



SG Capital Research

Global Market Insights

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

**MAEG- WKLY MKTSTR- GL--SG 2011 # JUNE\_15**

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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

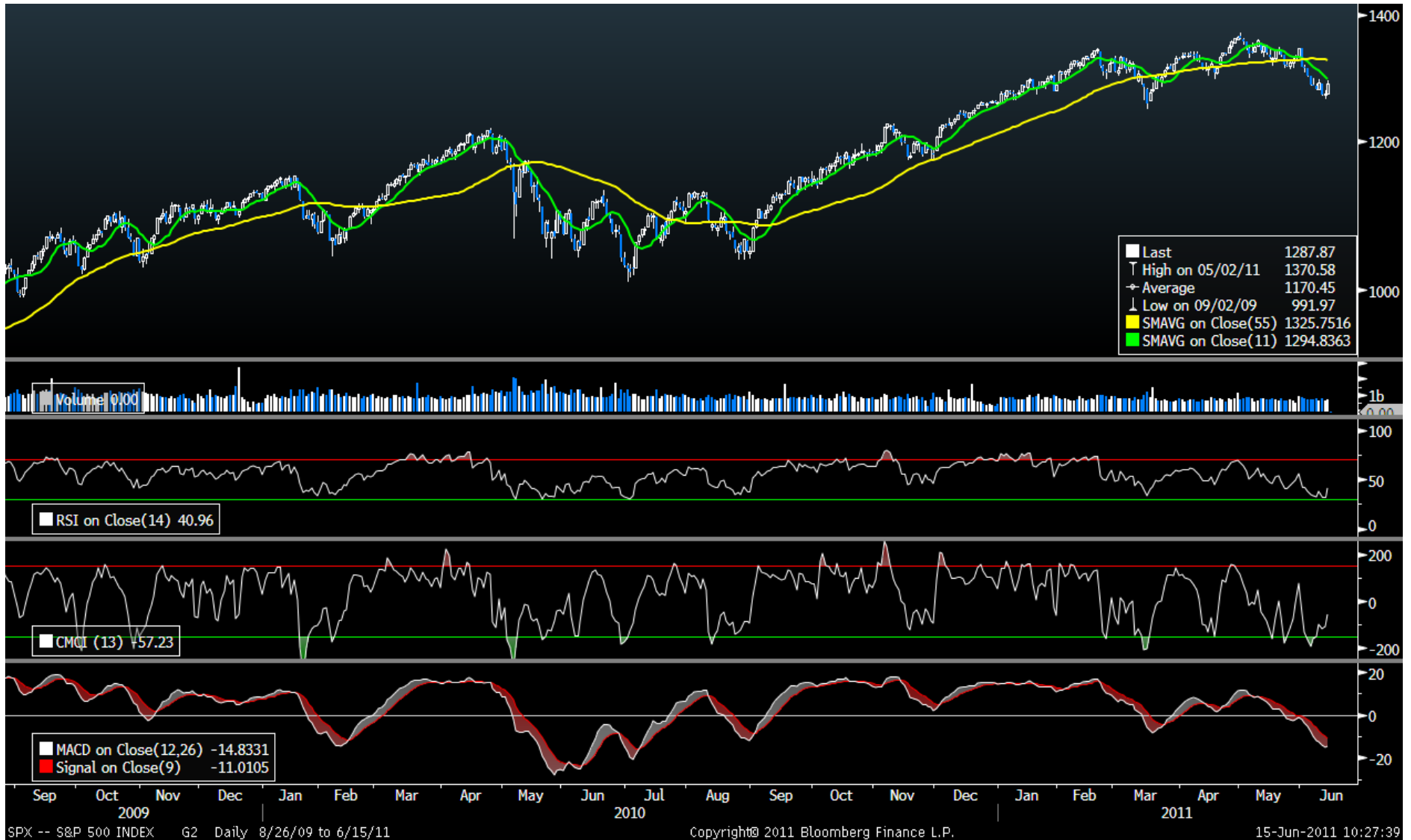
**Under/Over** valuation criteria based on +/- 2 SD levels v/ s SPX.

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

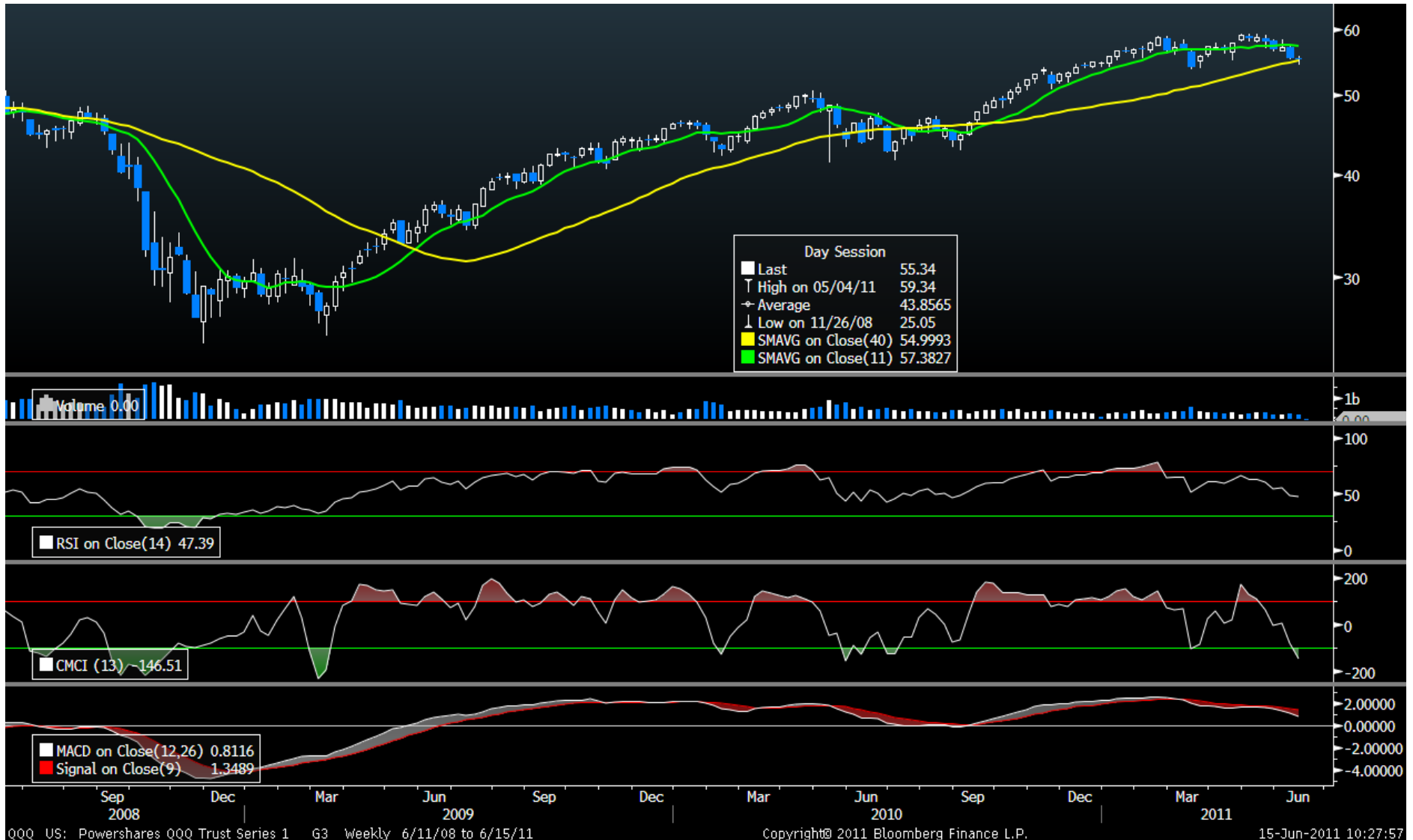
# SPX - Weekly- 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



