SG Capital Research

Global Market Insights

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

MAEG- WKLY MKTSTR- GL--SG 2011 # MAY_09

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

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

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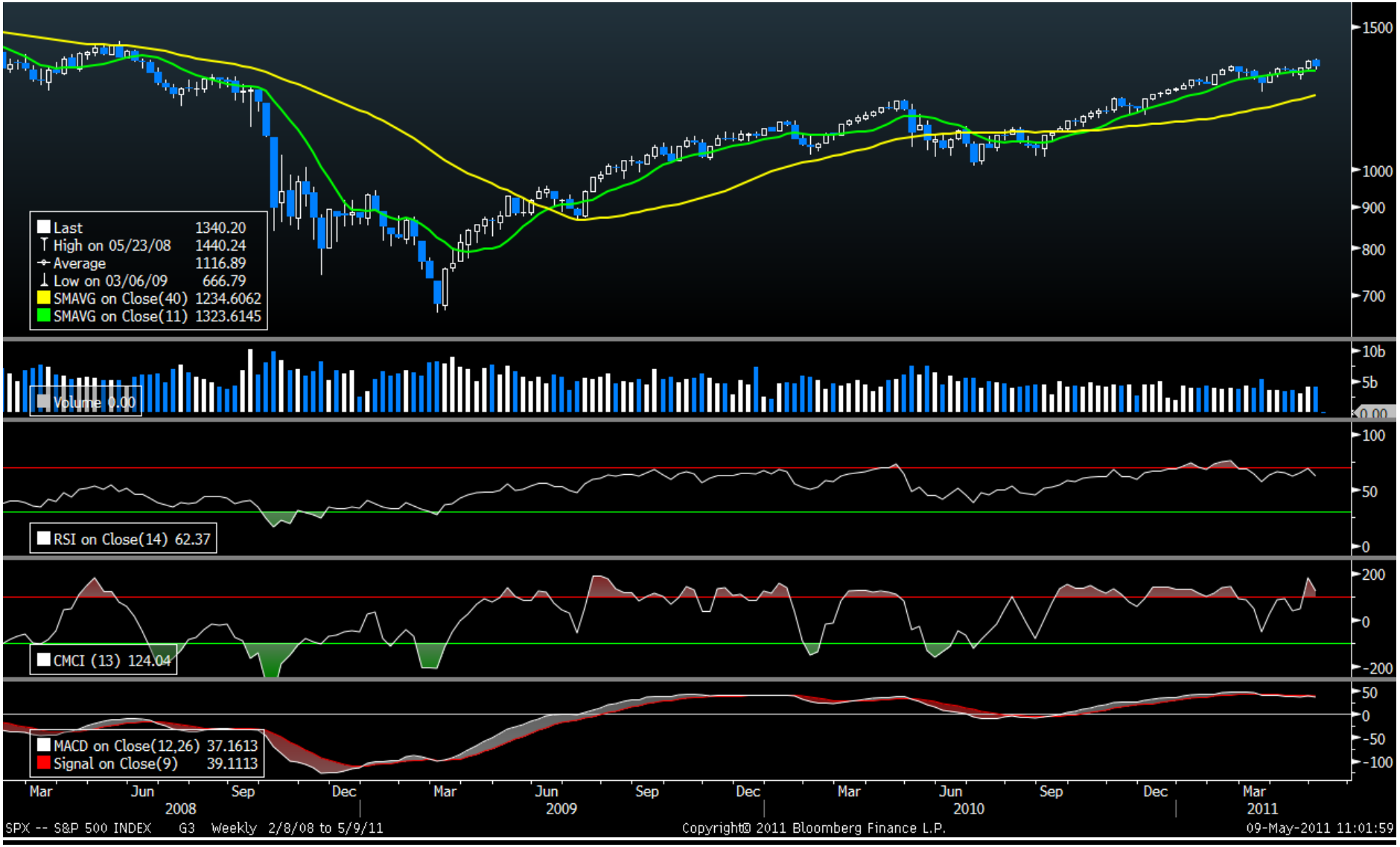
- **Selected Sector may have Analytic Charts as Titled below**
  1. **SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W) SMA**
  2. **SETUP charts Daily – 3 Year with RSI, CCI, MACD (11D / 55D) SMA**
  3. **SD - RATIO CHARTS : QQQ, IWM, EEM, EZU Correlation Ratio Analysis with SPX**
    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

SD – PROCESS

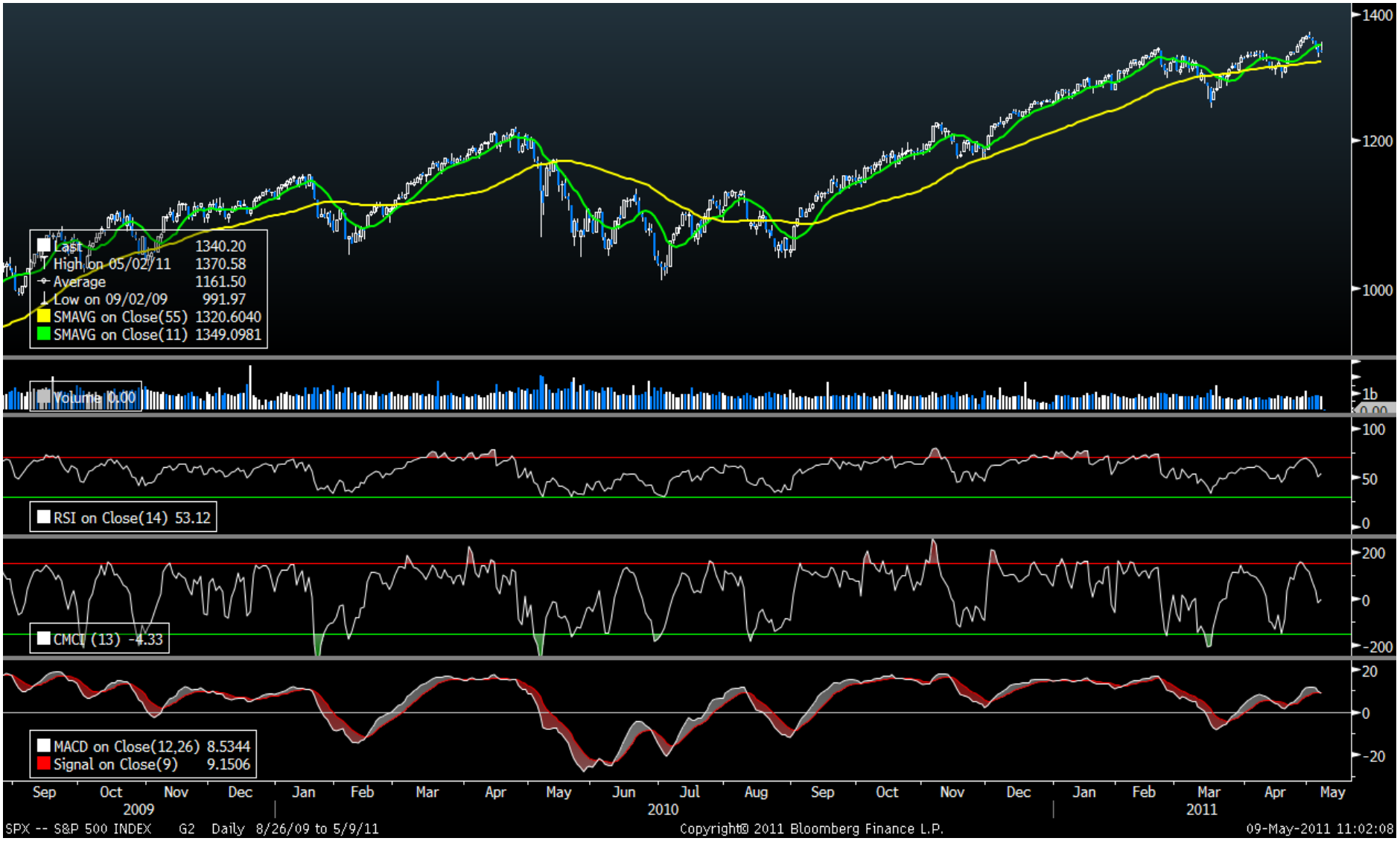
Under/Over valuation criteria based on +/- 2 SD levels v/ s SPX.

