SG Capital Research

Global Market Insights

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

MAEG- WKLY MKTSTR- GL--SG 2011 # AUGUST_10

For Immediate Release – Wednesday AM (EST) – Thursday (SP)

By: Suneil R Pavse .

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

- **SPX - S&P 500**
- **QQQ – NASD 100**
- **IWM - RUSSELL 2000**
- **EEM - EMRG**
- **EZU - EUROPE**
- **EWA – AUST**
- **EWH – HK**

- **Selected Sector may have Analytic Charts as Titled below**
  1. **SETUP charts Weekly – 3 Year with RSI, CCI, MACD (11 W / 40 W) SMA**
     a. **Trend Analysis**
  2. **SETUP charts Daily – 6 Months with RSI, CCI, MACD (11D / 55D) SMA**
     - **Trend & Channel Analysis**
     - **Fibonacci Retracement**
  3. **SD - RATIO CHARTS : QQQ, IWM, EEM, EZU, EWA, EWH Correlation Ratio Analysis with SPX**
     - **365 days**
     - **LT basis**

- **Valuation Tools - (Work in Progress)**

Q,

CAPE,

SPX/GDP.

- **Trend Model Status - (Work in Progress)**

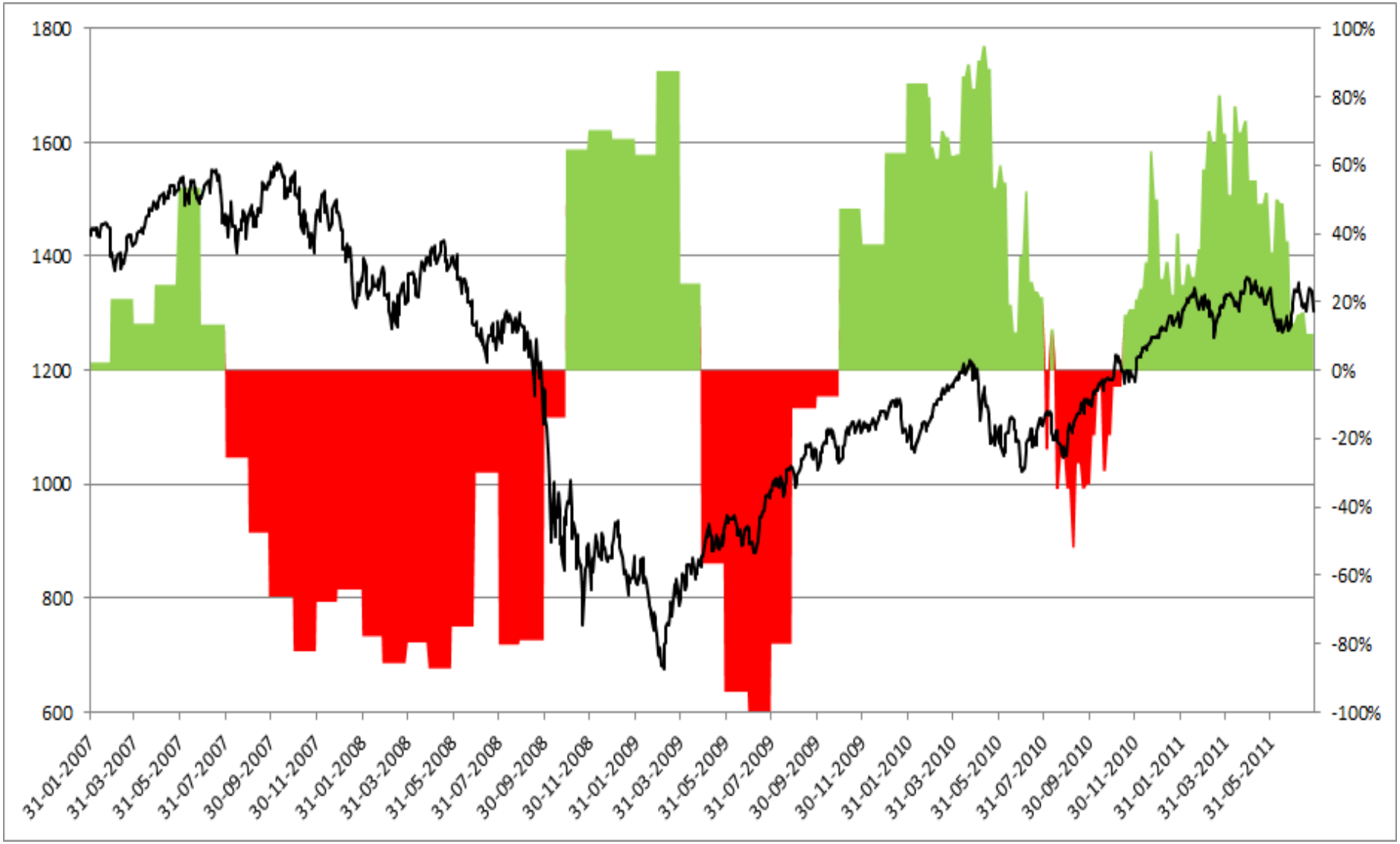
XX,

SET UP INDEX

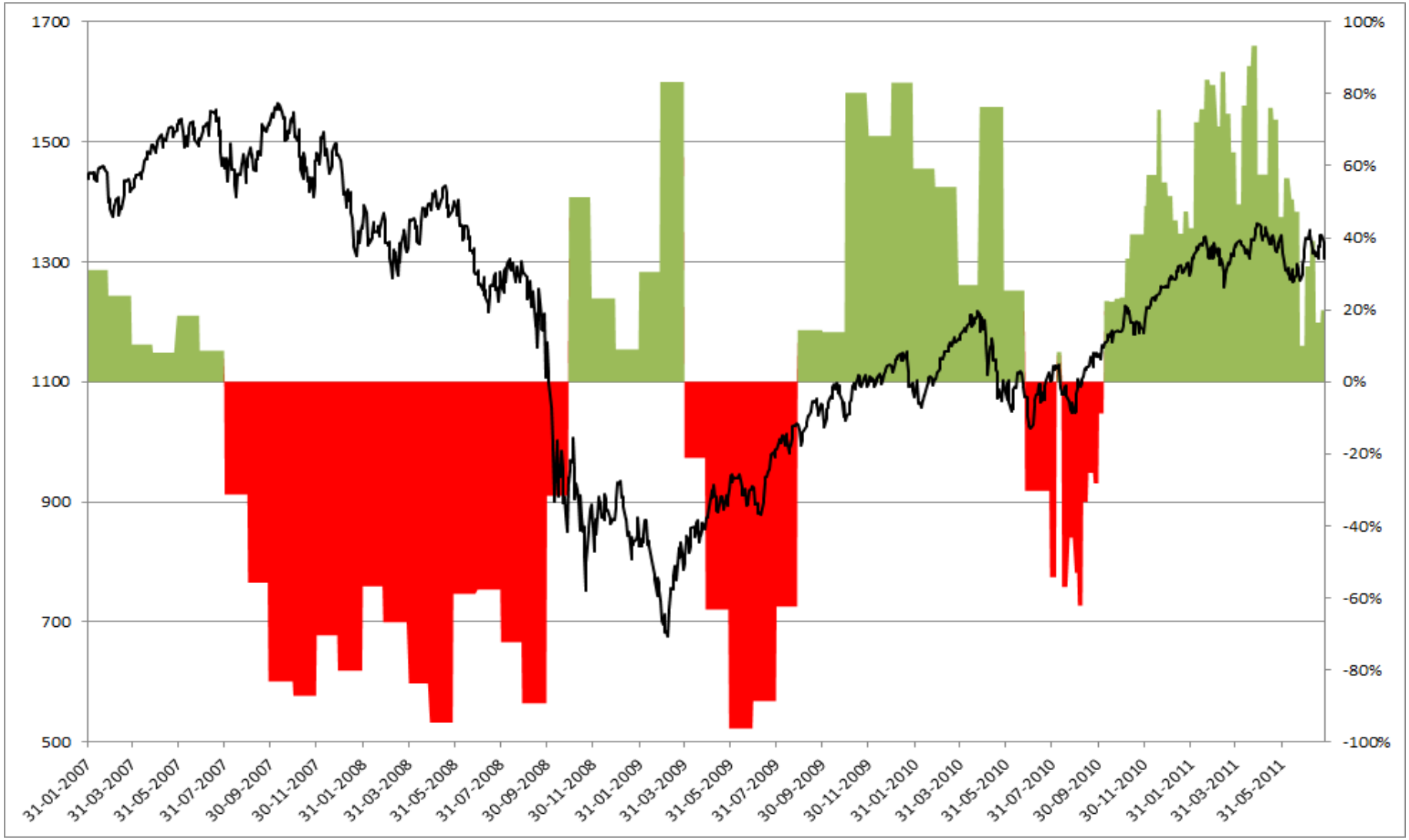
GREEN ZONE / RED ZONE

Setup Index Net Exposure (sample) To be modified for revised EBV score

(Work in Progress)