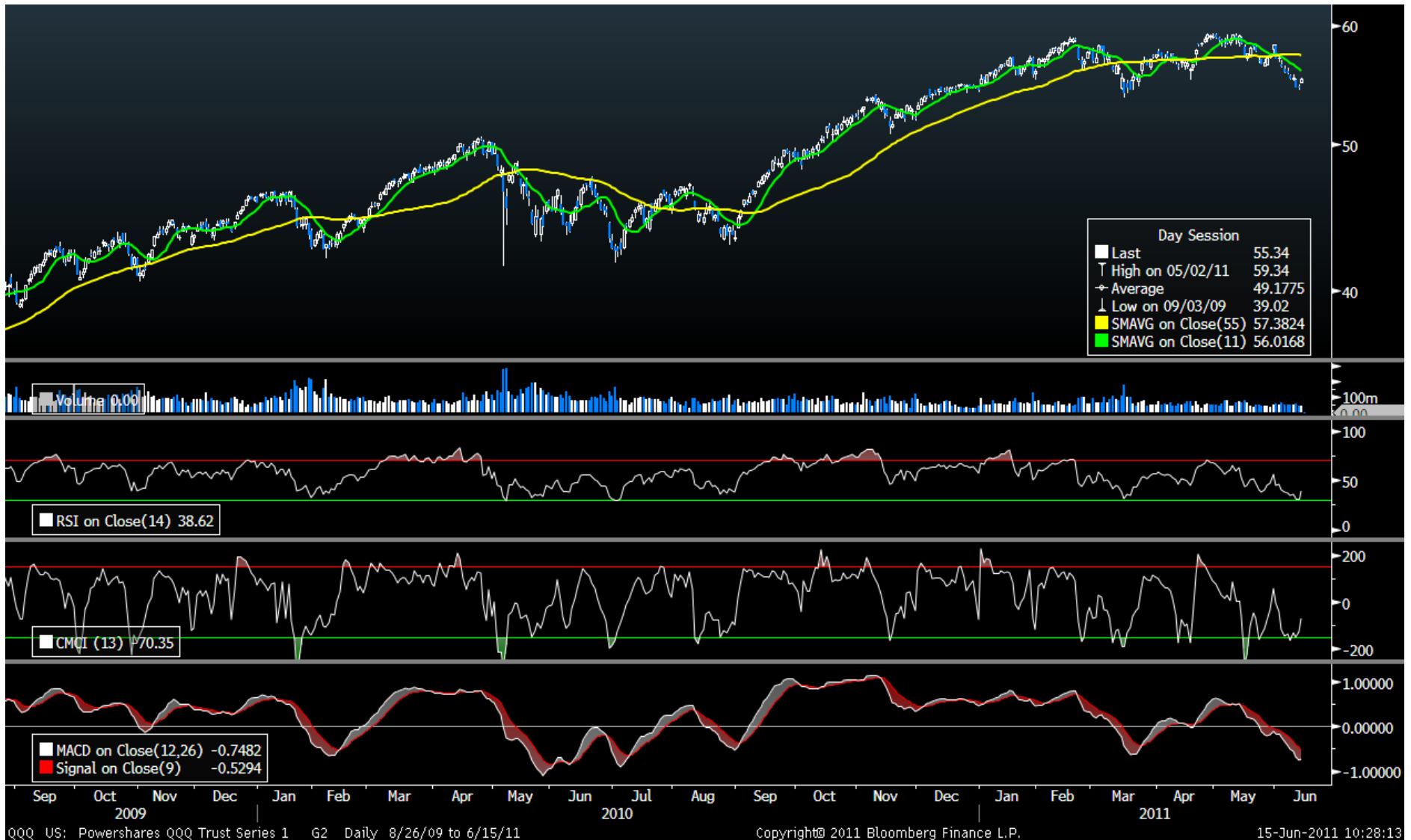
# SPX – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

