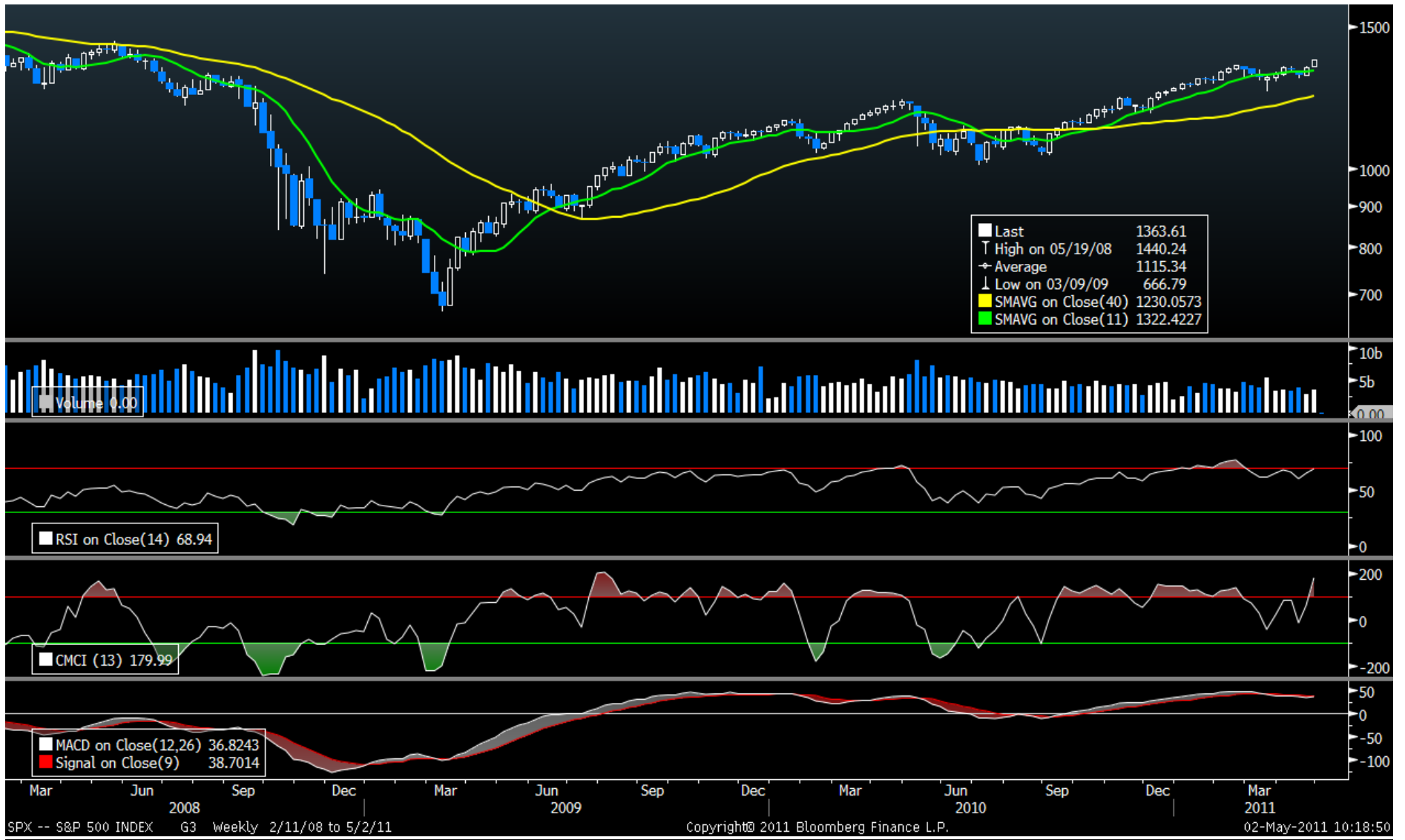
- Selected Sector may have Analytic Charts as Titled below
 1. SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W) SMA
 2. SETUP charts Daily – 3 Year with RSI, CCI, MACD (11D / 55D) SMA
 3. SD - RATIO CHARTS : QQQ, IWM, EEM, EZU Correlation Ratio Analysis with SPX by 365 days Basis