Setup Index Net Exposure (Market Cap) (sample) To be modified for revised EBV score (Work in Progress)



- **Sentiment Summary - 3rd Party**

Investors Intelligence . (II)– Past 4 weeks data .. Courtesy – Schaeffer's Research

Date Published	Percent Bullish	Percent Bearish
08/10	47.3	23.7
08/03	46.3	24.7
07/27	49.5	21.5
07/20	46.2	21.5
07/13	44.1	22.6

SD – PROCESS

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

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

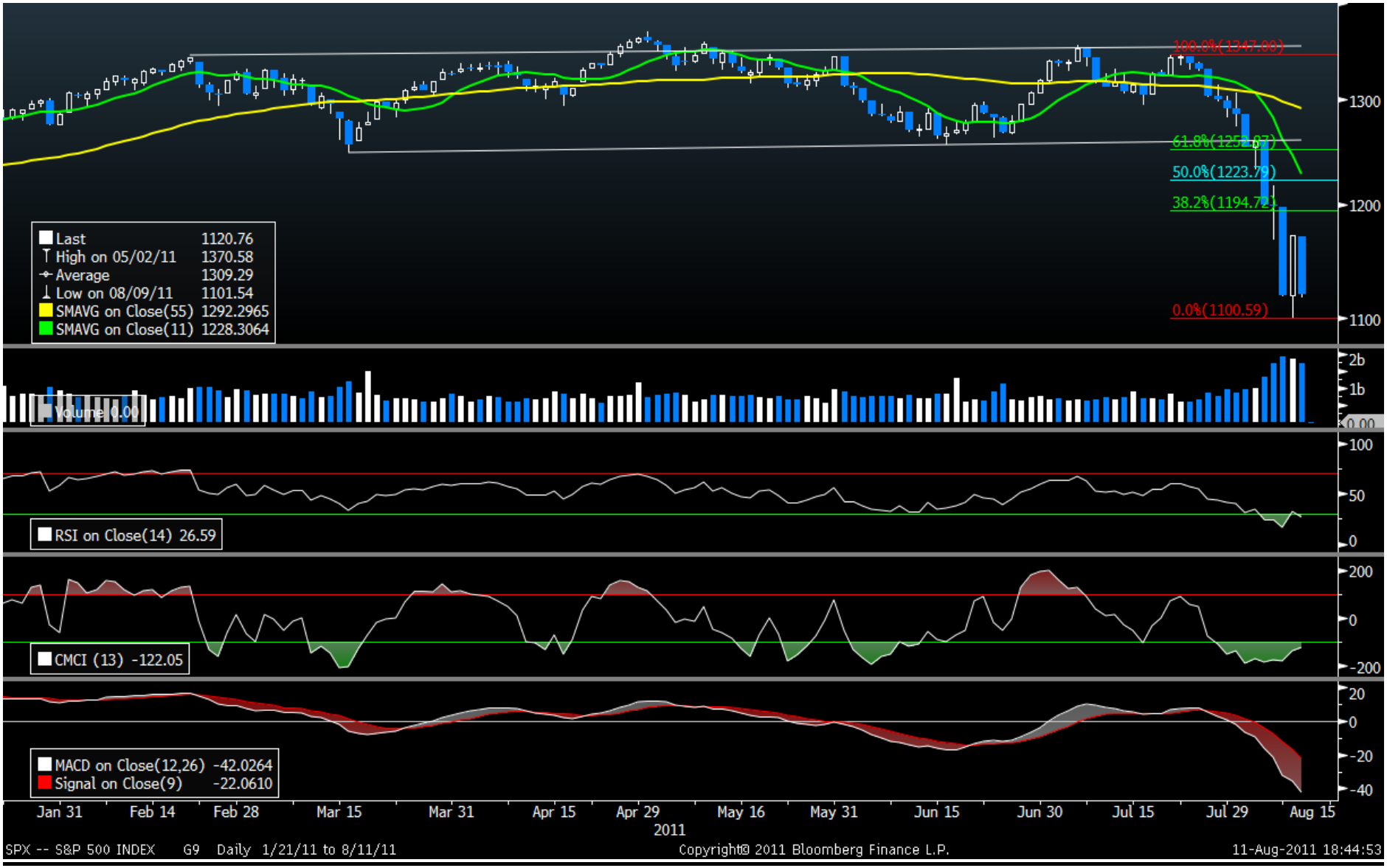
   EZU (ST)

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

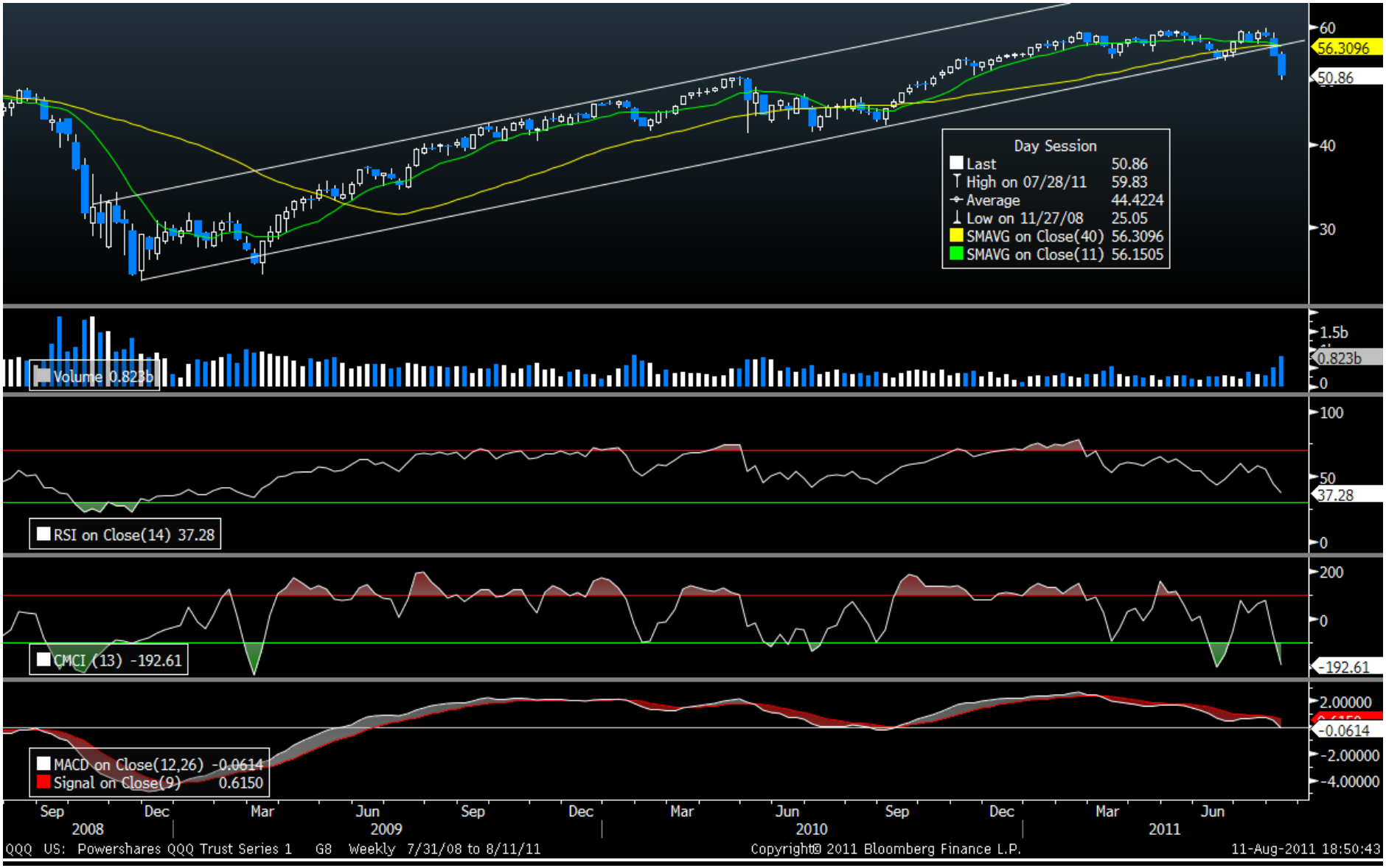
   QQQ (ST)