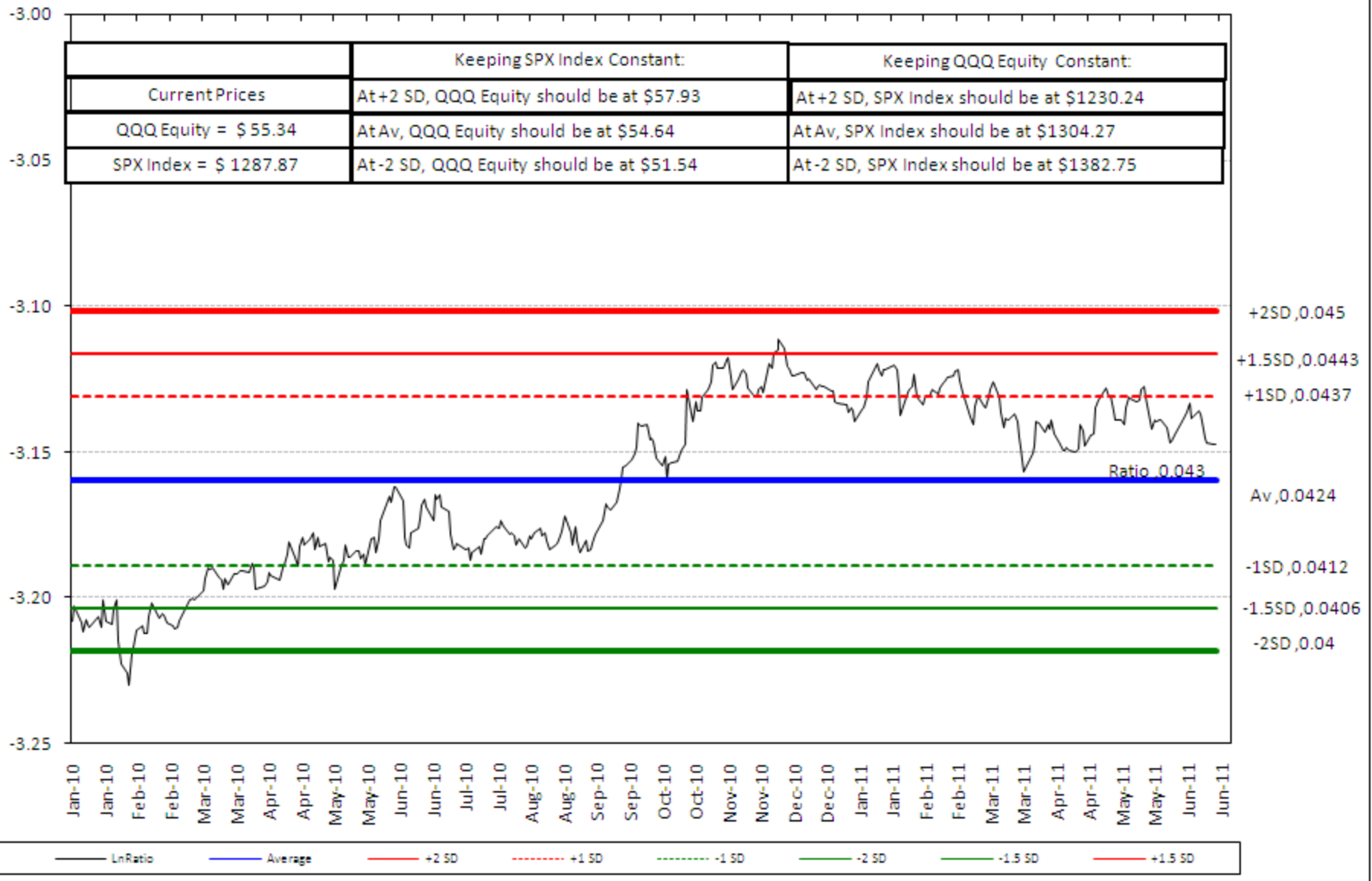


# QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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

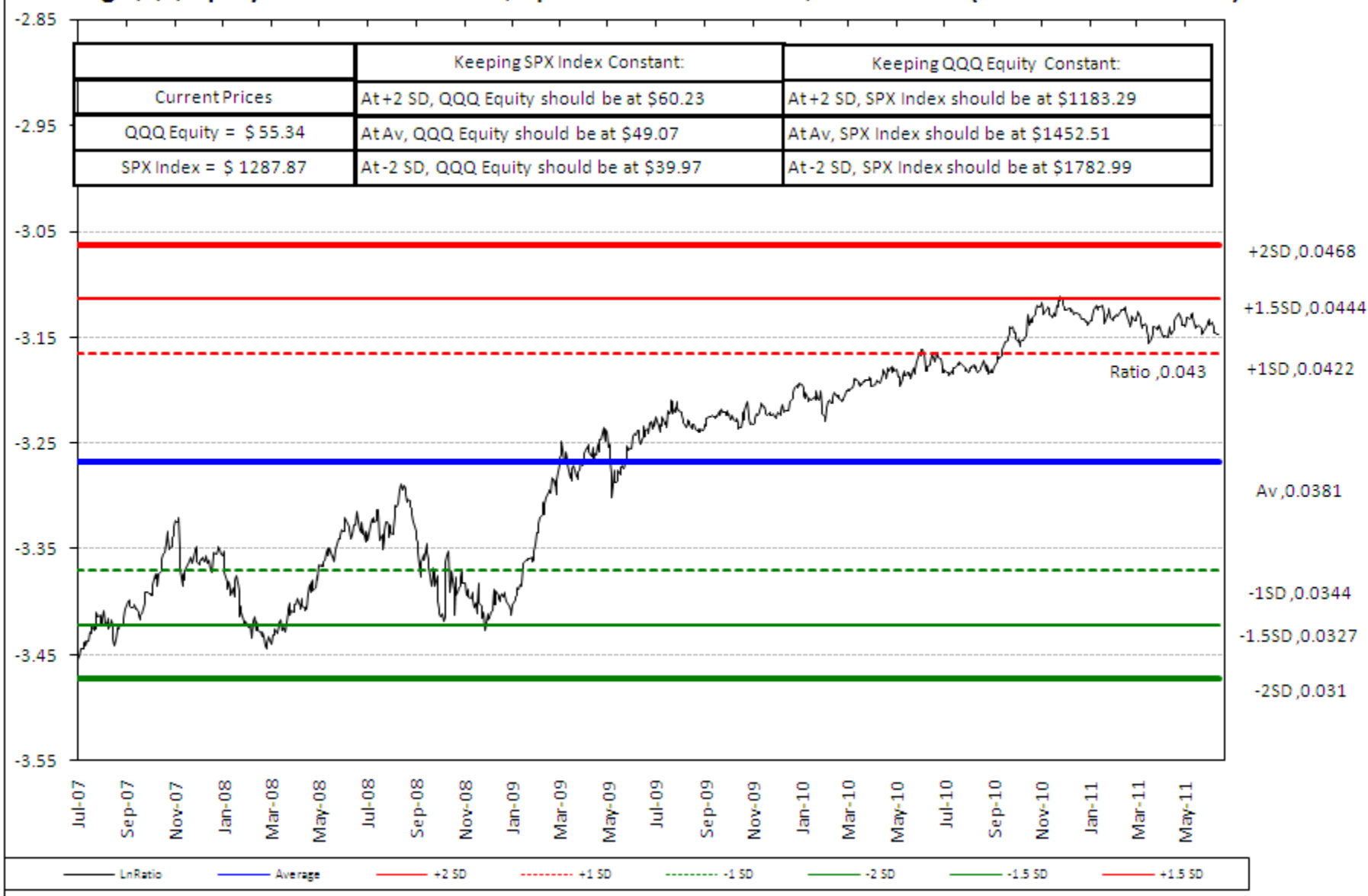
### Long QQQ Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



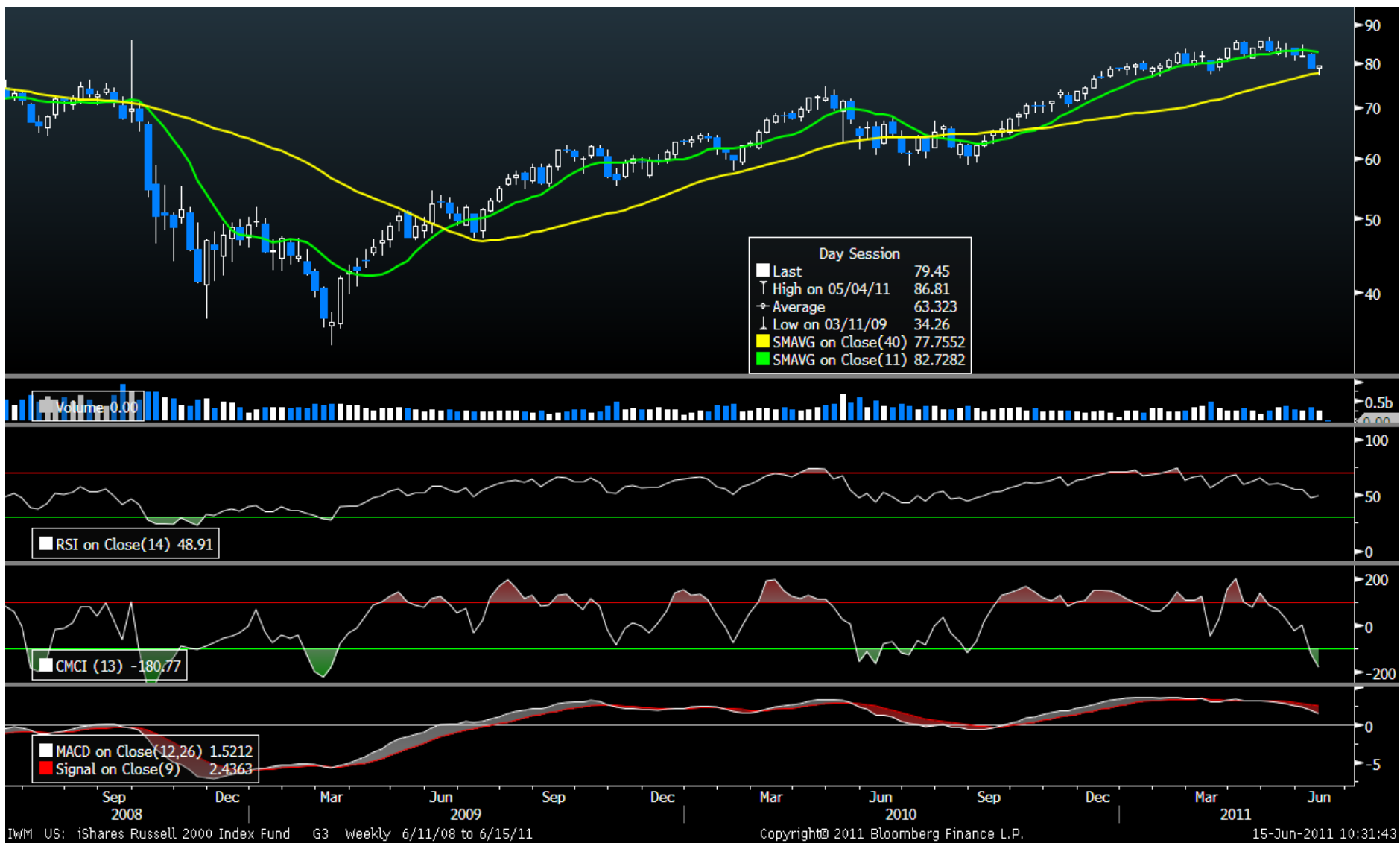
### QQQ Correlation Ratio Analysis with SPX – Full Time basis