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

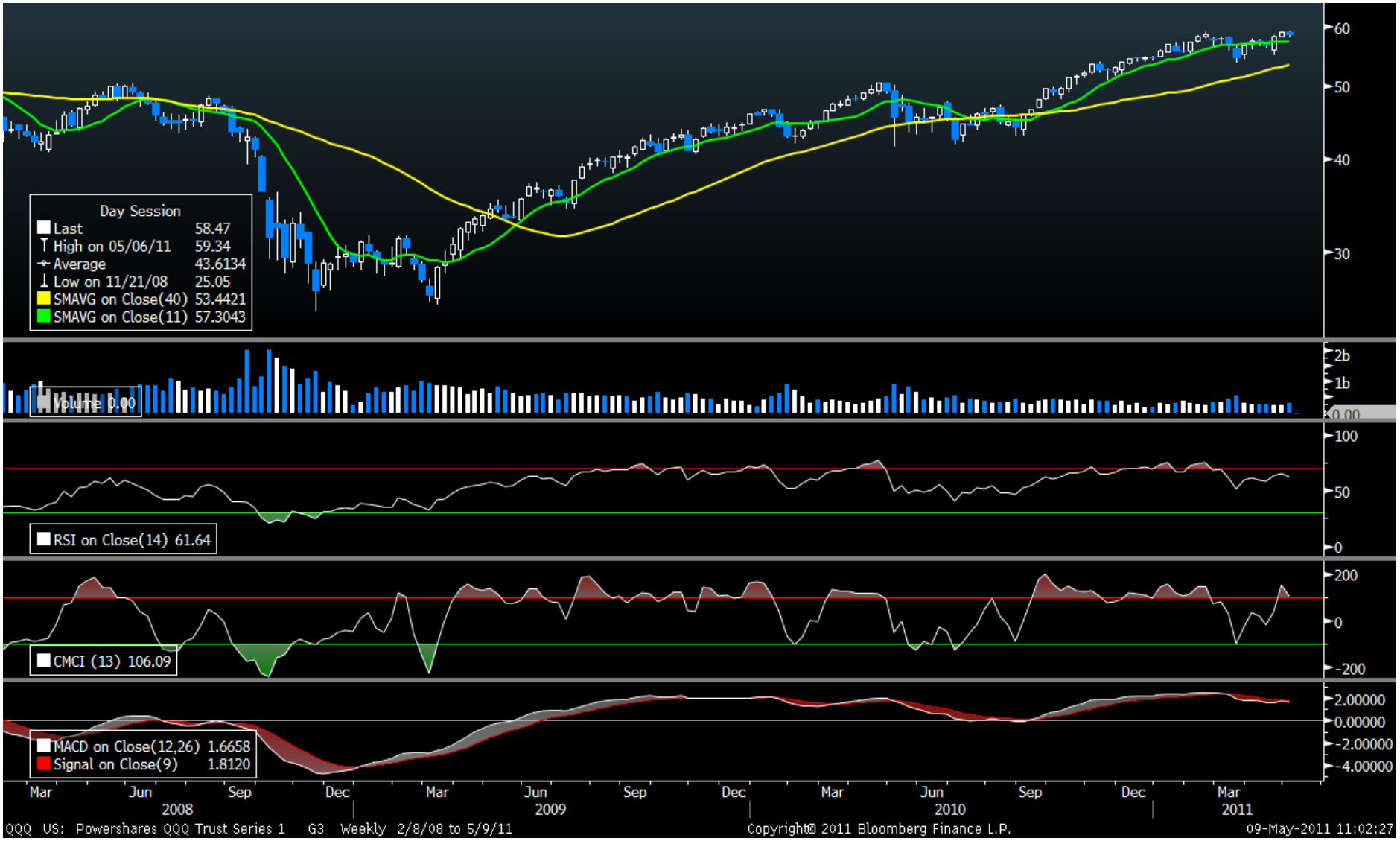
SPX - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



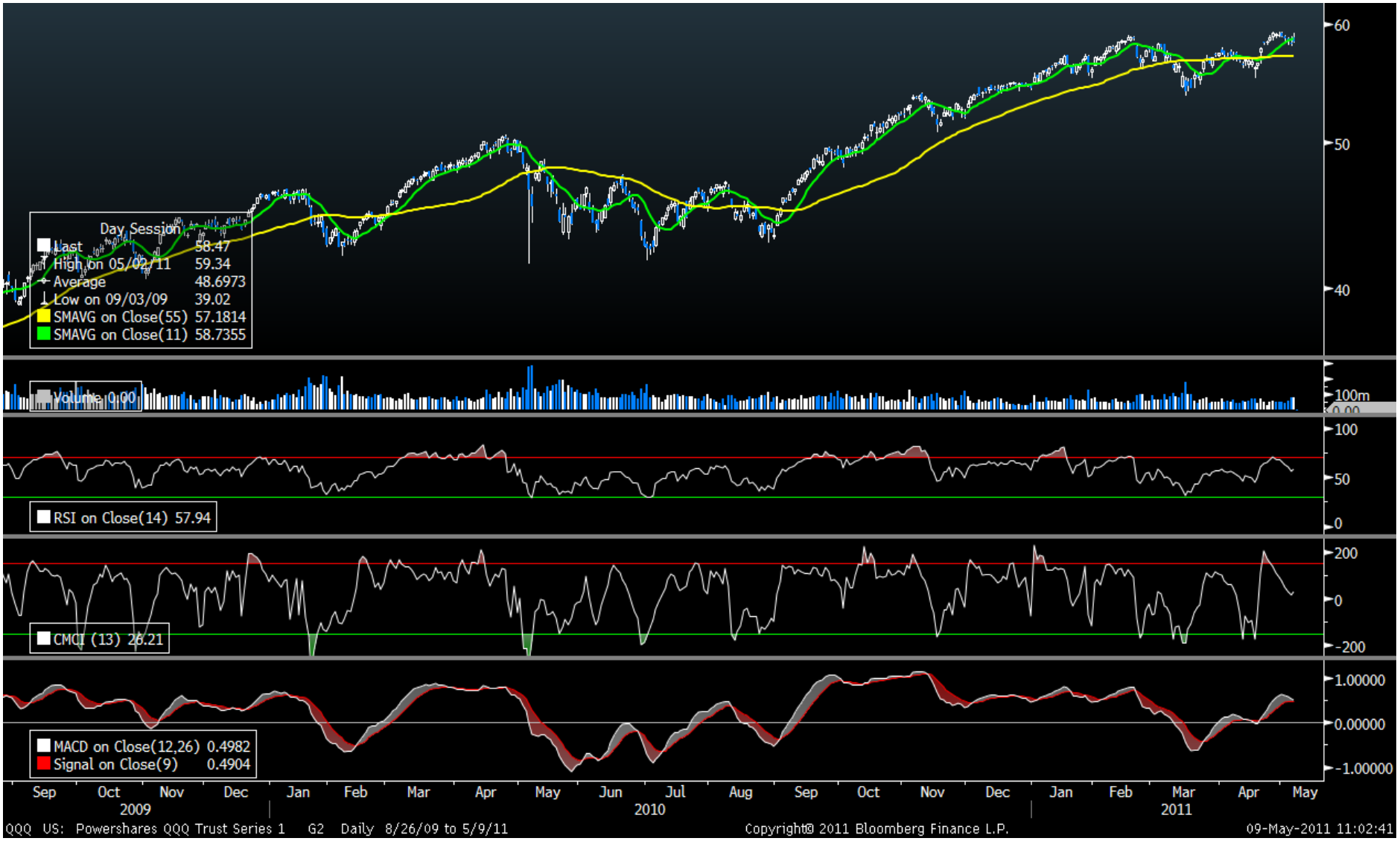
SPX – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