SD – PROCESS

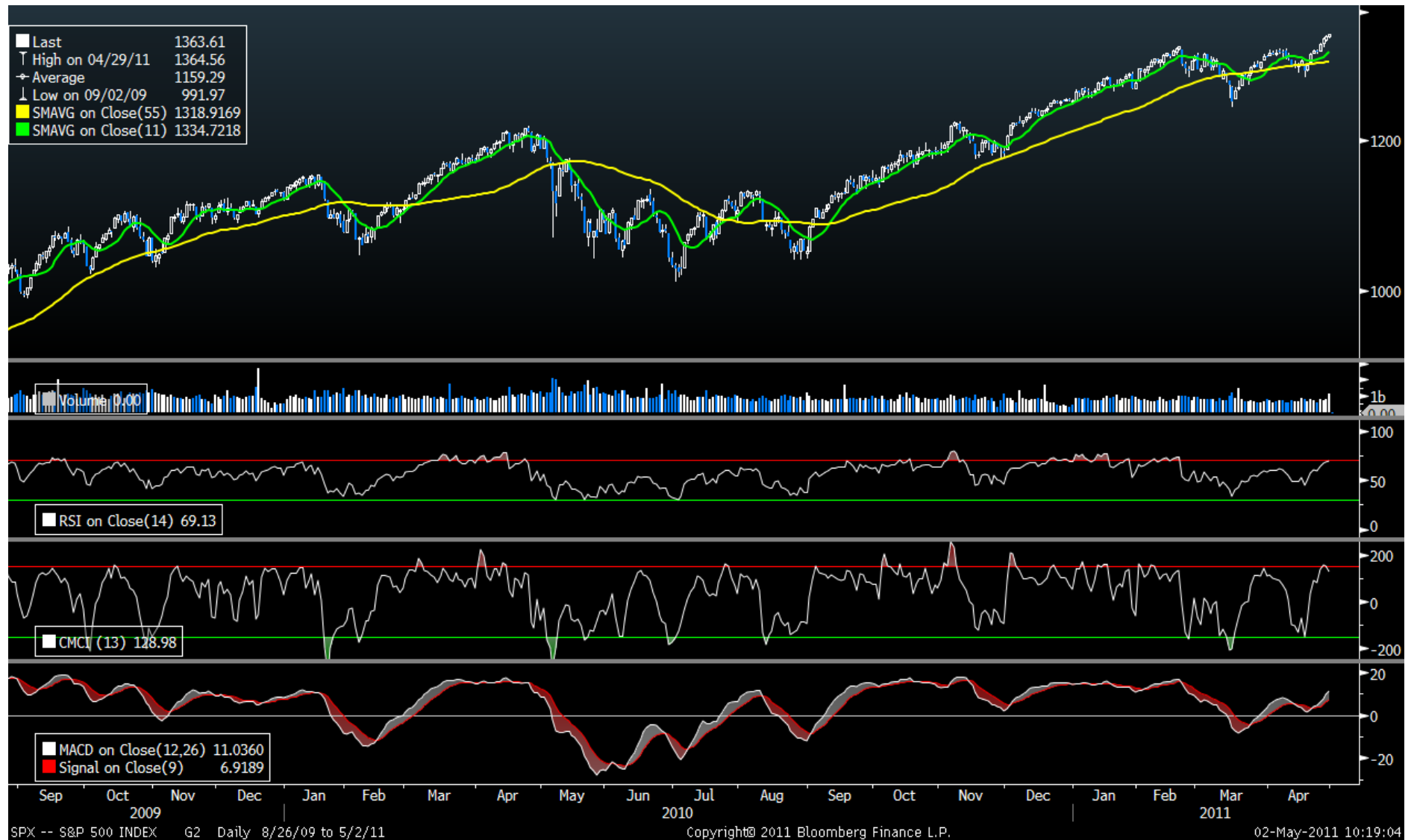
Under/Over valuation criteria based on +/- 2 SD levels v/ s SPX.

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)