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

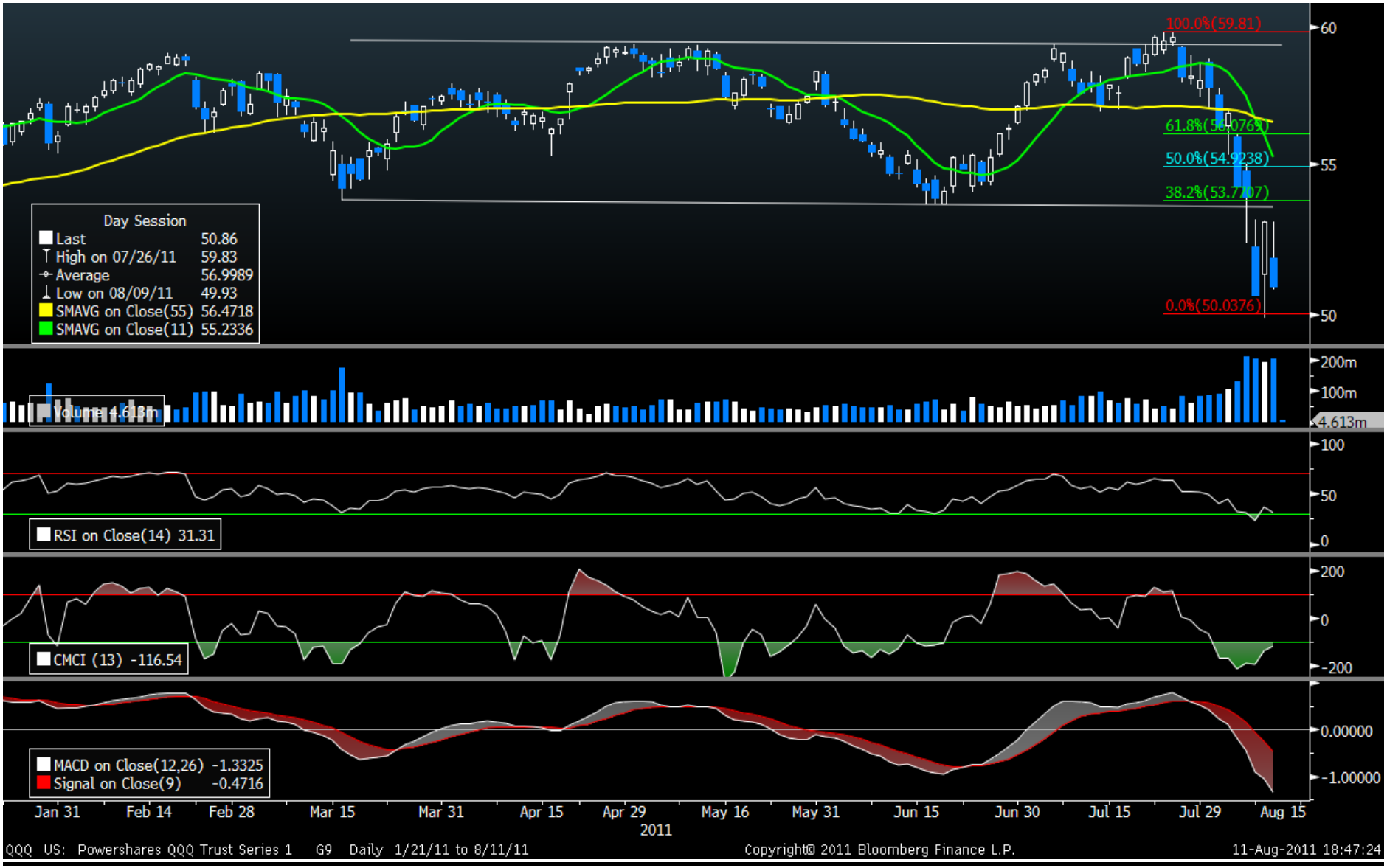
SPX – Daily – 6 Months with with RSI, CCI, MACD, Trend line Channel & Fib series- (11D / 55D),



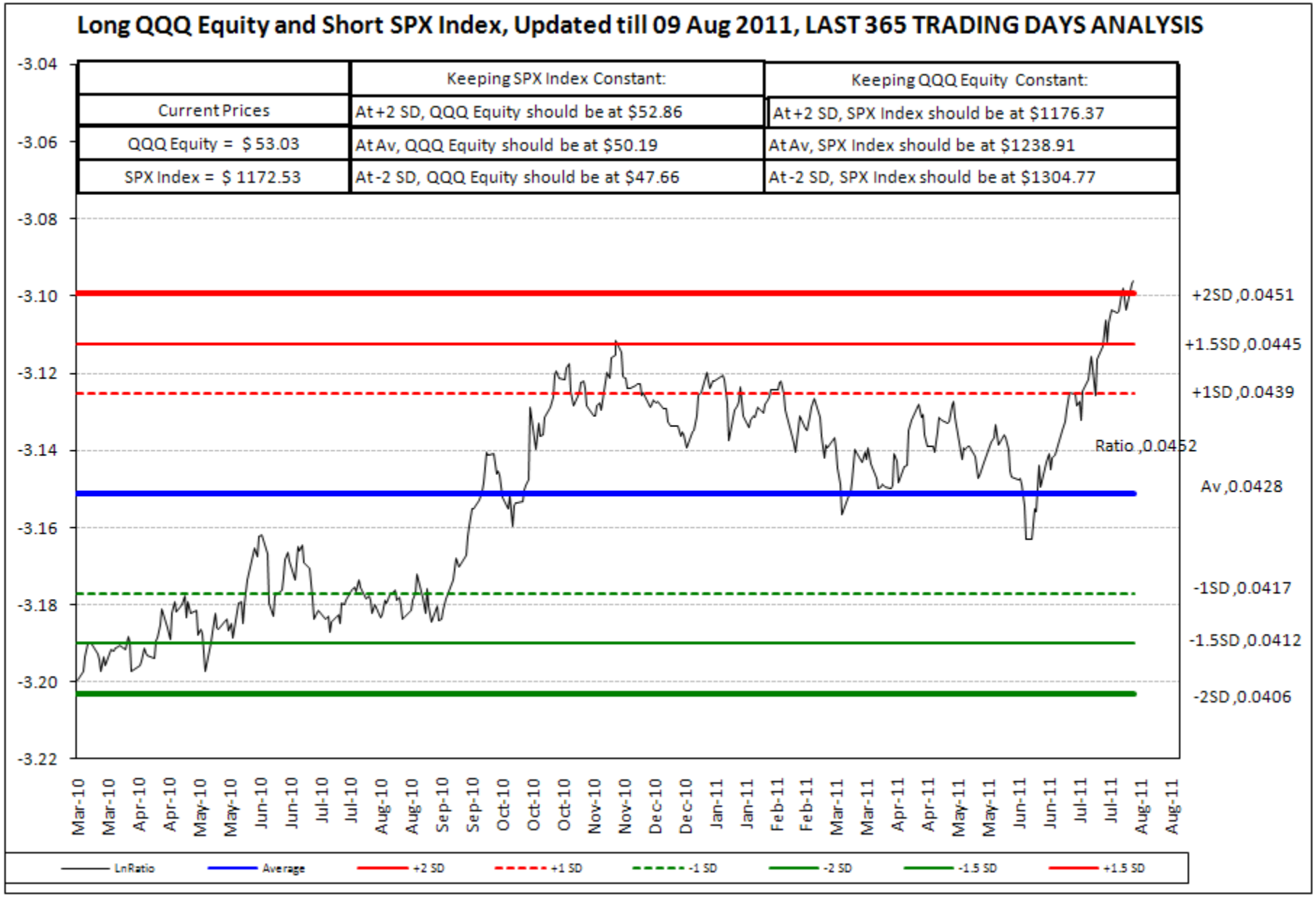
QQQ - Weekly– 3 Year with RSI, CCI, MACD & Trend line channel - (11 W / 40 W SMA)