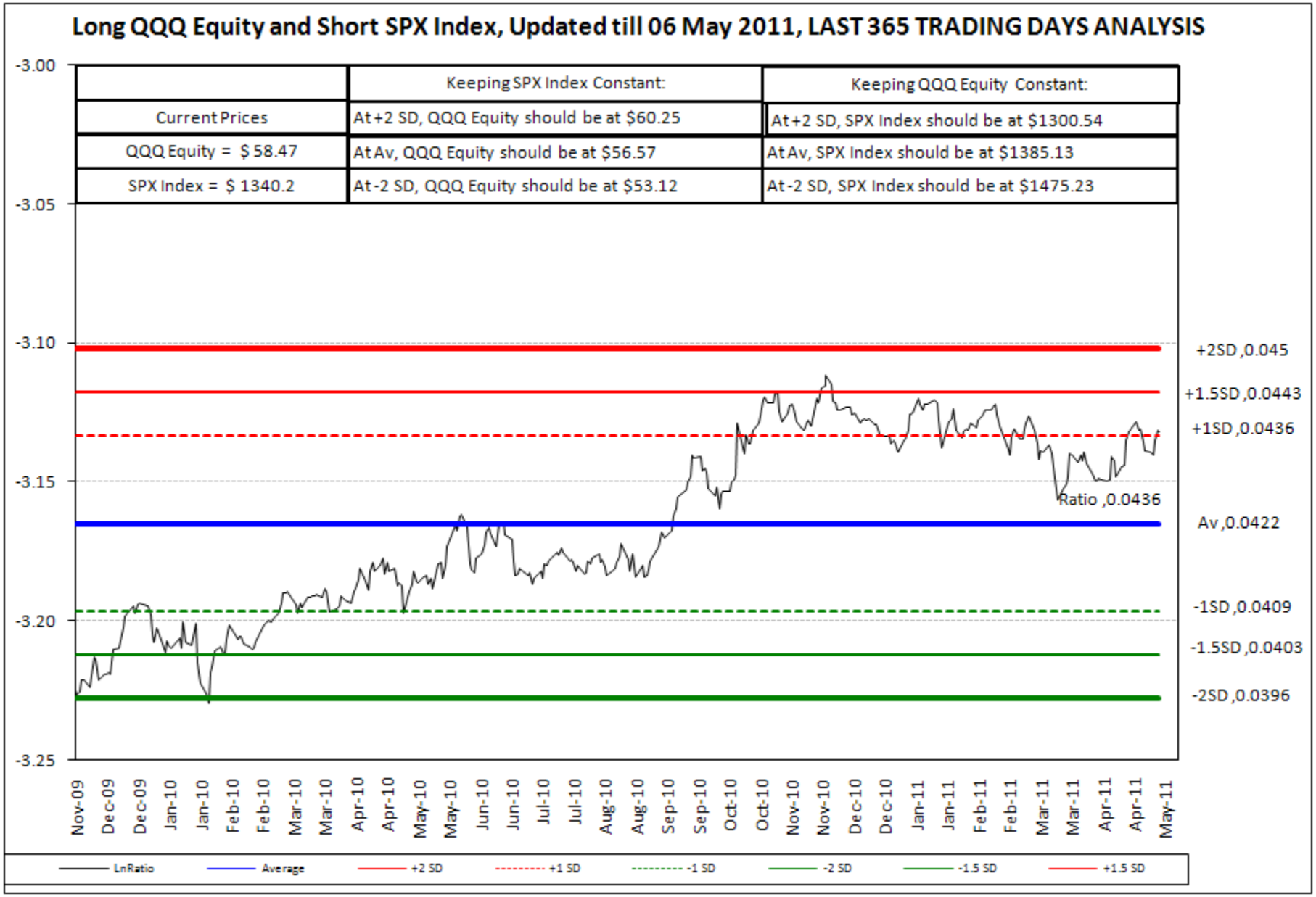
QQQ - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



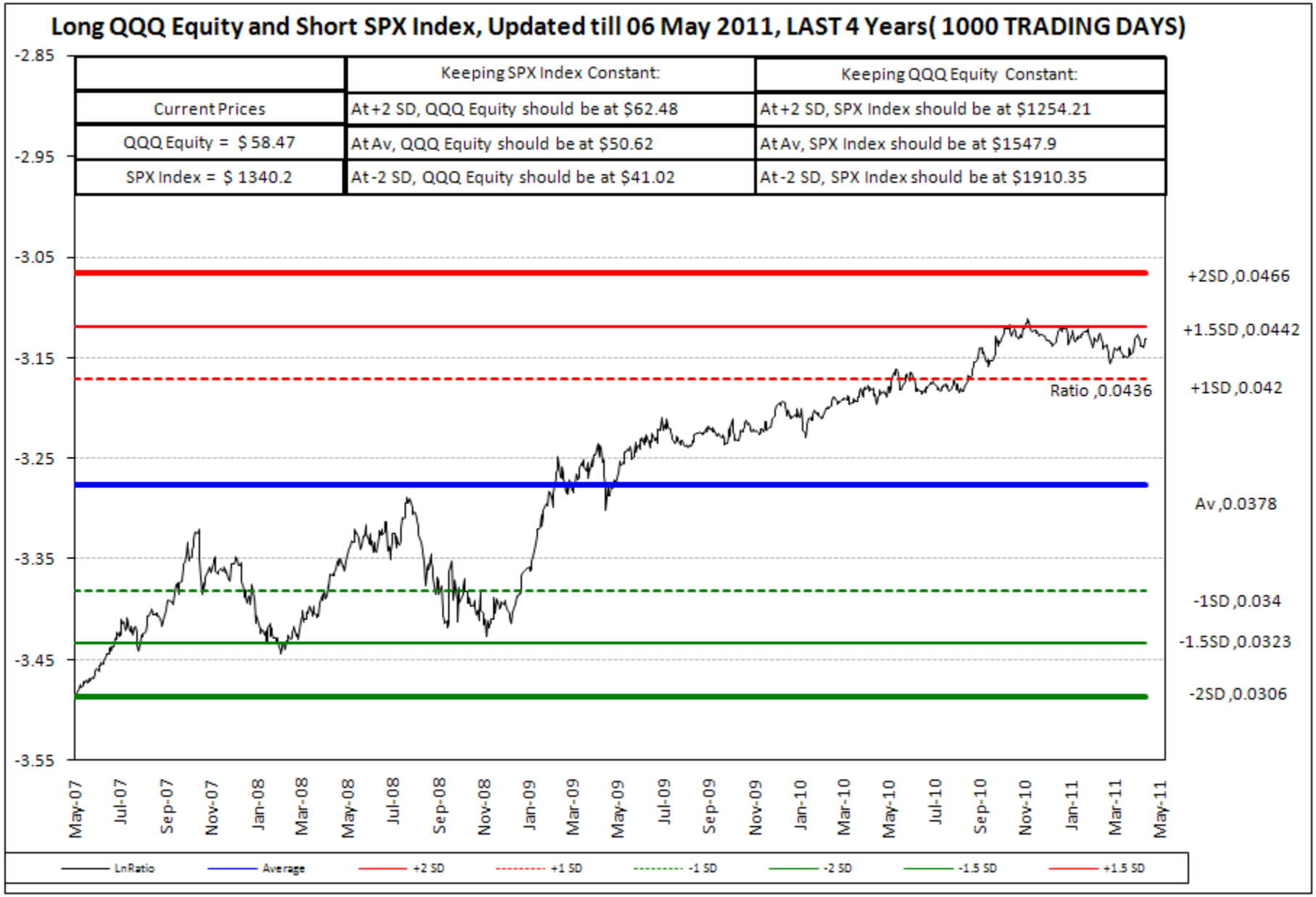
QQQ – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