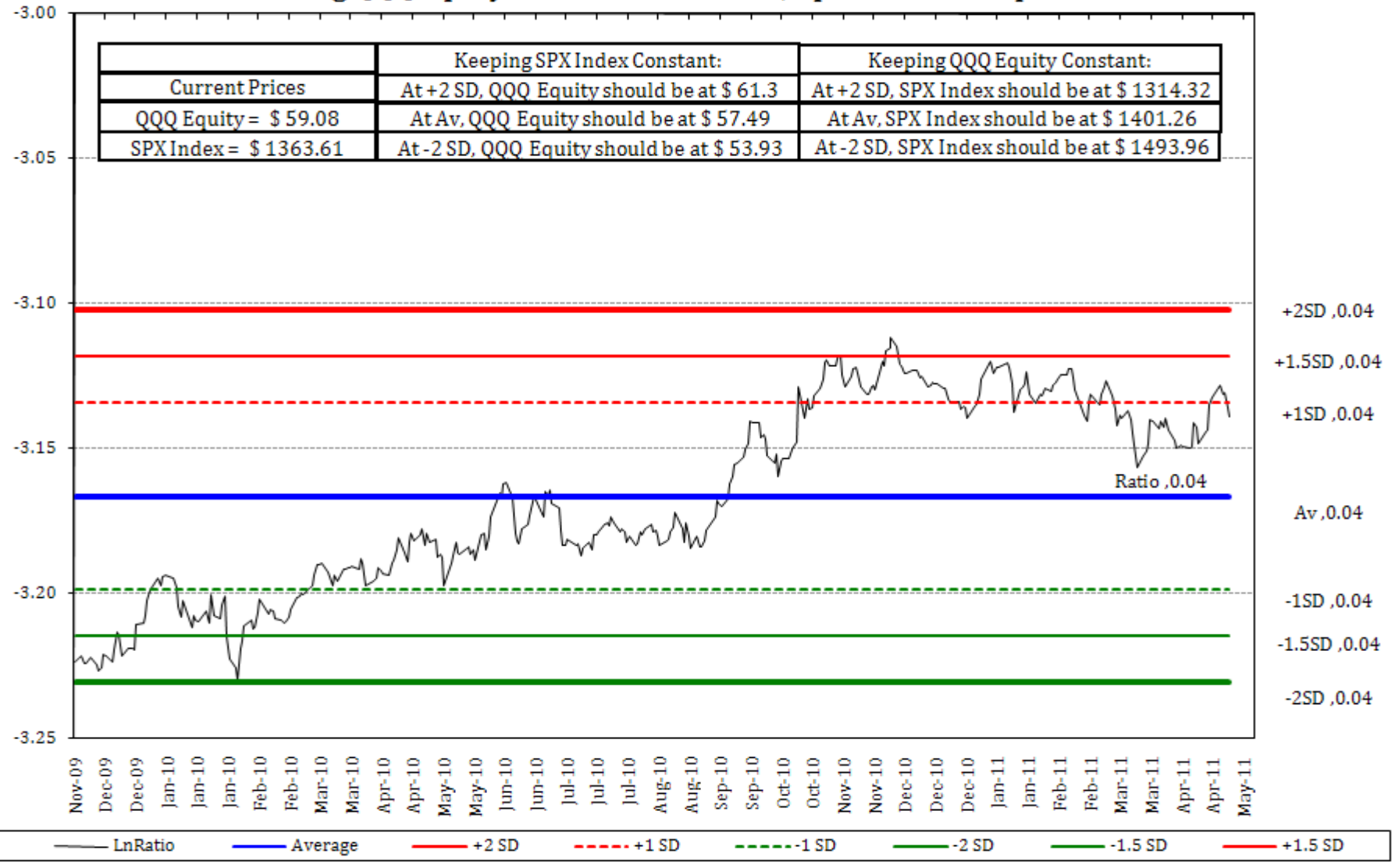


QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

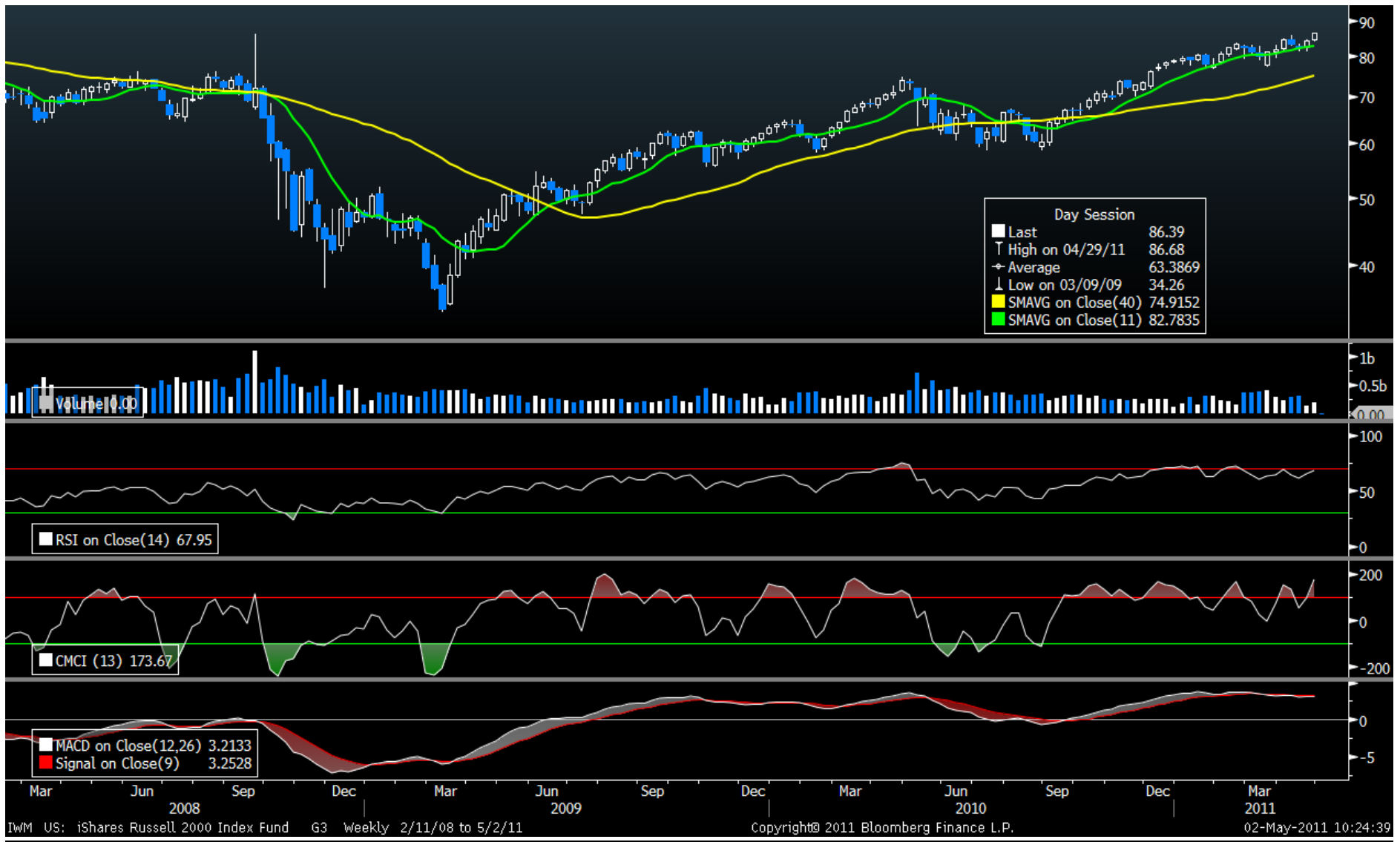


QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

Long QQQ Equity and Short SPX Index, Updated till 29 Apr 2011



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

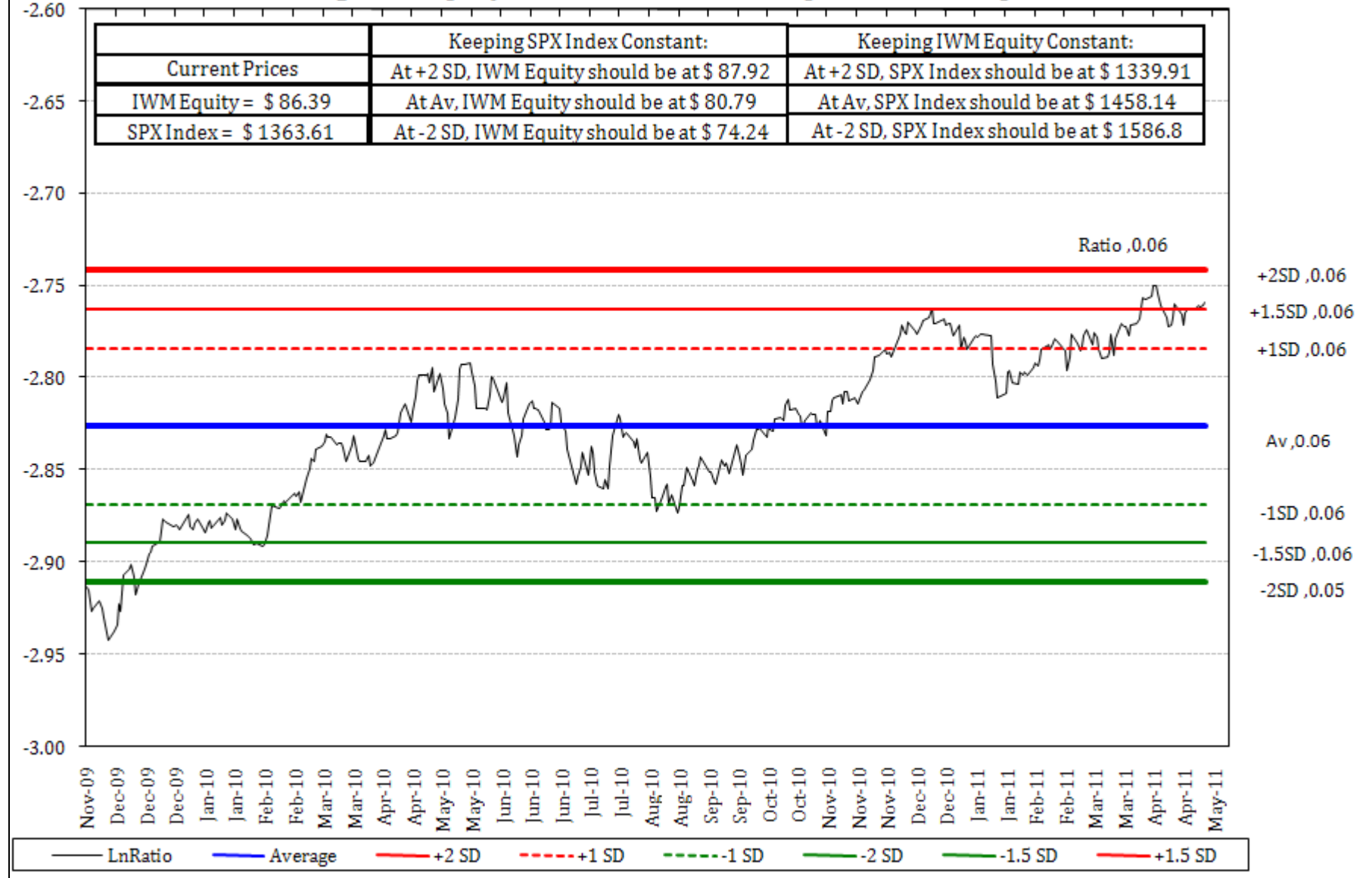


IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

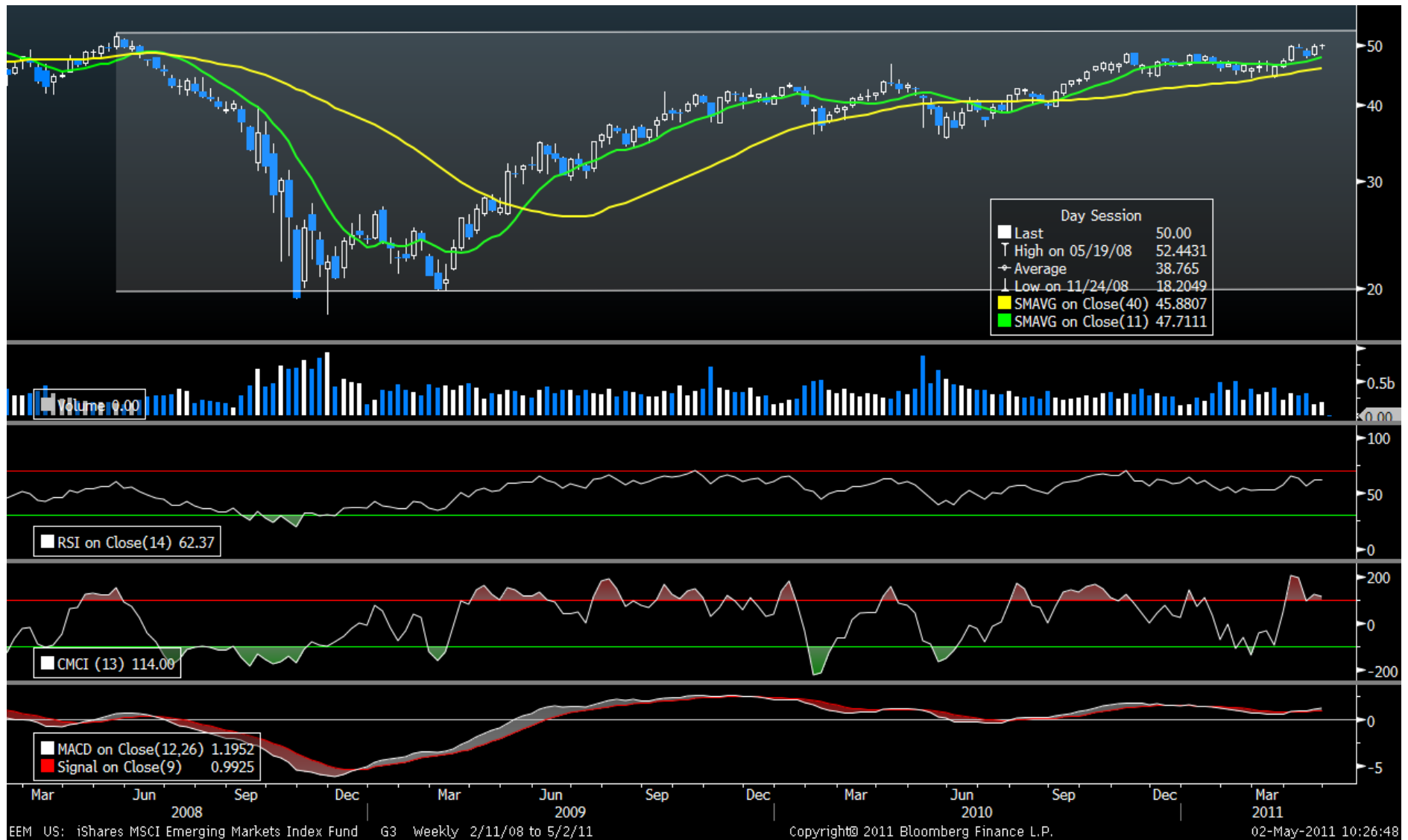


IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

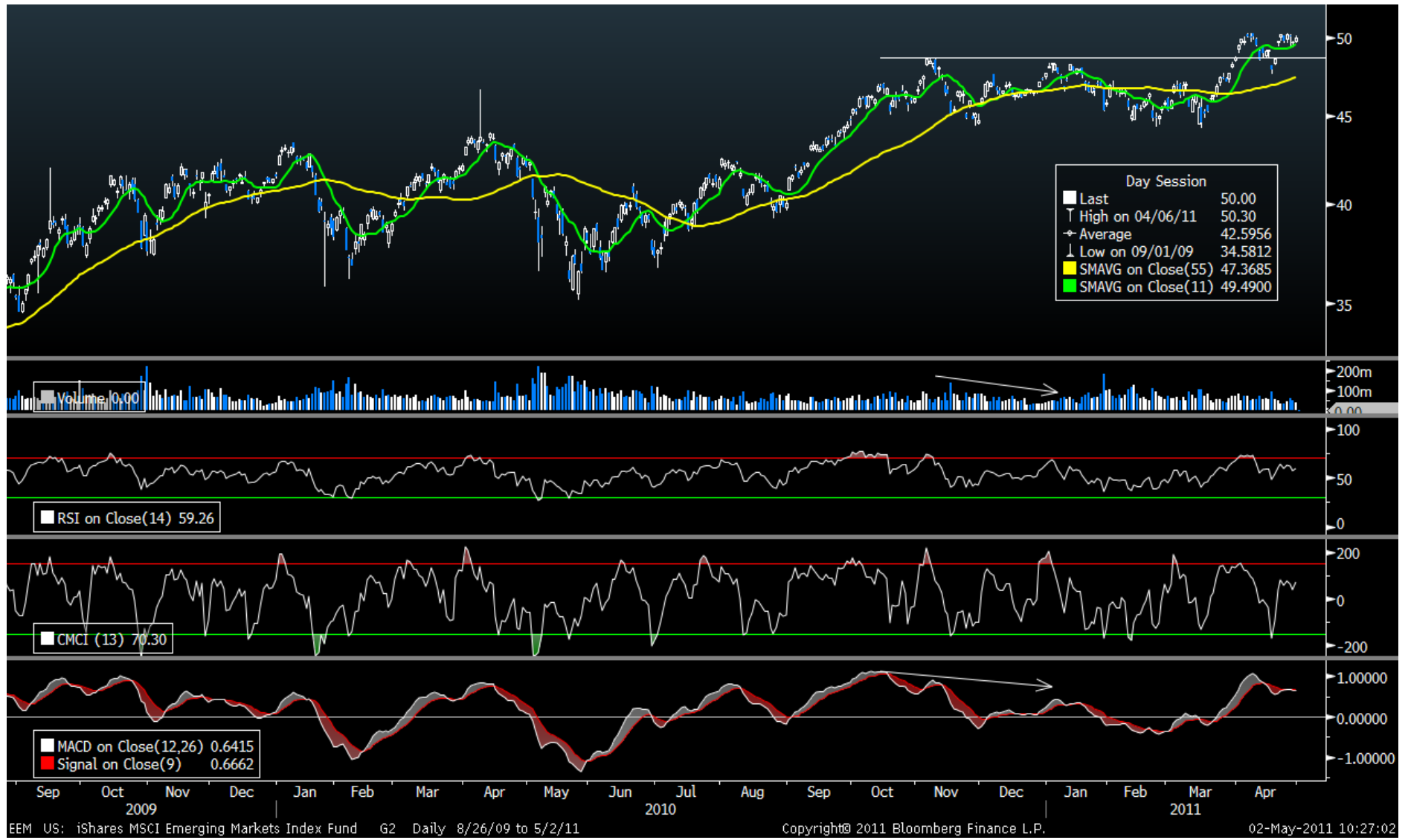
Long IWM Equity and Short SPX Index, Updated till 29 Apr 2011