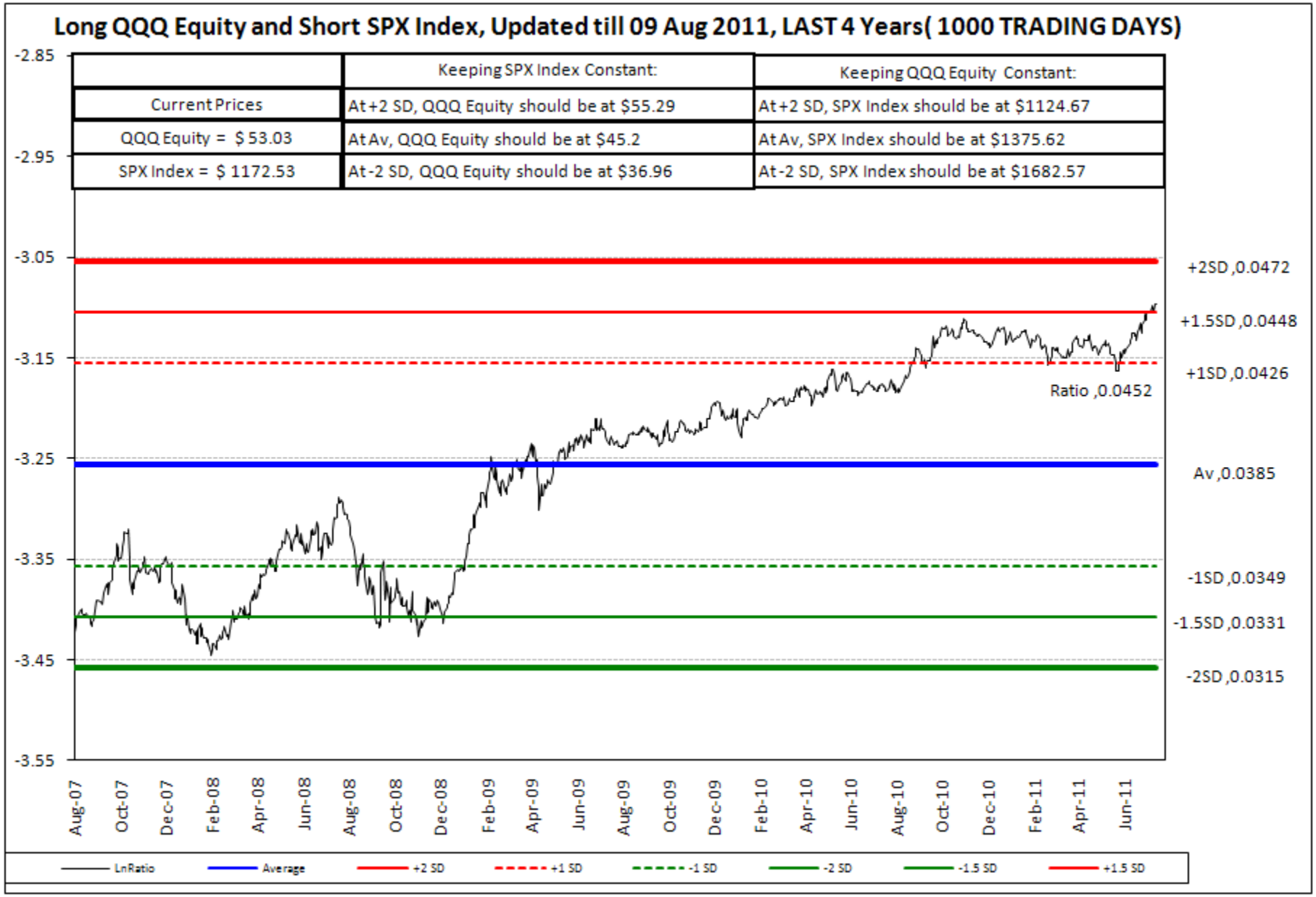
QQQ – Daily – 6 Months with RSI, CCI, MACD, Trend line channel & Fib series- (11D / 55D),



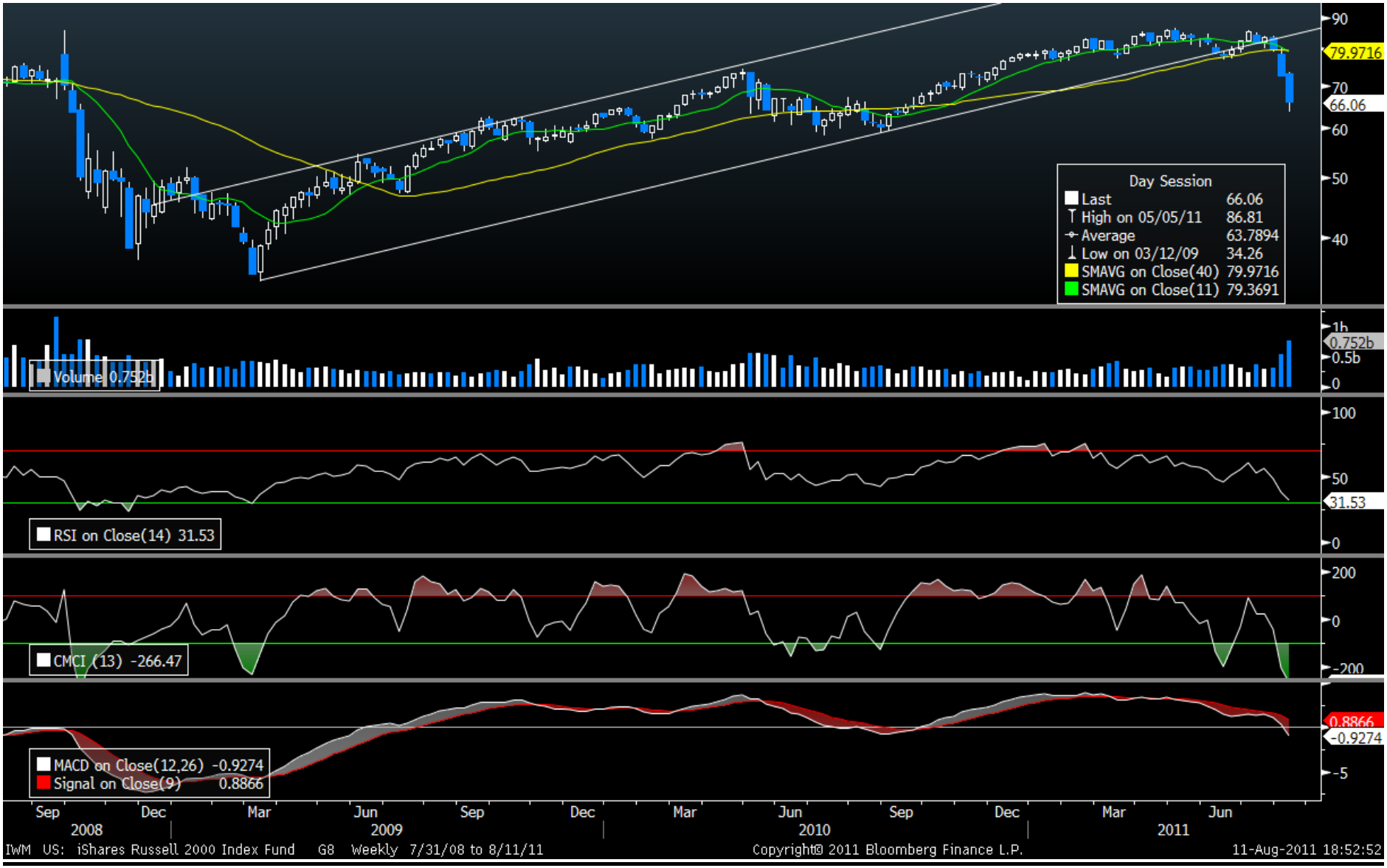
QQQ : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



QQQ Correlation Ratio Analysis with SPX – Full Time basis

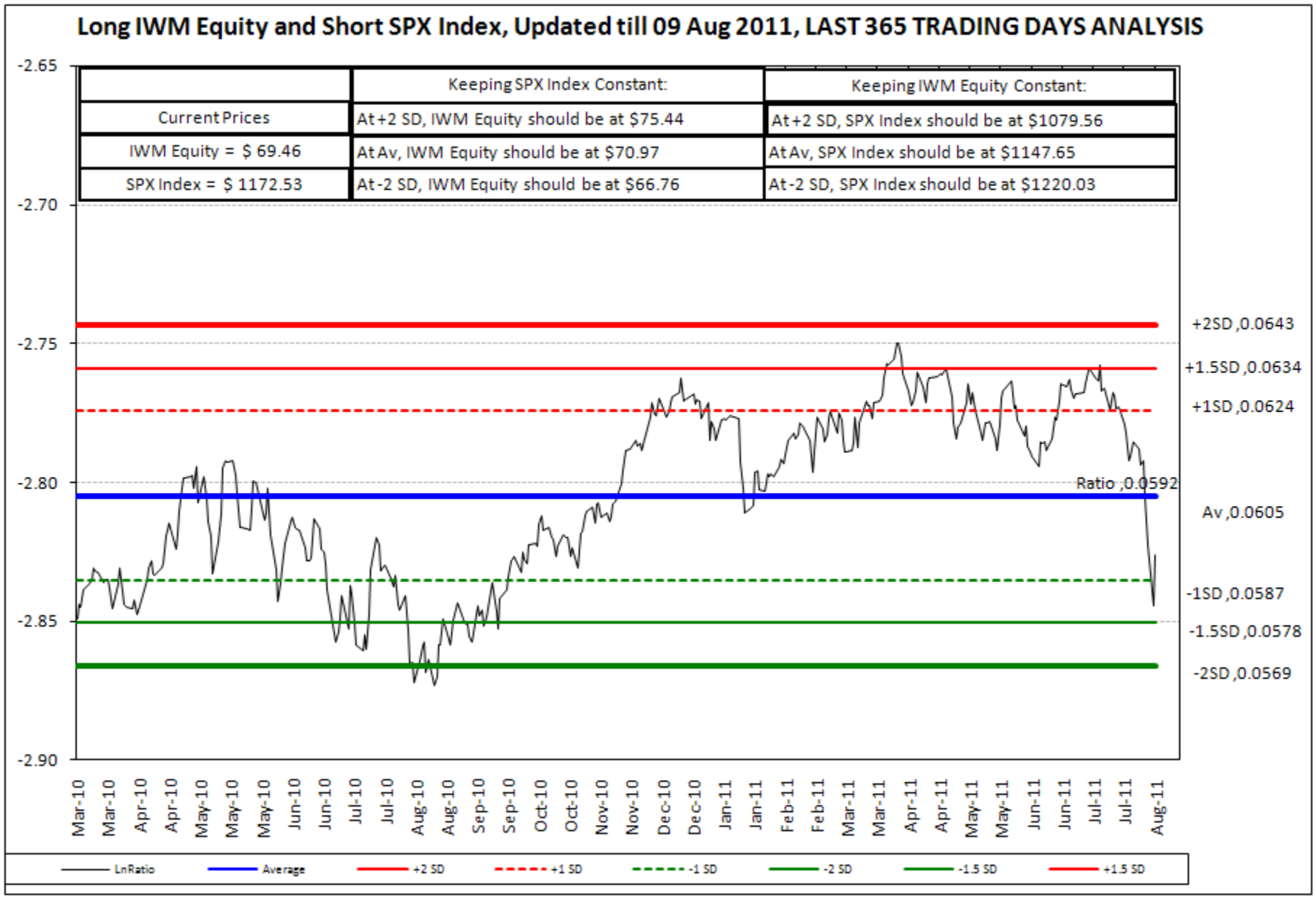


IWM - Weekly– 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)