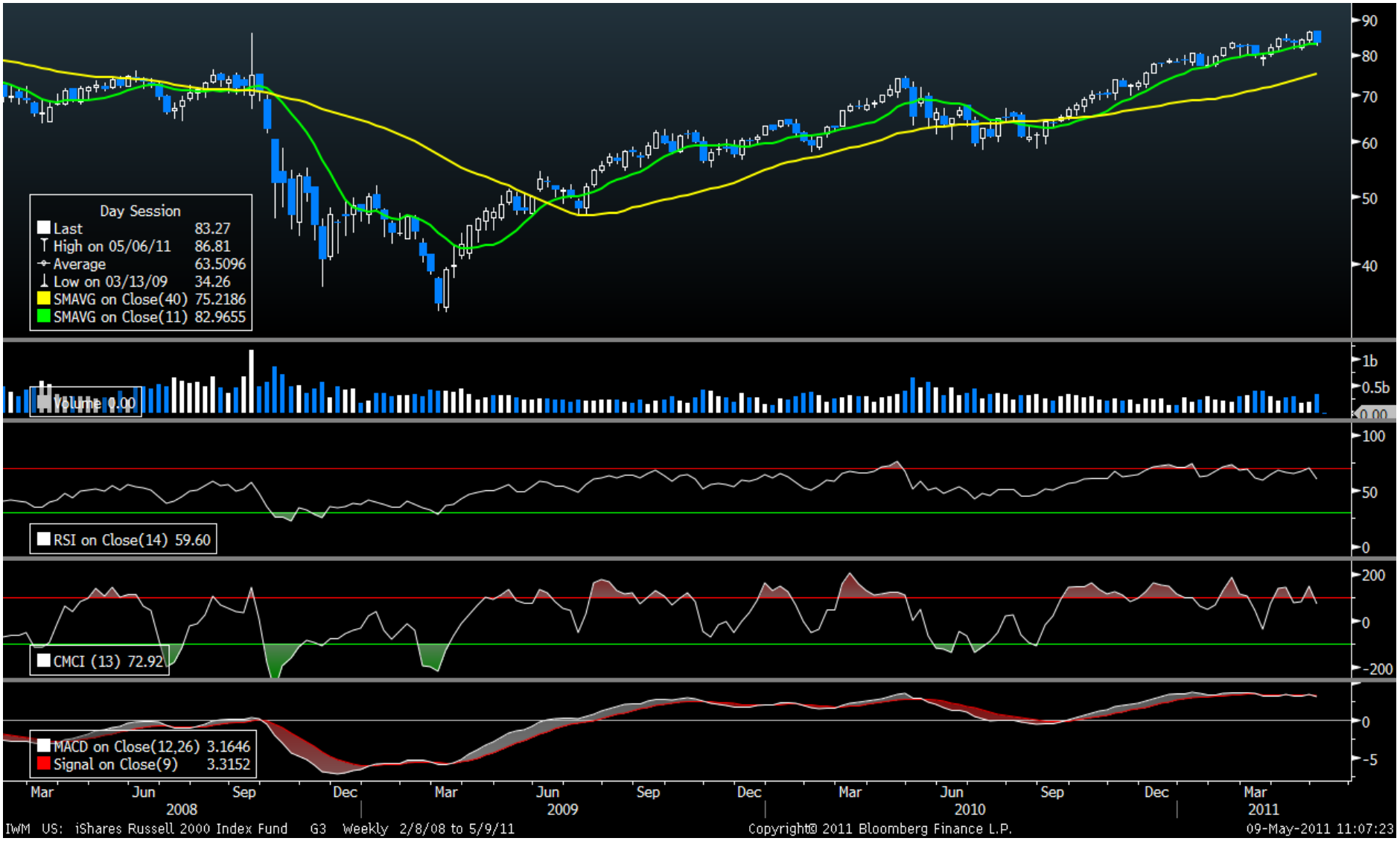
QQQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



QQQ Correlation Ratio Analysis with SPX – Full Time basis

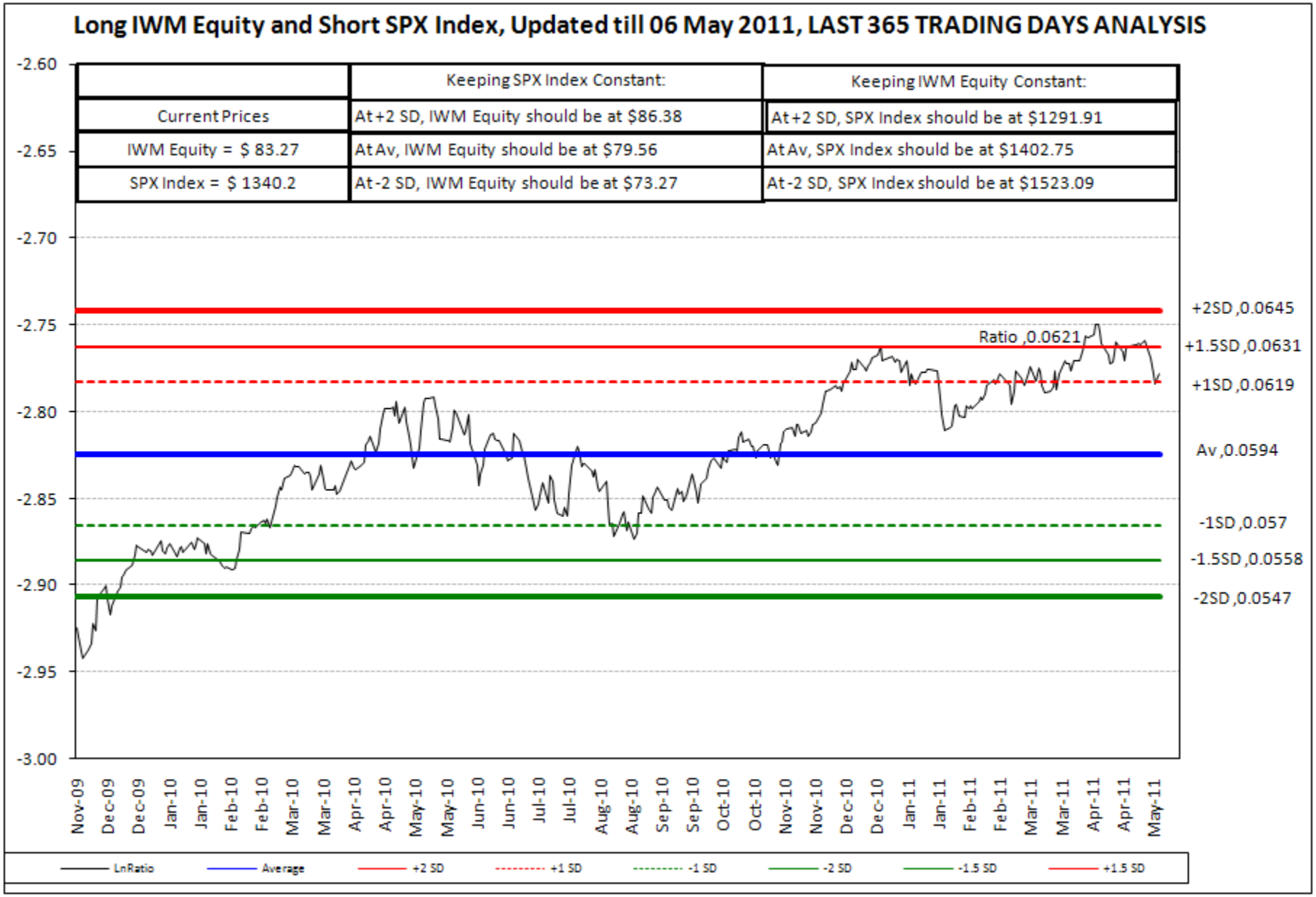


IWM - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)