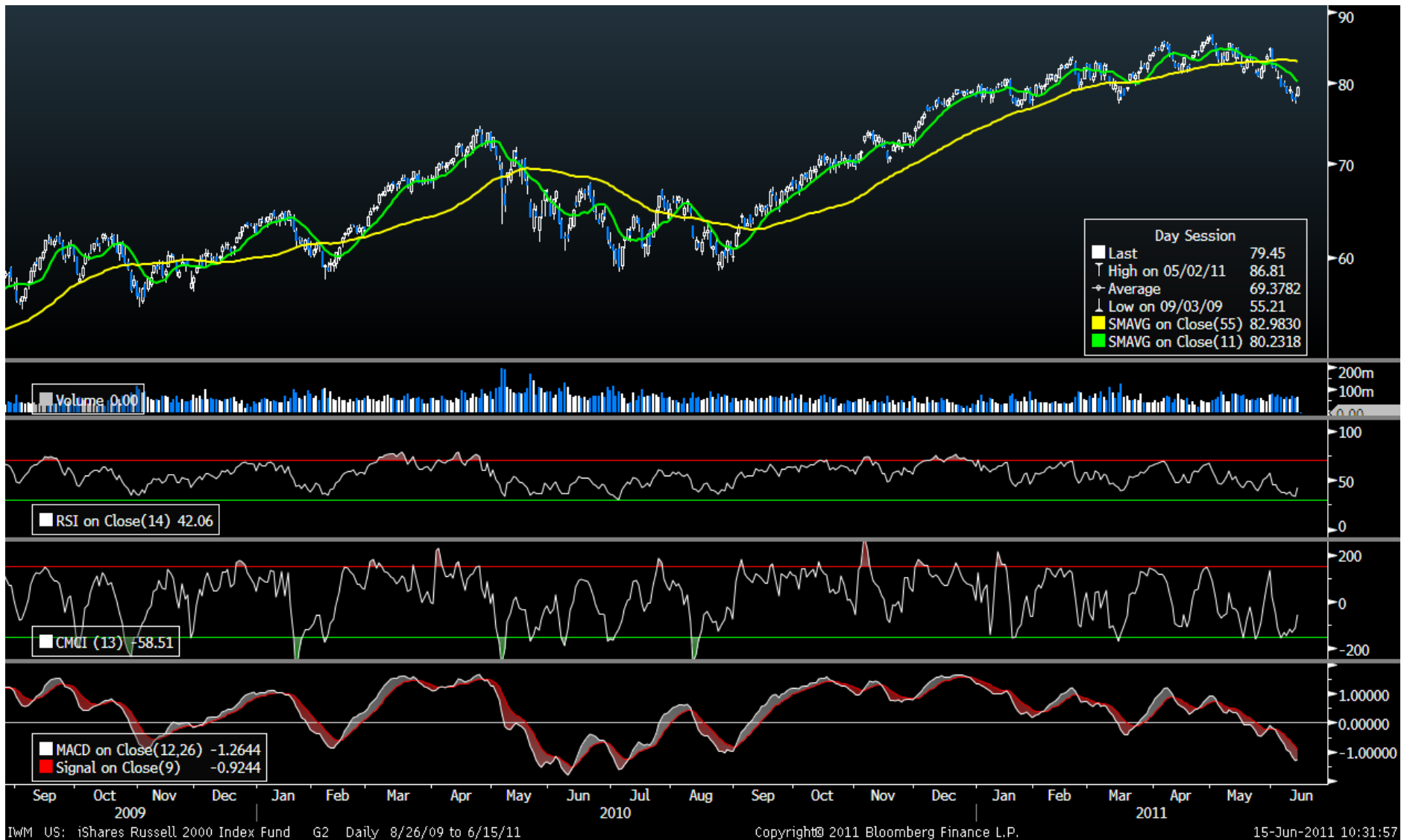
### Long QQQ Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 4 Years( 1000 TRADING DAYS)