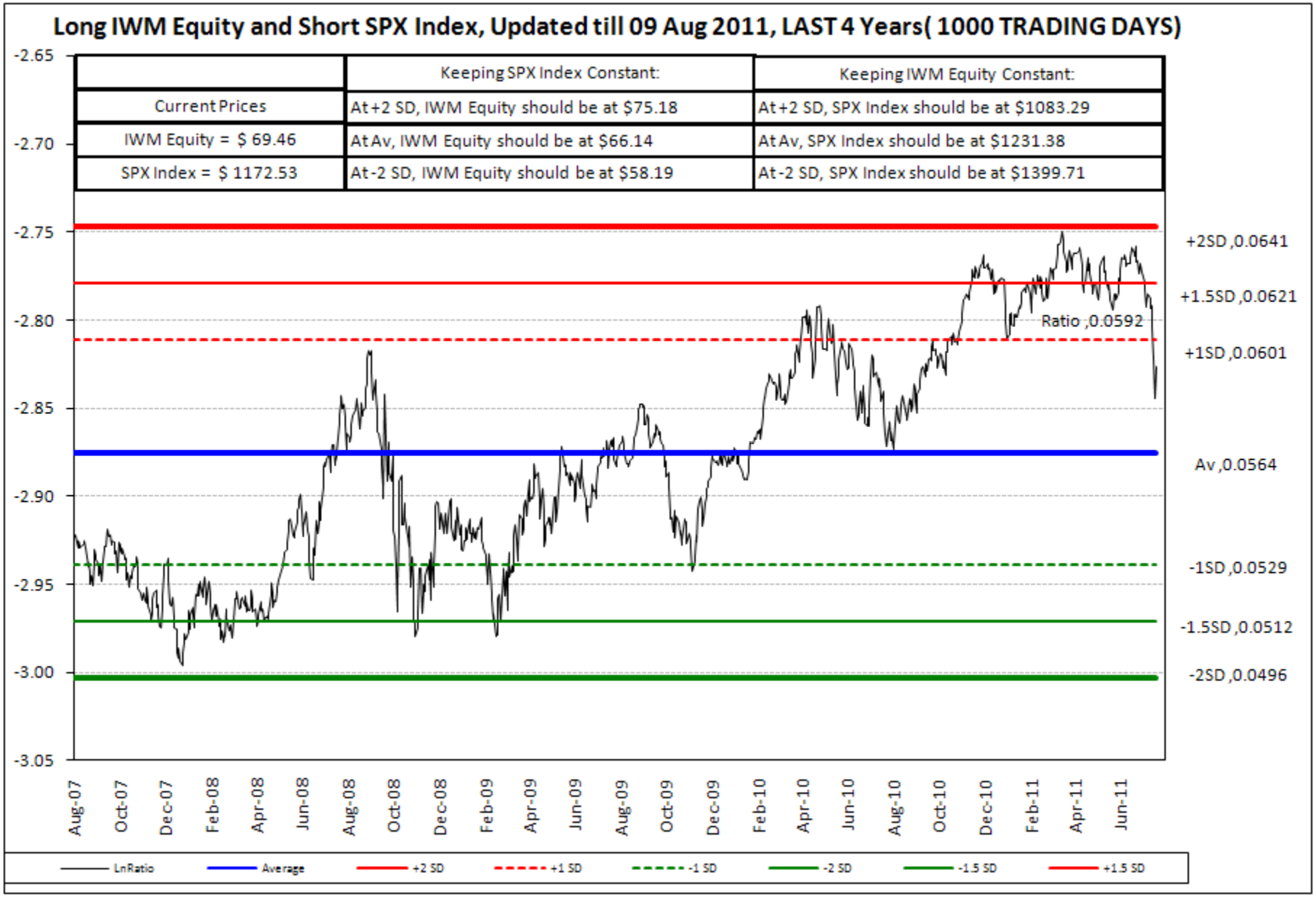


IWM – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib-series- (11D / 55D)

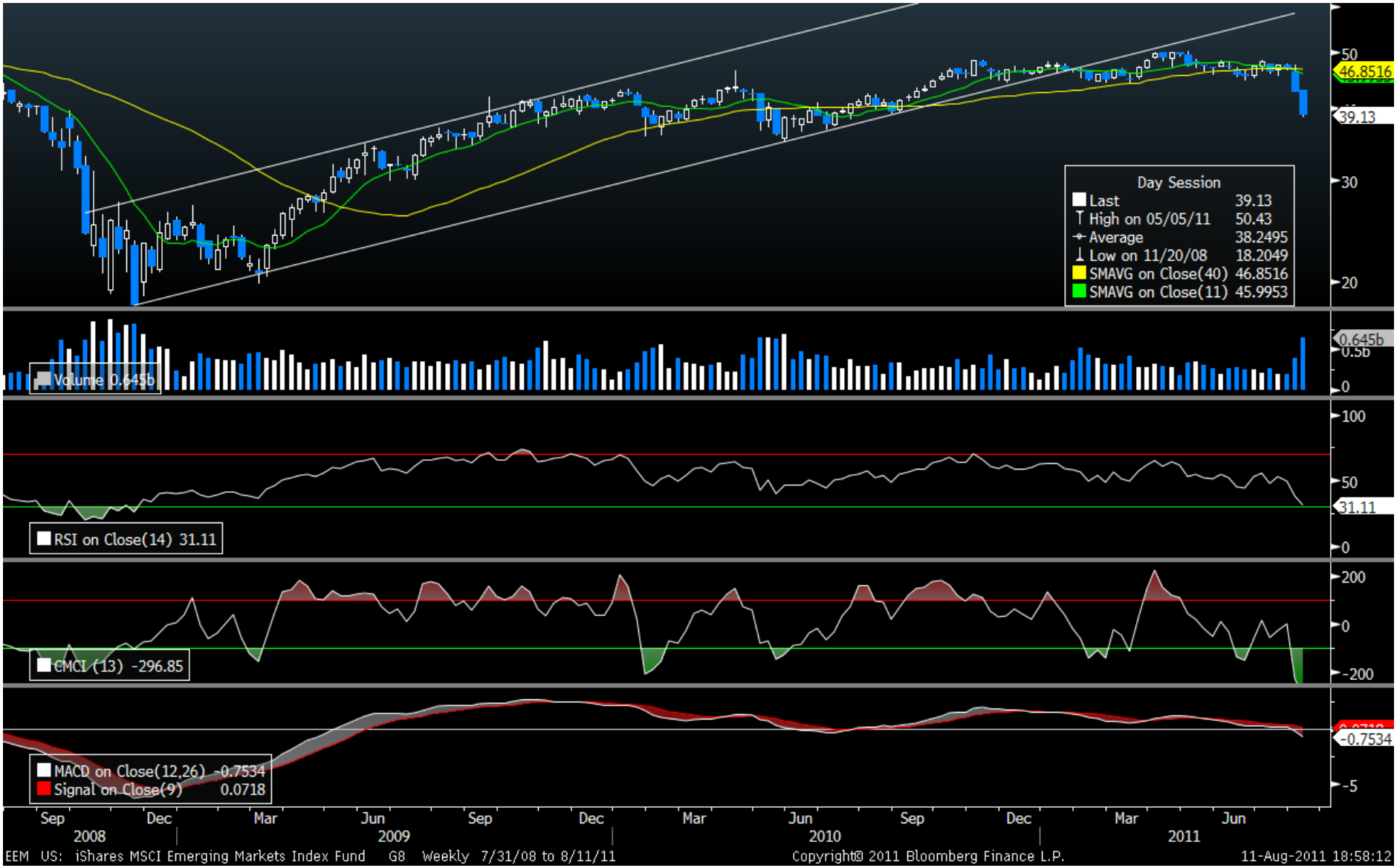
IWM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