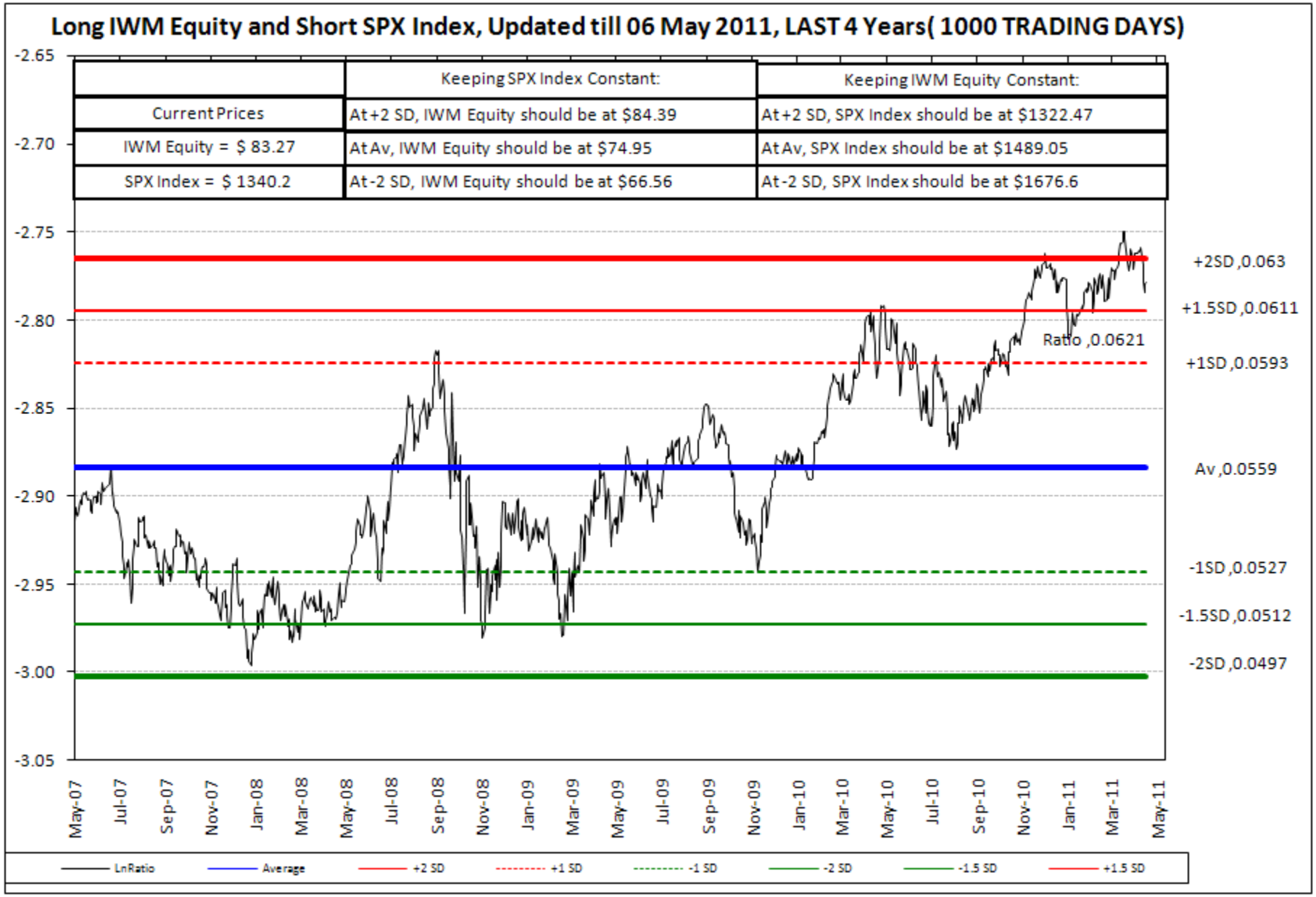


IWM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)

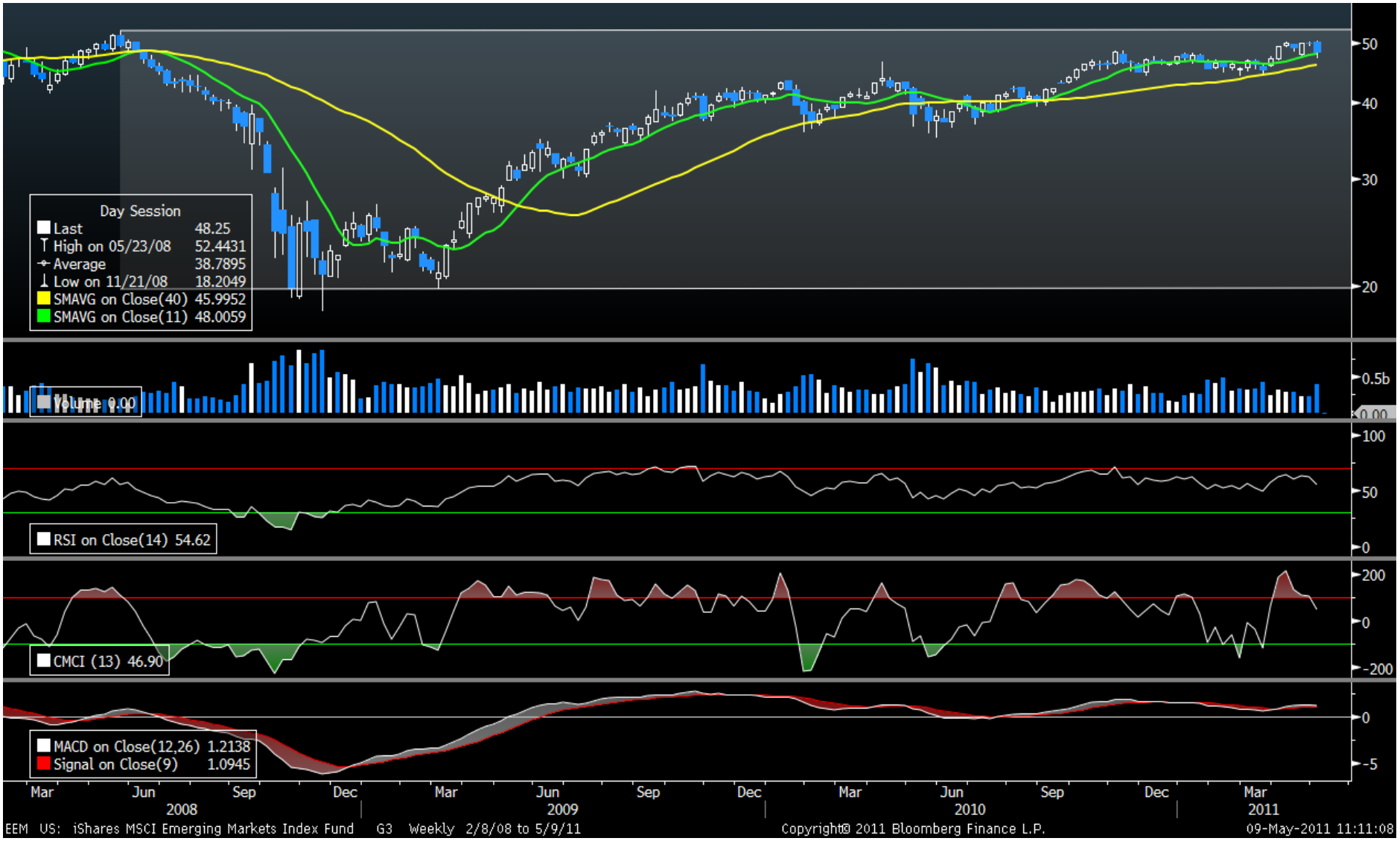
IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



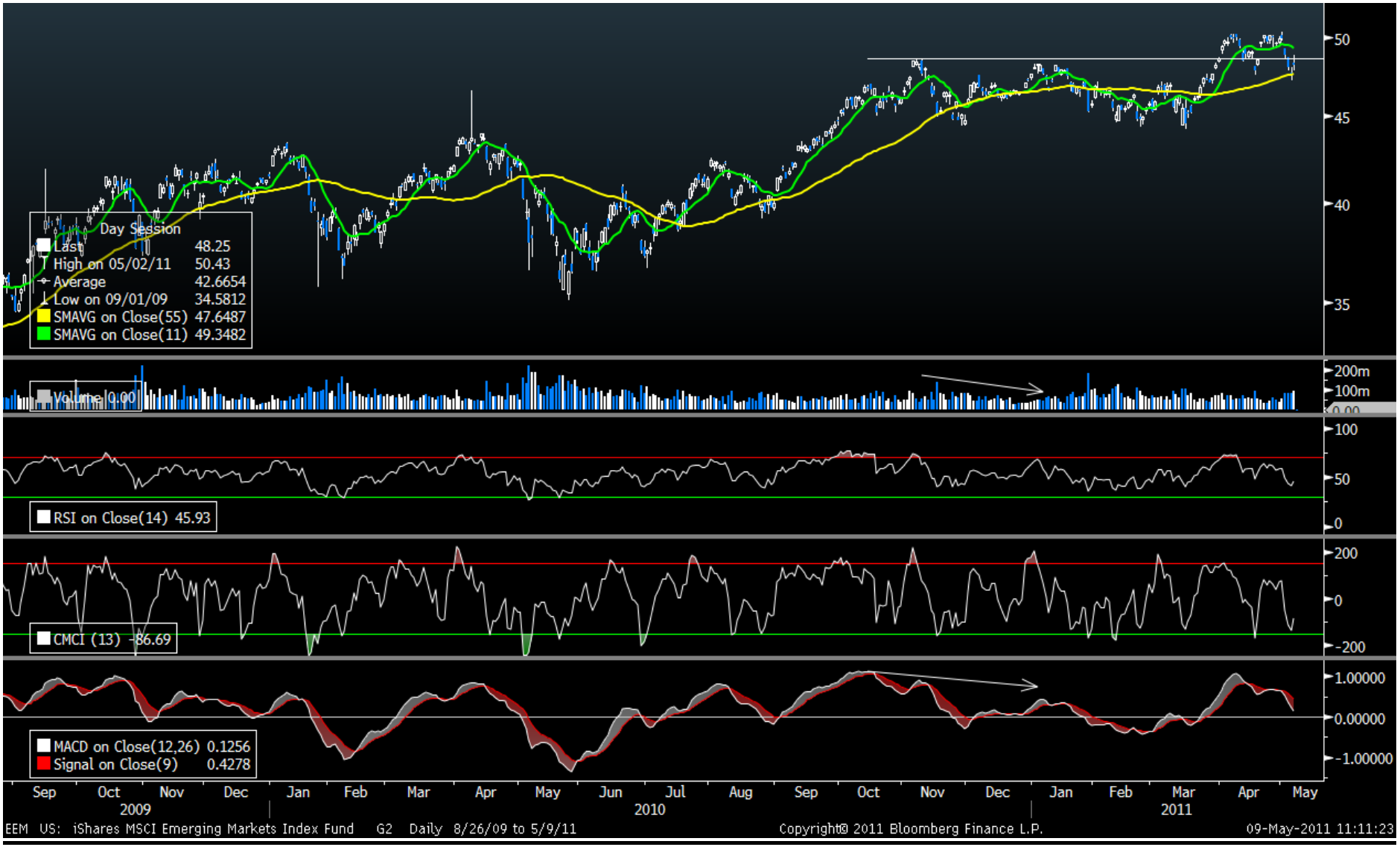
IWM Correlation Ratio Analysis with SPX – Full Time basis