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

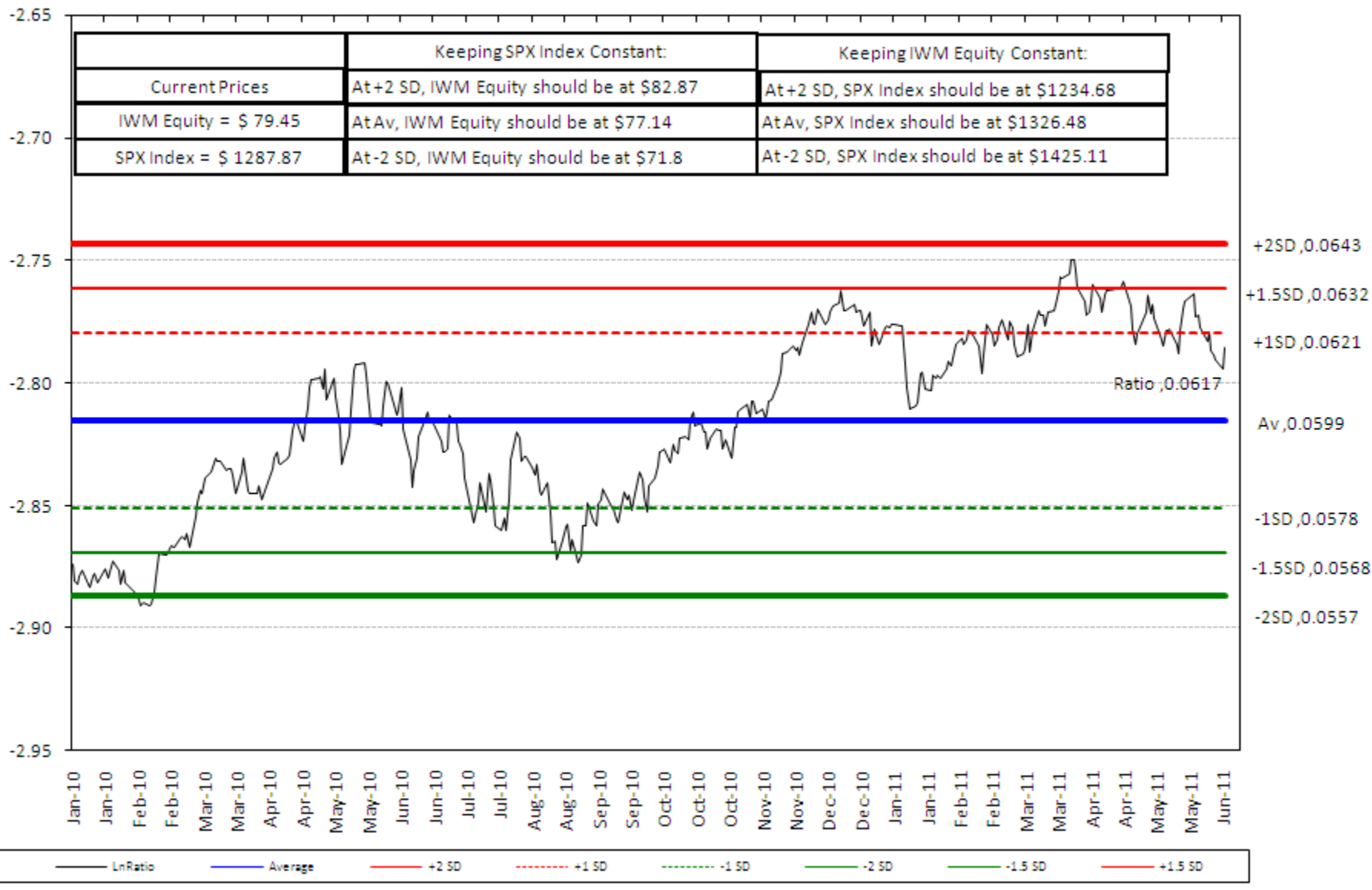


**IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)**

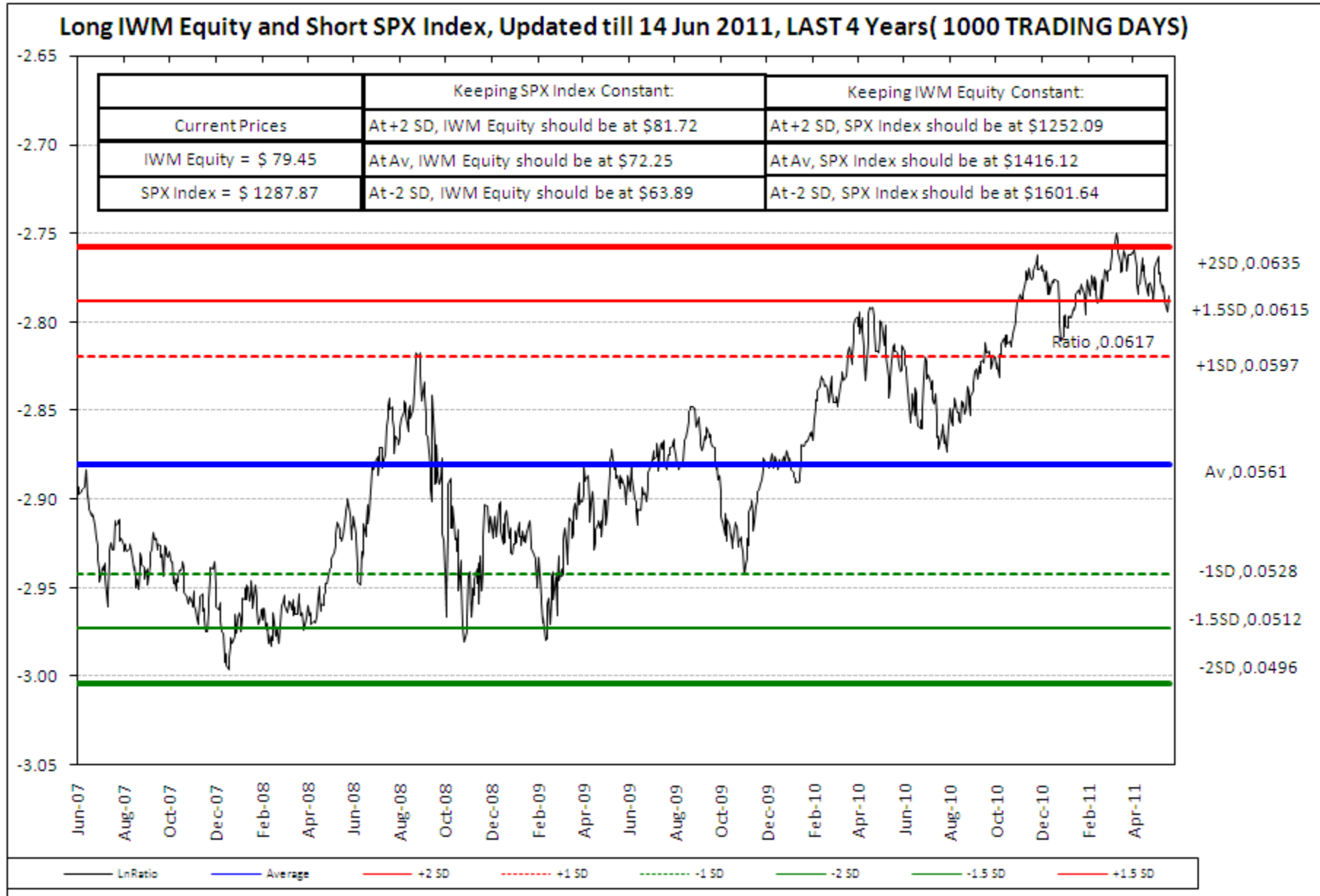


# IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis

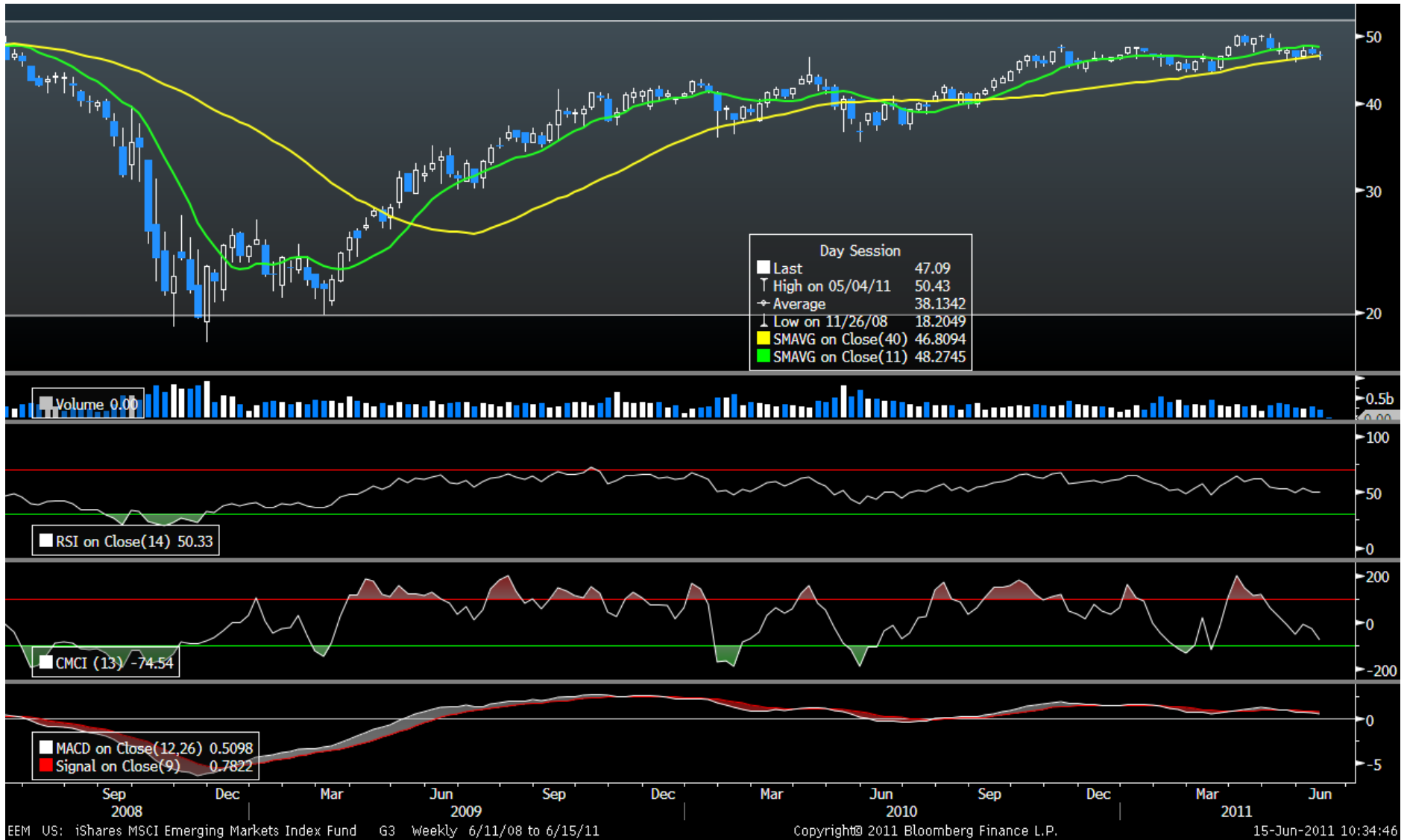
Long IWM Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



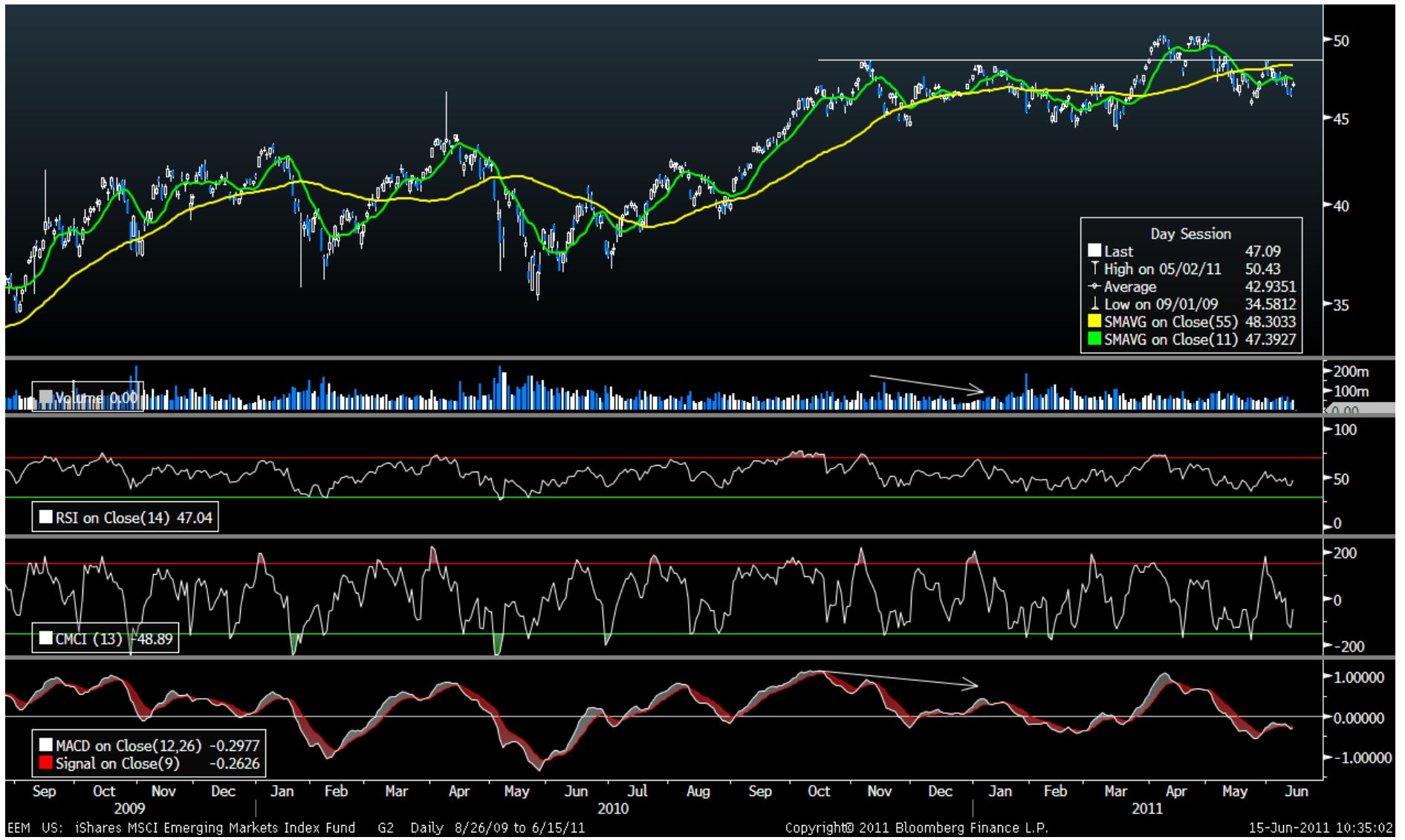
## IWM Correlation Ratio Analysis with SPX – Full Time basis