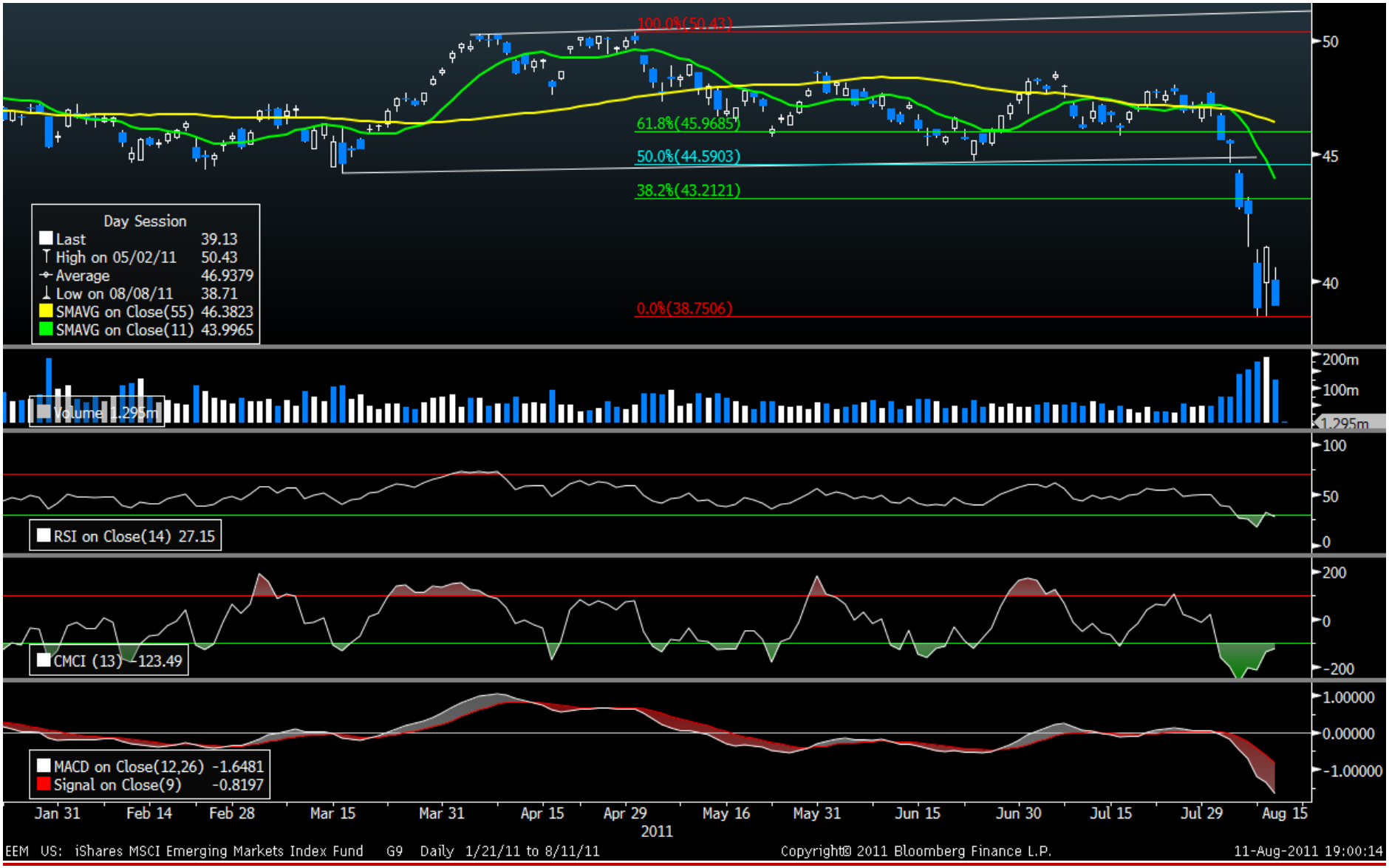
IWM Correlation Ratio Analysis with SPX – Full Time basis



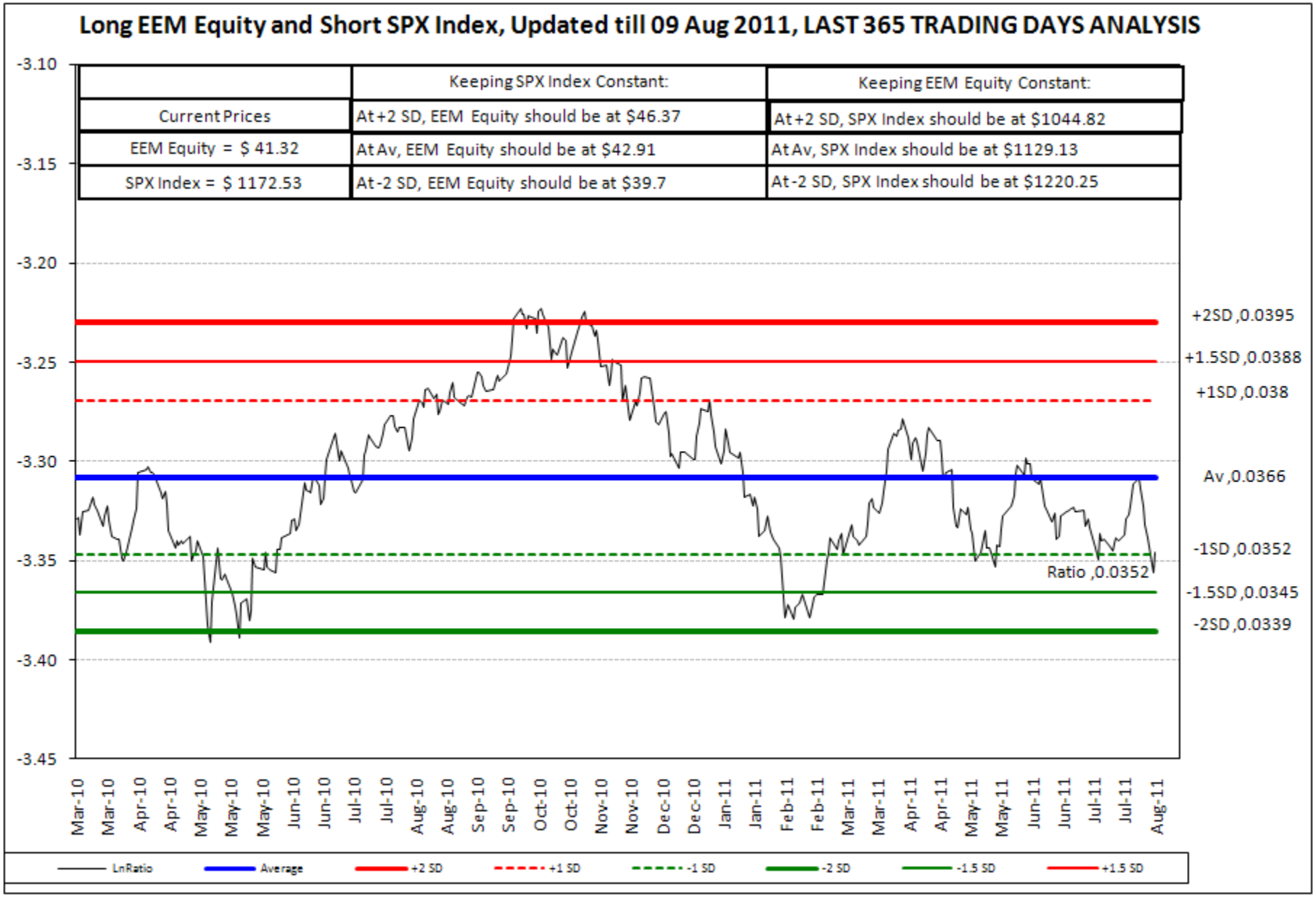
EEM - Weekly– 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