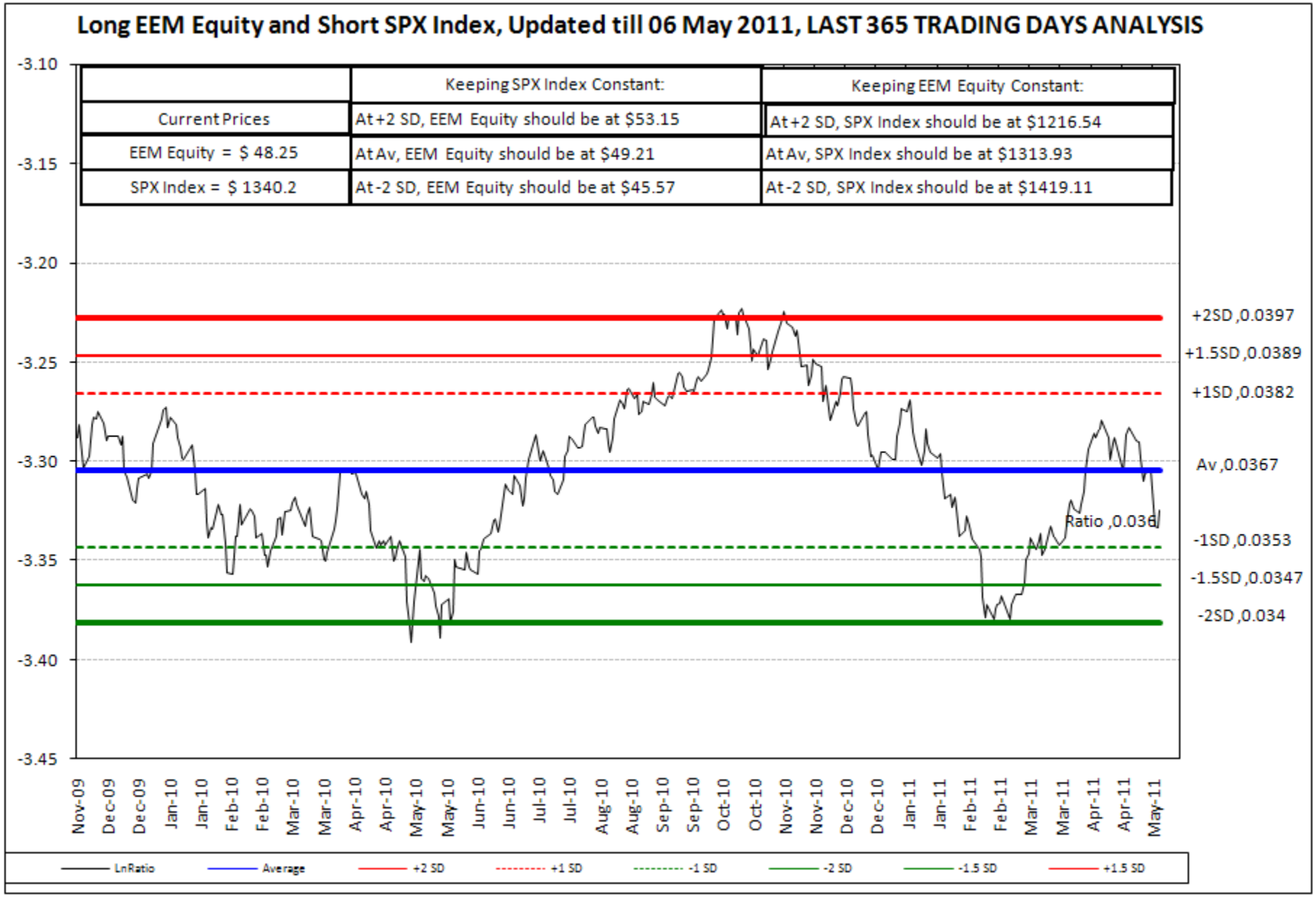
EEM - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



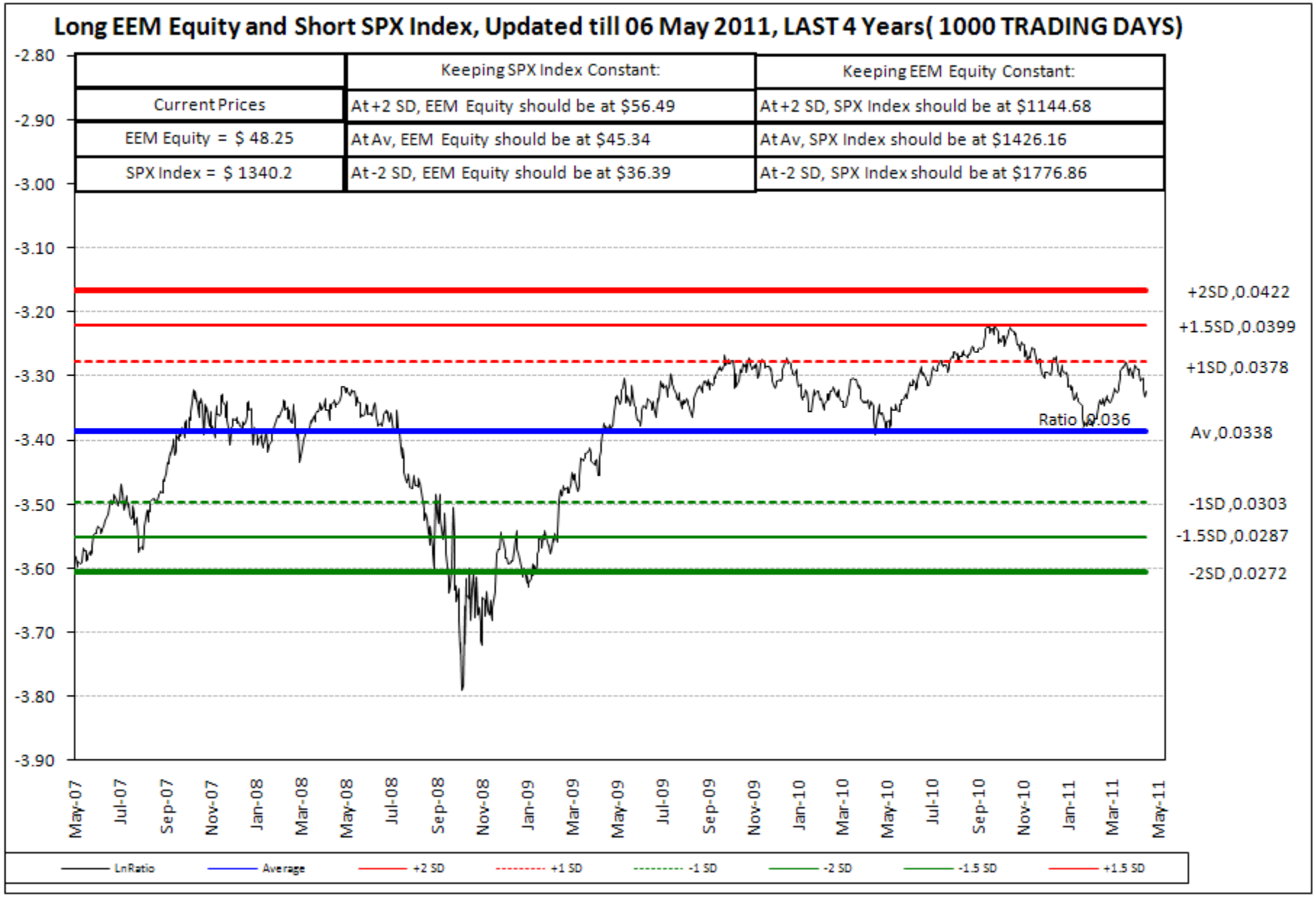
EEM – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