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

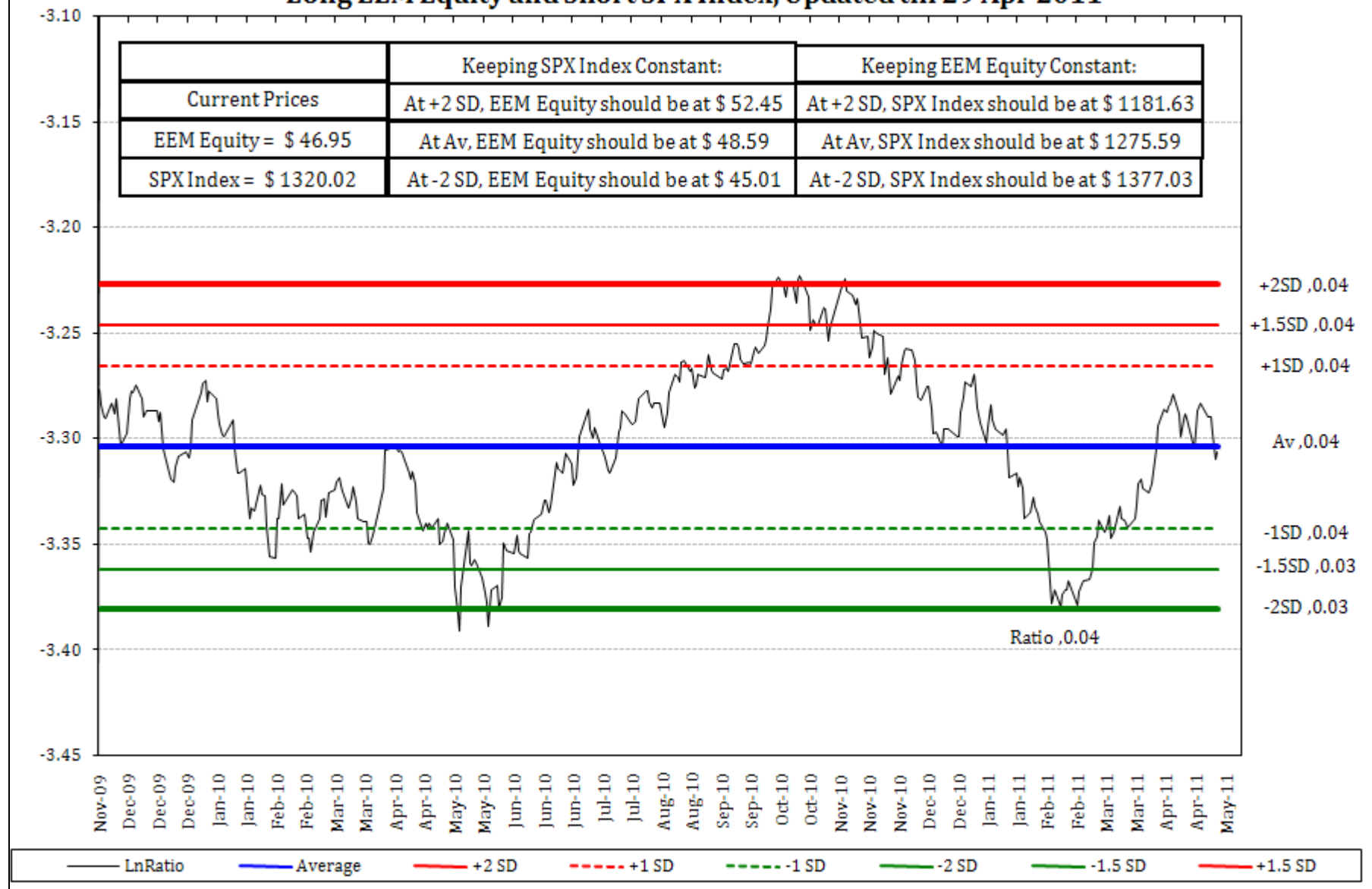


EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

Long EEM Equity and Short SPX Index, Updated till 29 Apr 2011



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