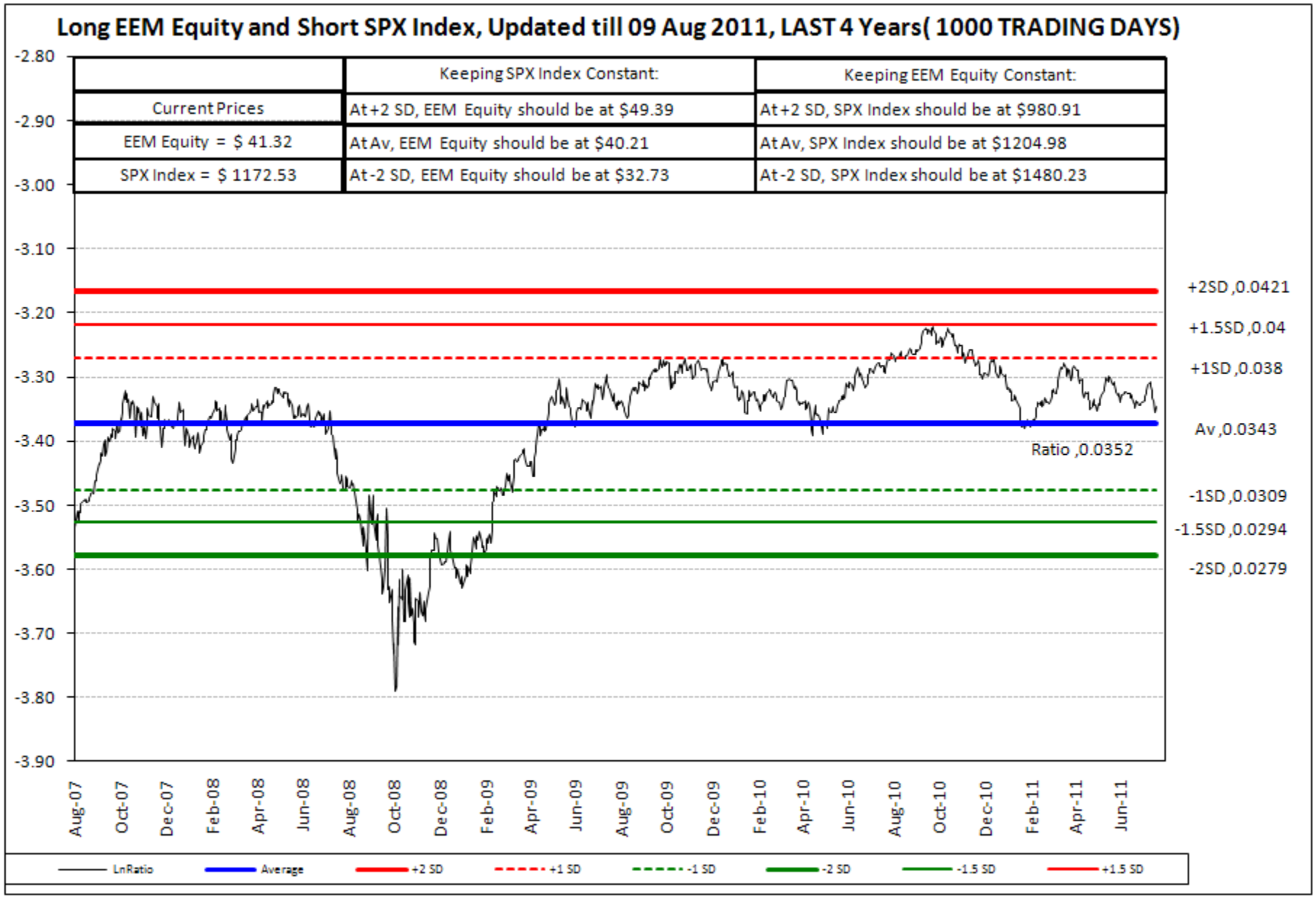
EEM – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib-series - (11D / 55D)



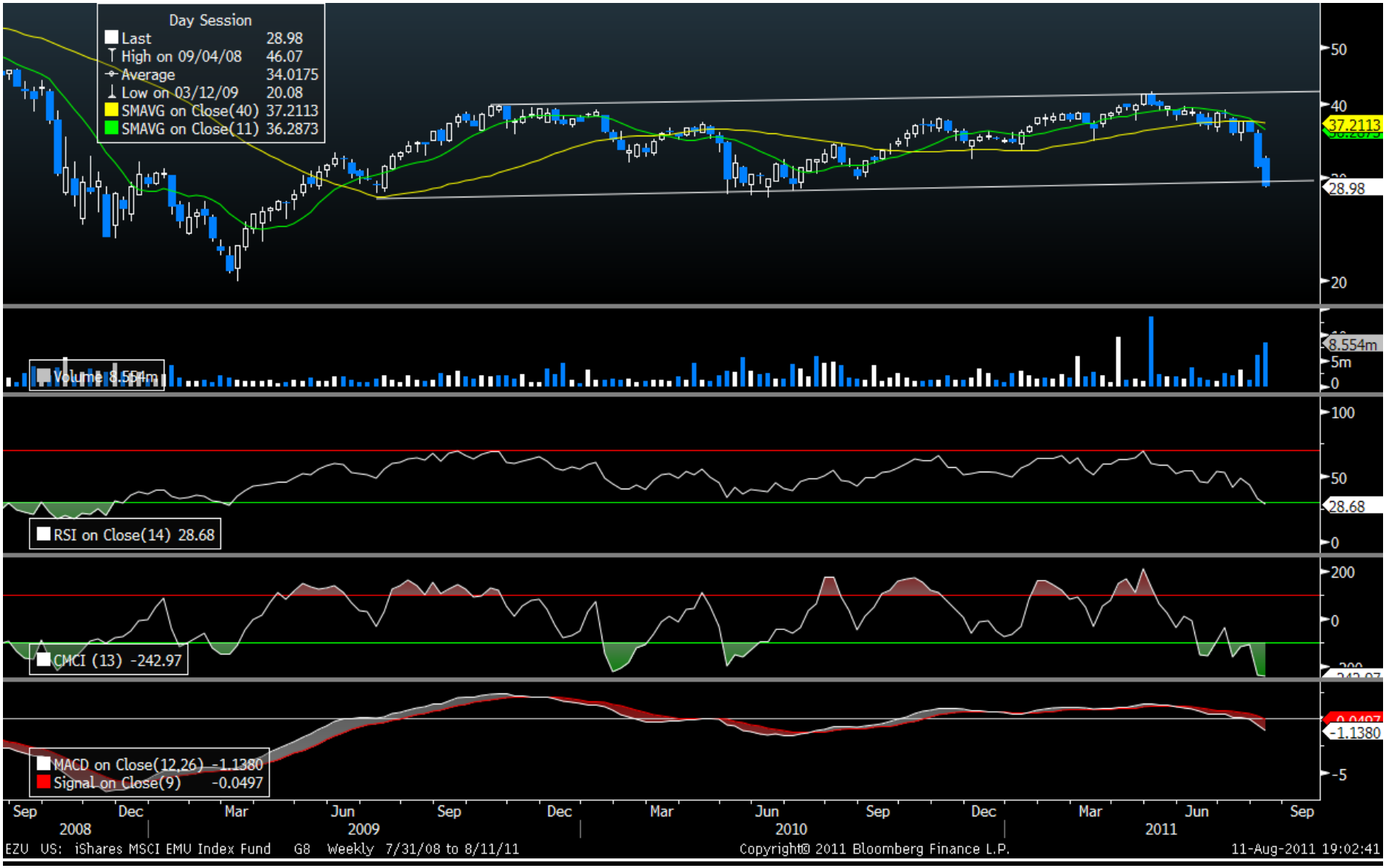
EEM : SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



EEM Correlation Ratio Analysis with SPX – Full Time basis



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



EZU – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib series- (11D / 55D)

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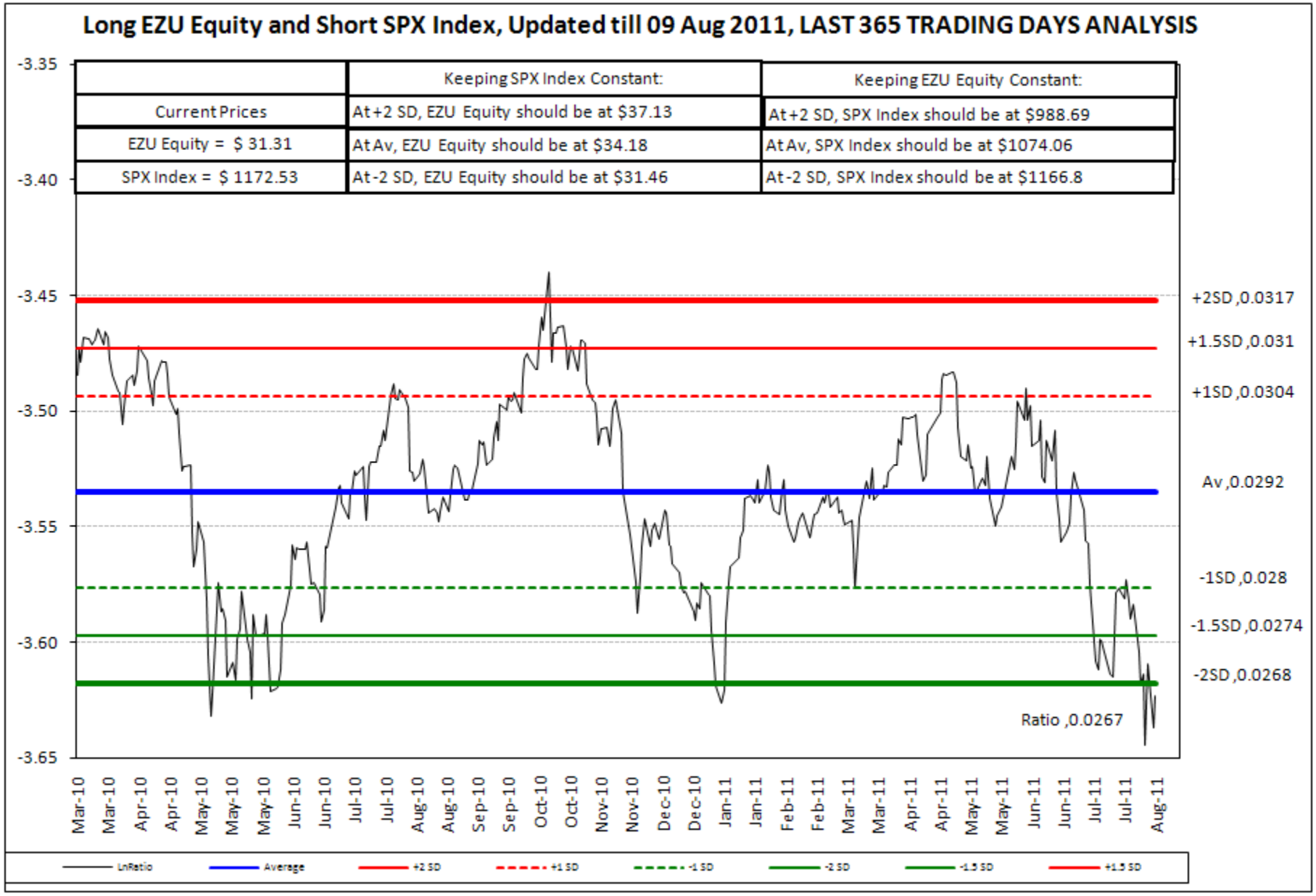