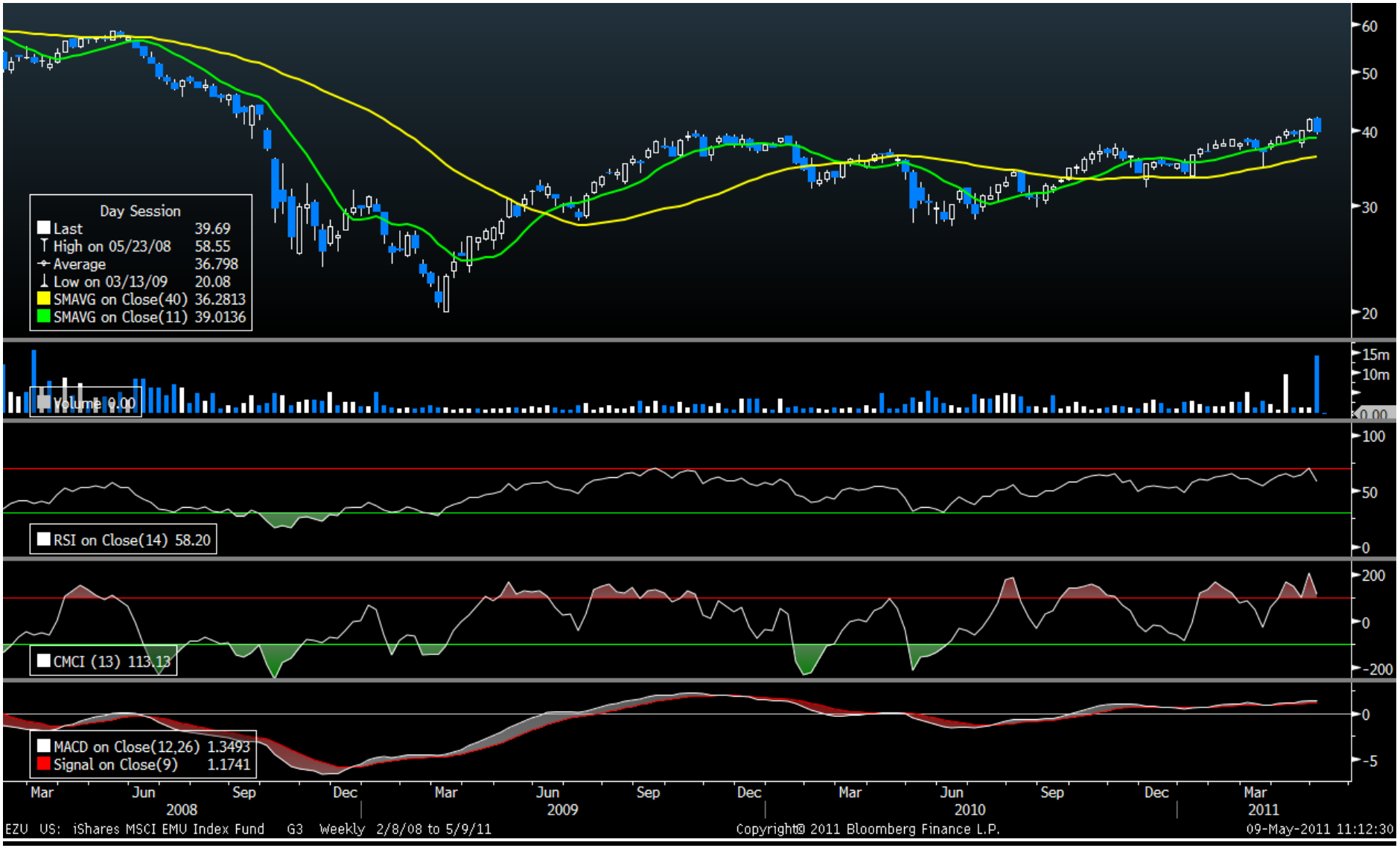
EEM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



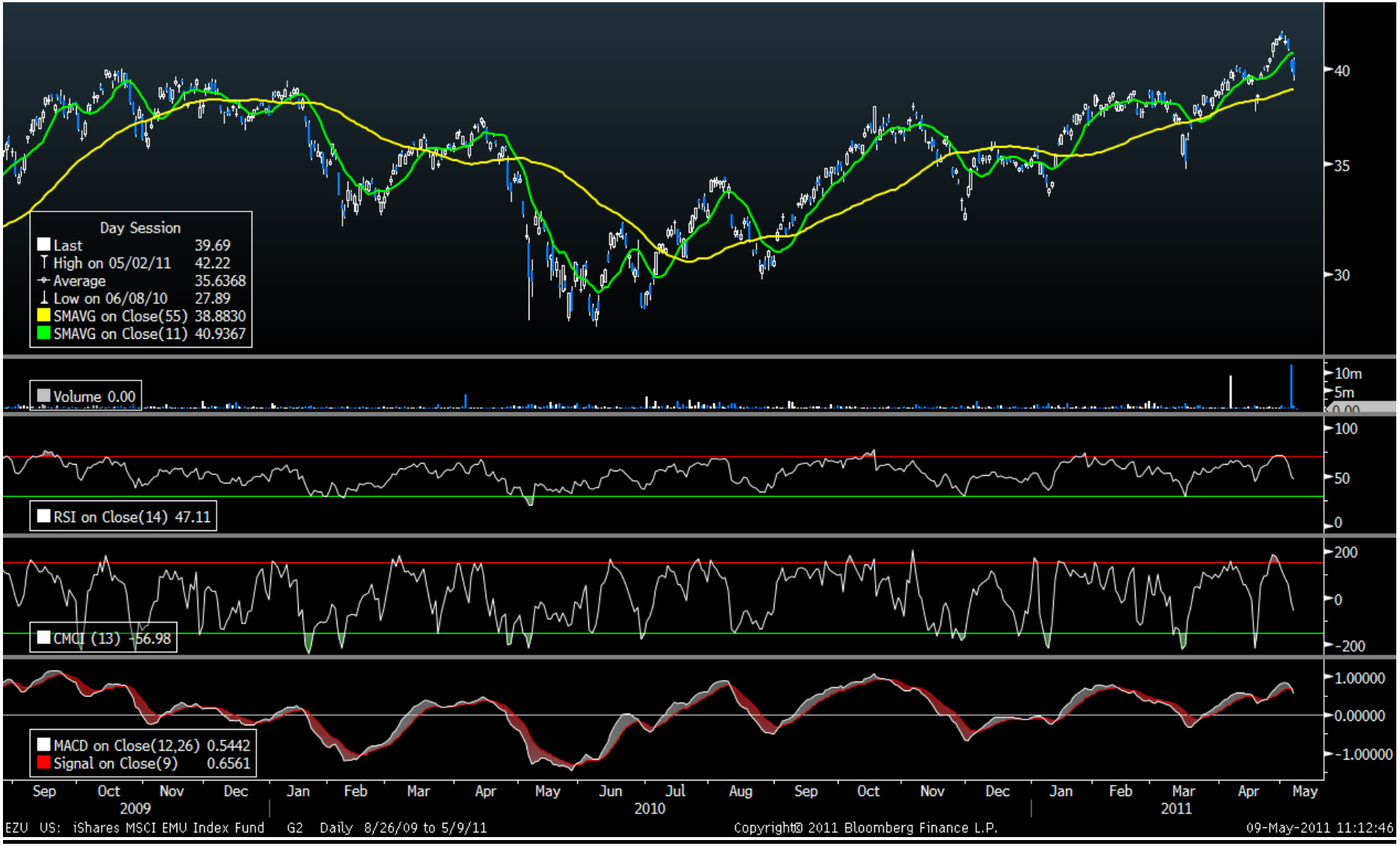
EEM Correlation Ratio Analysis with SPX – Full Time basis