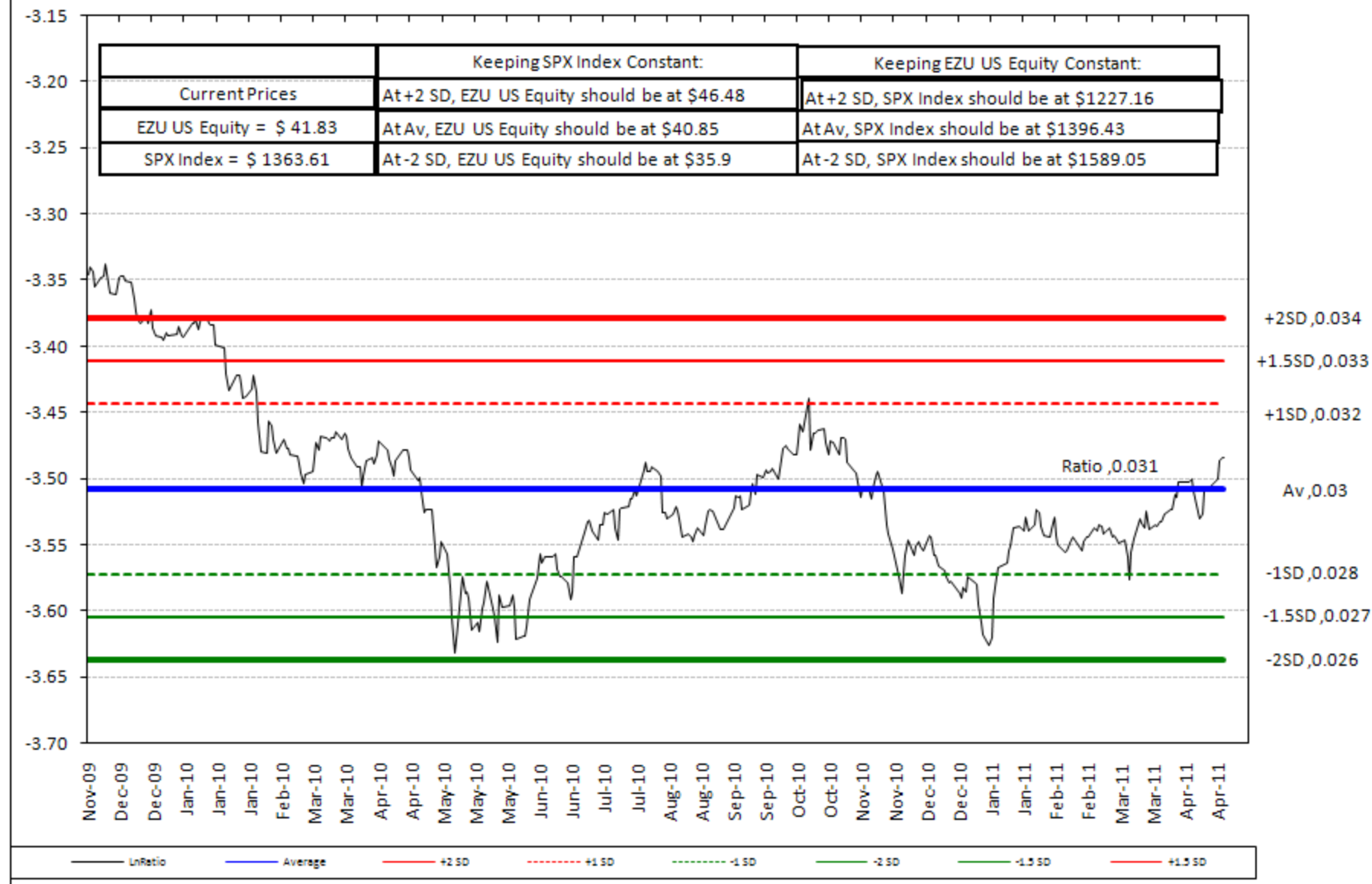


EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

Long EZU US Equity and Short SPX Index, Updated till 29 Apr 2011, LAST 365 TRADING DAYS ANALYSIS



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