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

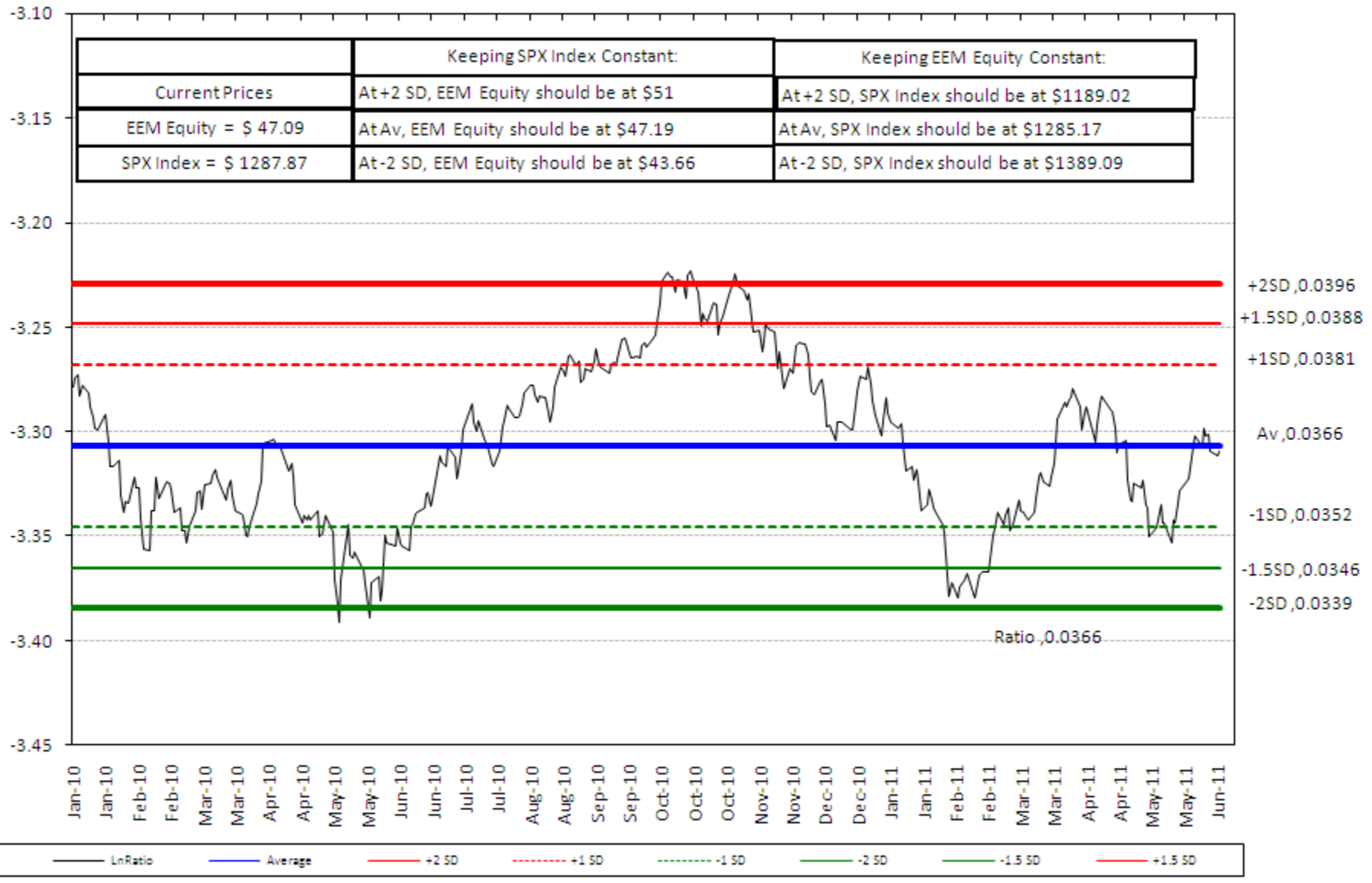


**EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)**



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

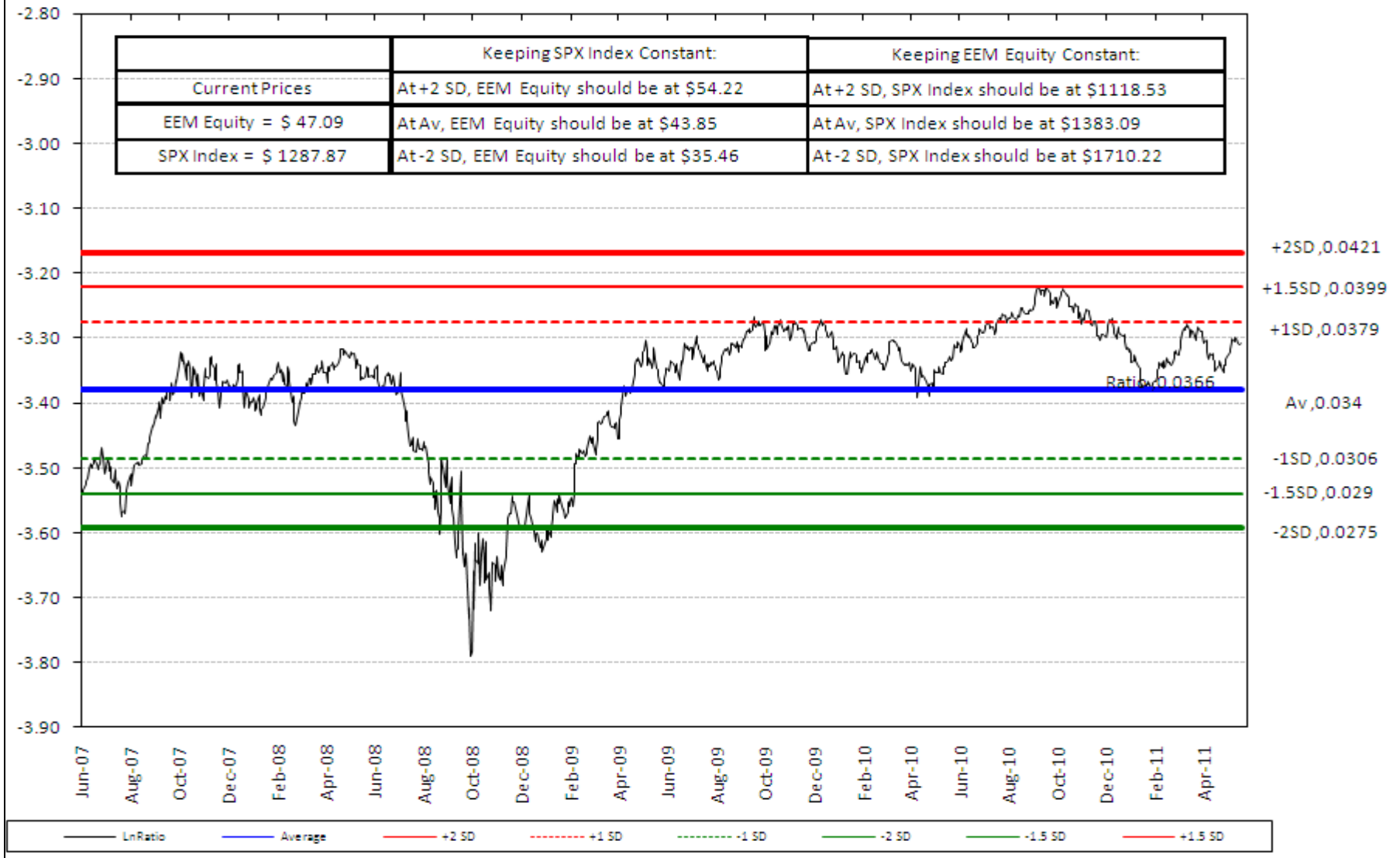
### Long EEM Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