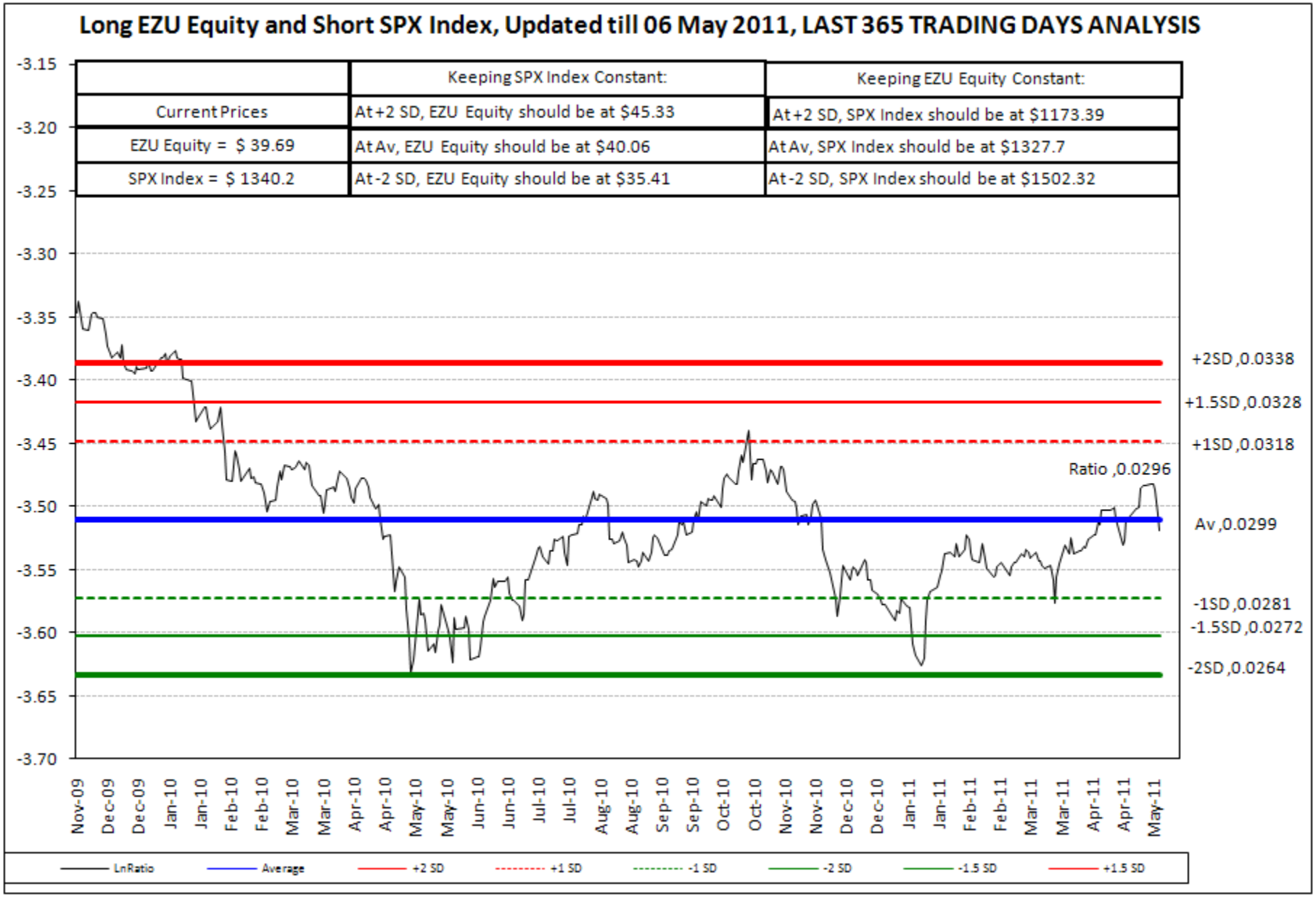
EZU - Weekly– 3 Year with RSI, CCI, MACD - (11 W / 40 W SMA)



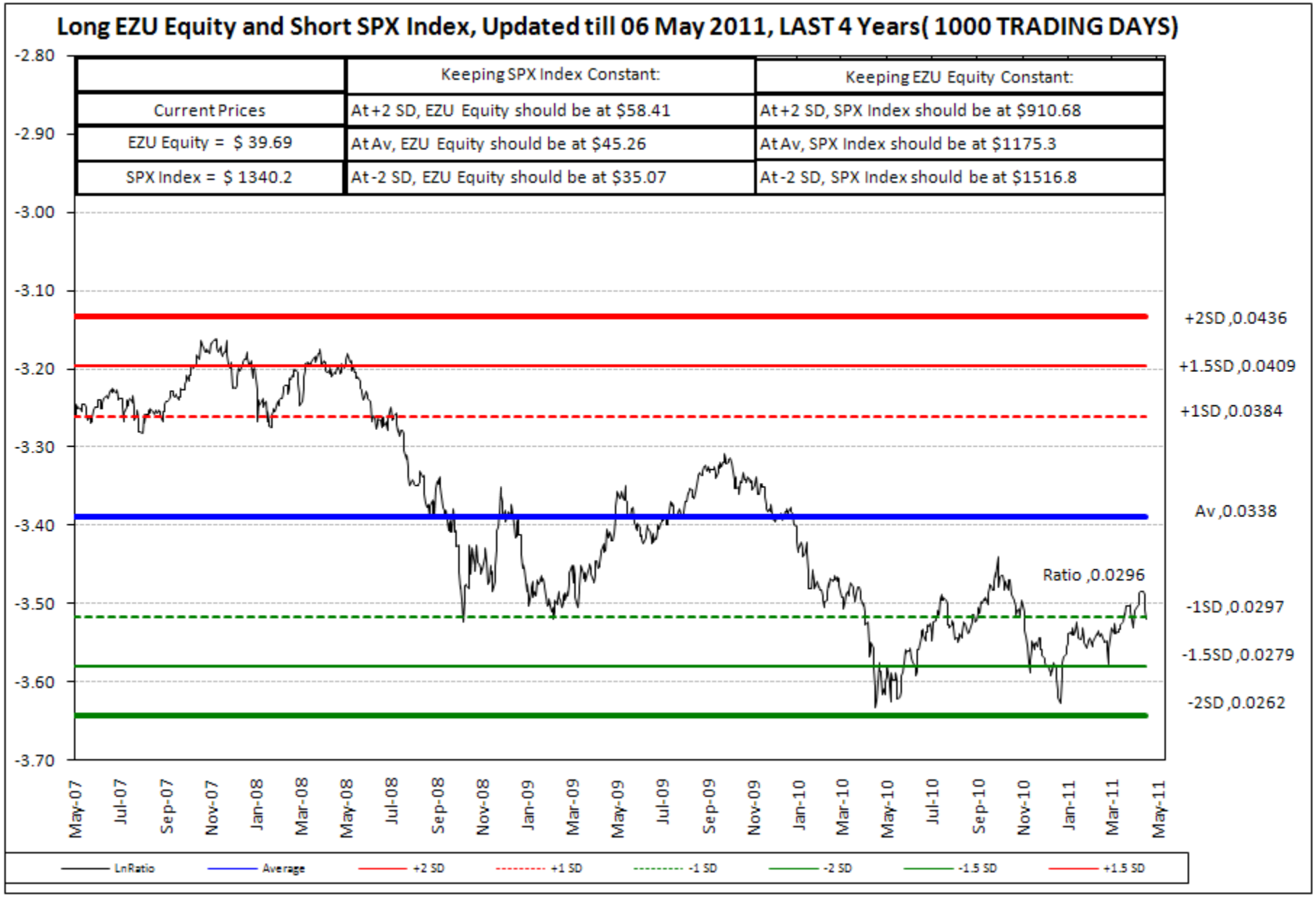
EZU – Daily – 3 Year with RSI, CCI, MACD- (11D / 55D)



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



EZU Correlation Ratio Analysis with SPX – Full Time basis



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