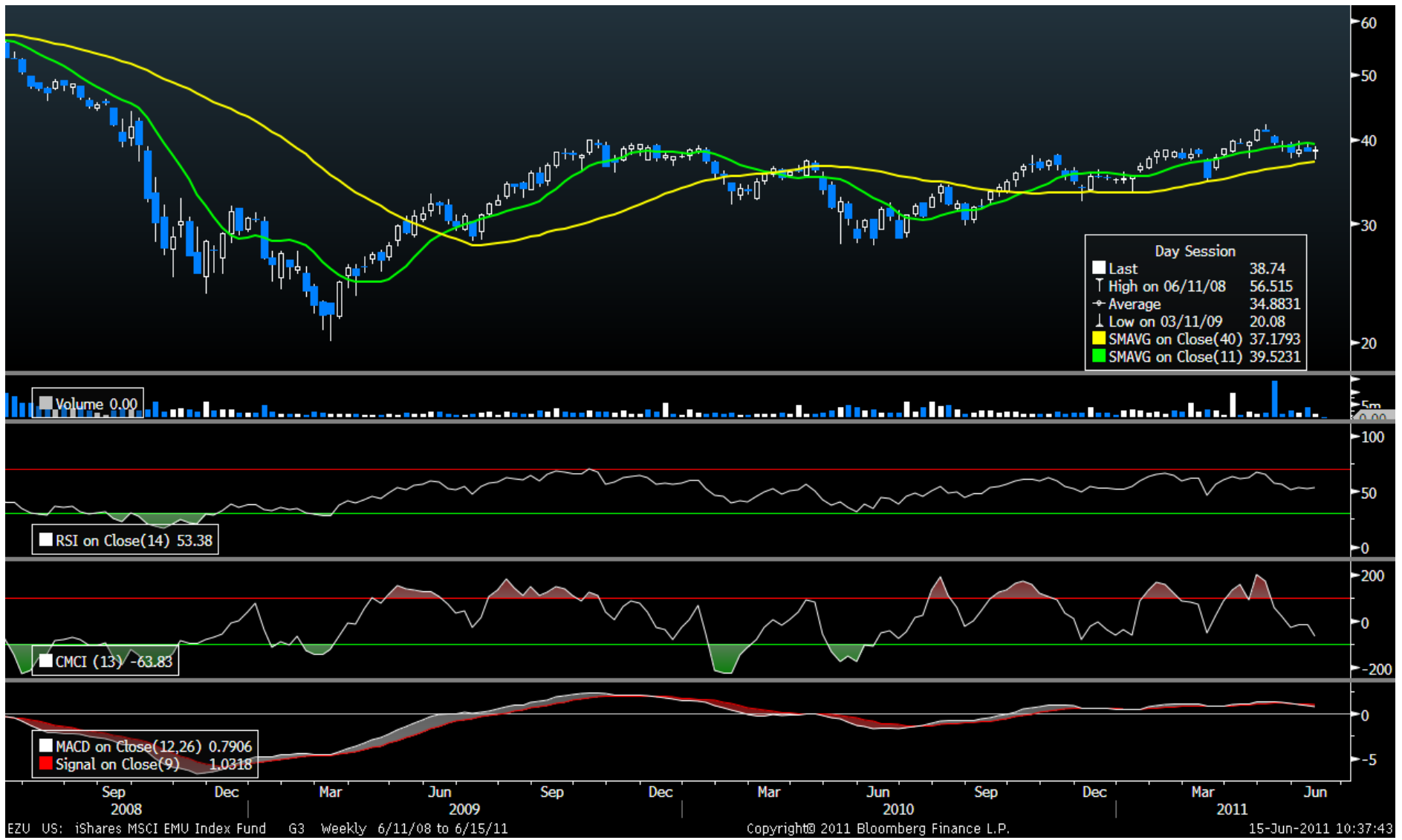
### EEM Correlation Ratio Analysis with SPX – Full Time basis



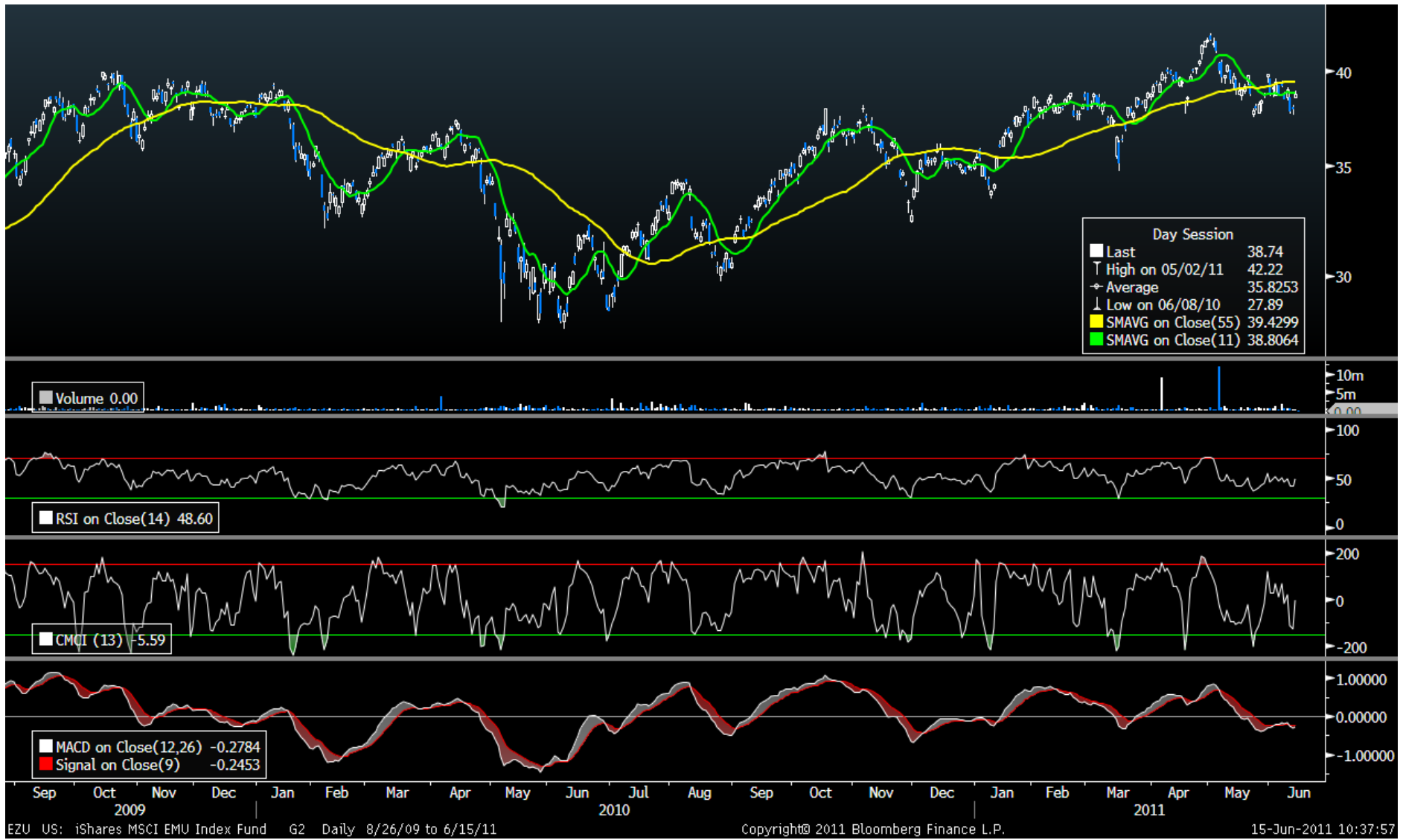
### Long EEM Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 4 Years( 1000 TRADING DAYS)



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

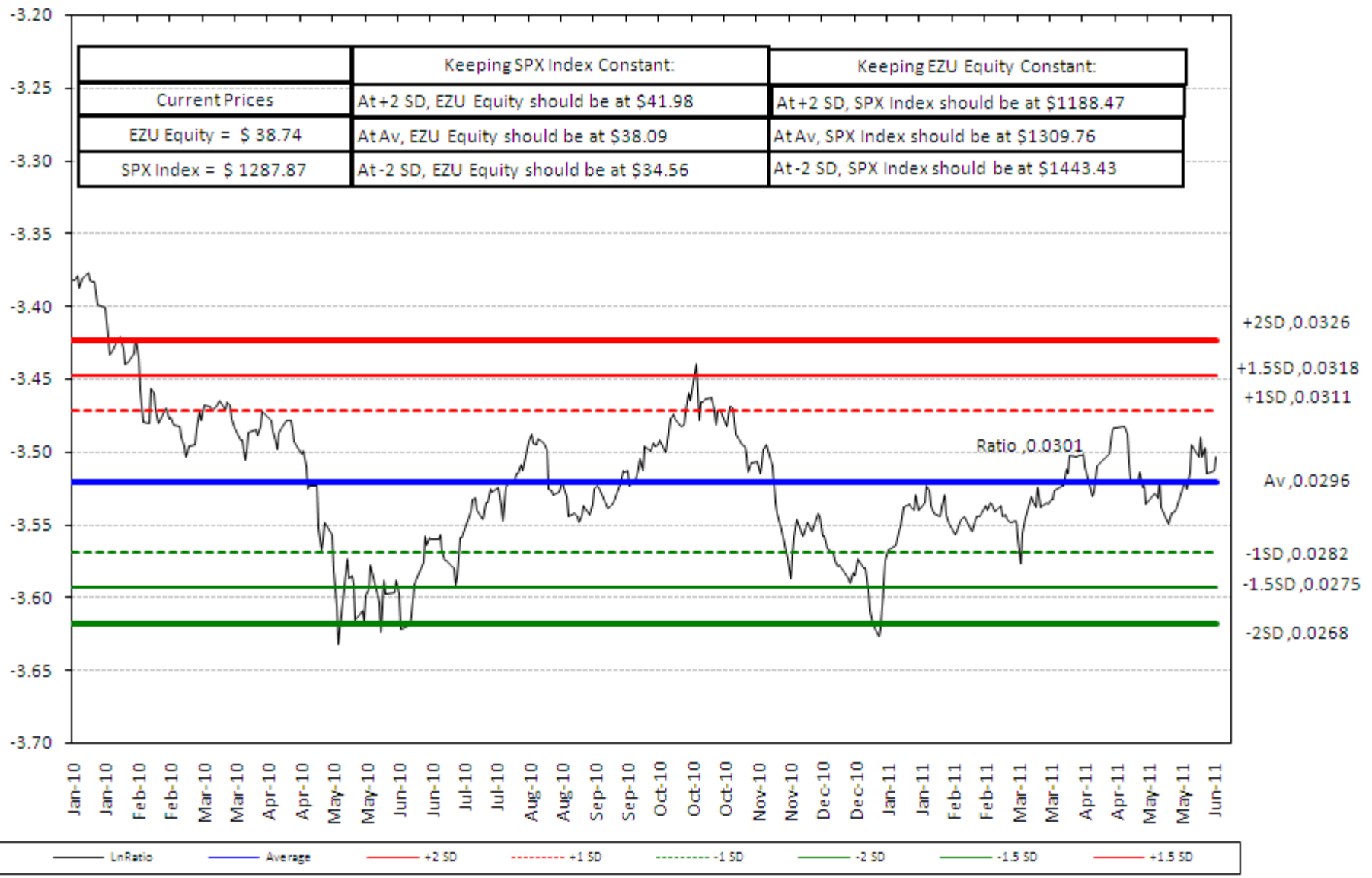


**EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)**

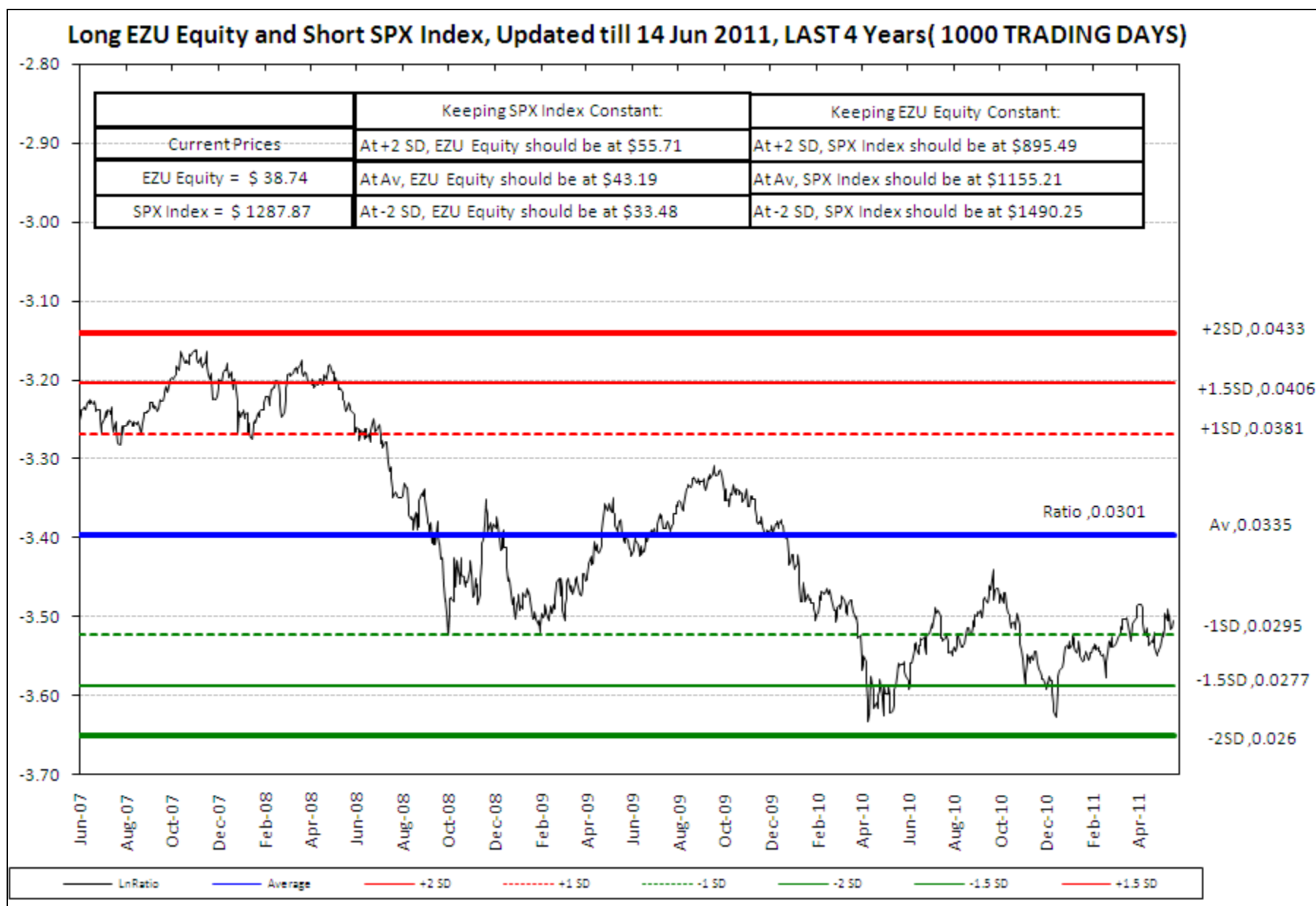


**EZU : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis**

### Long EZU Equity and Short SPX Index, Updated till 14 Jun 2011, LAST 365 TRADING DAYS ANALYSIS



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



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