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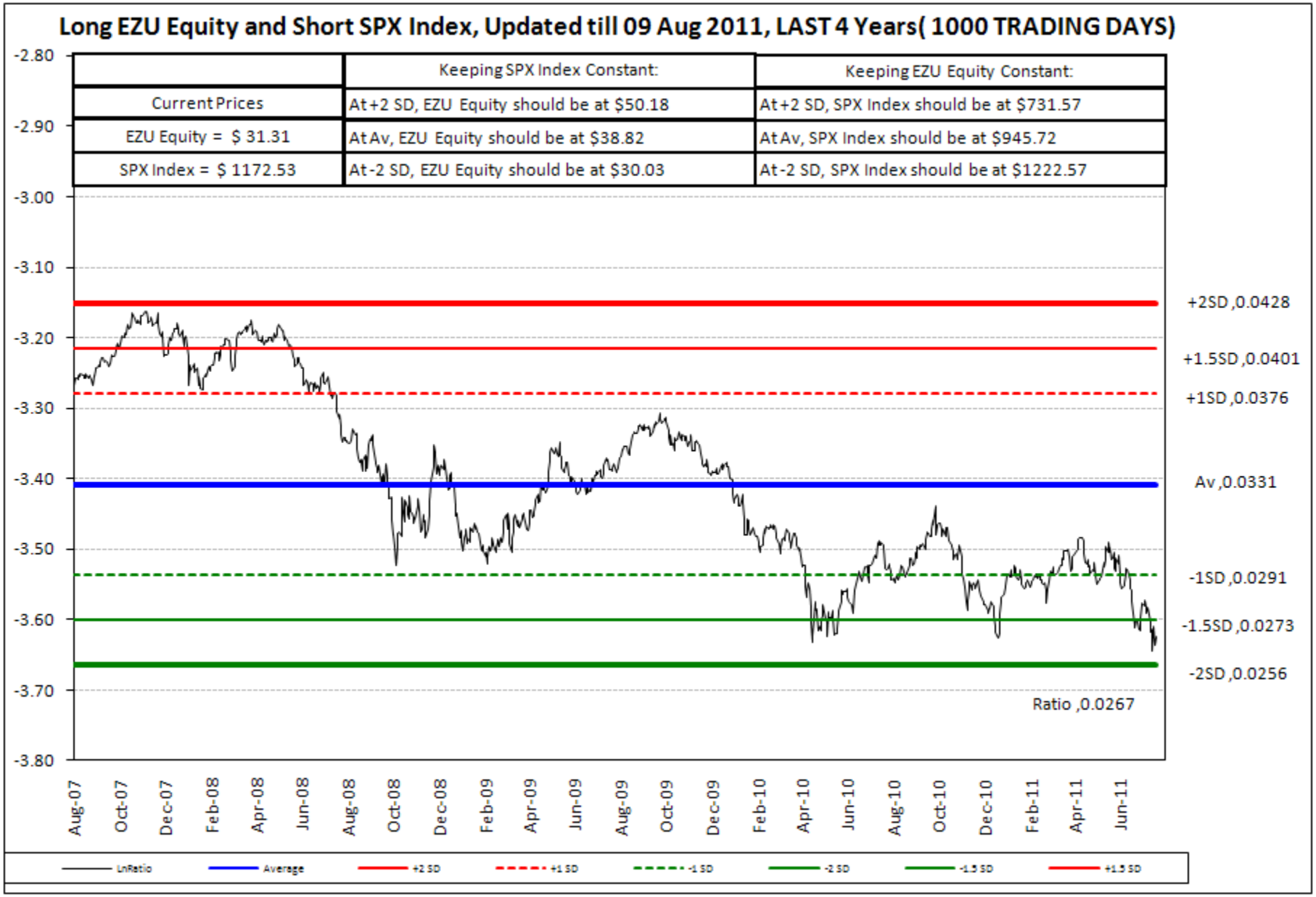
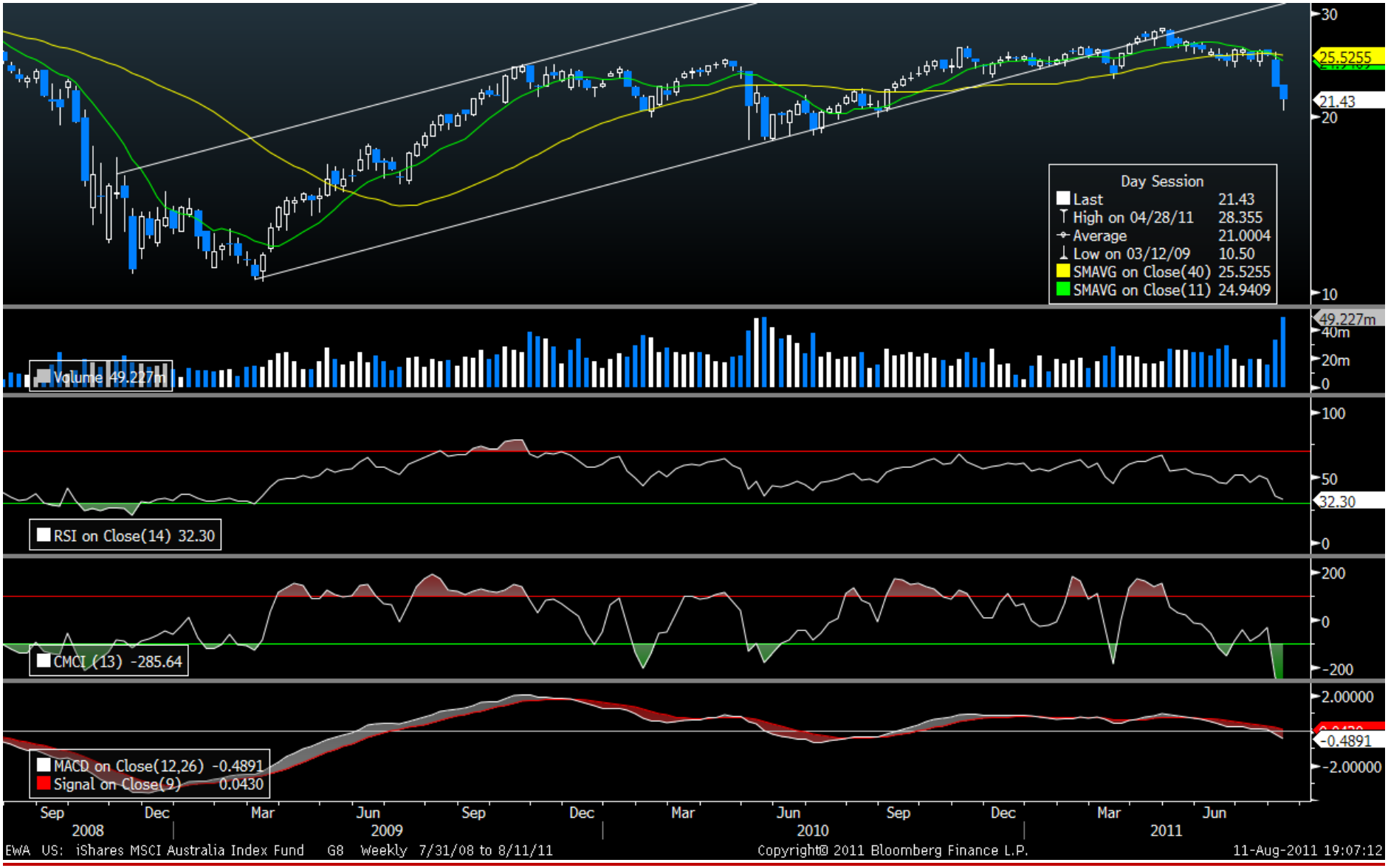
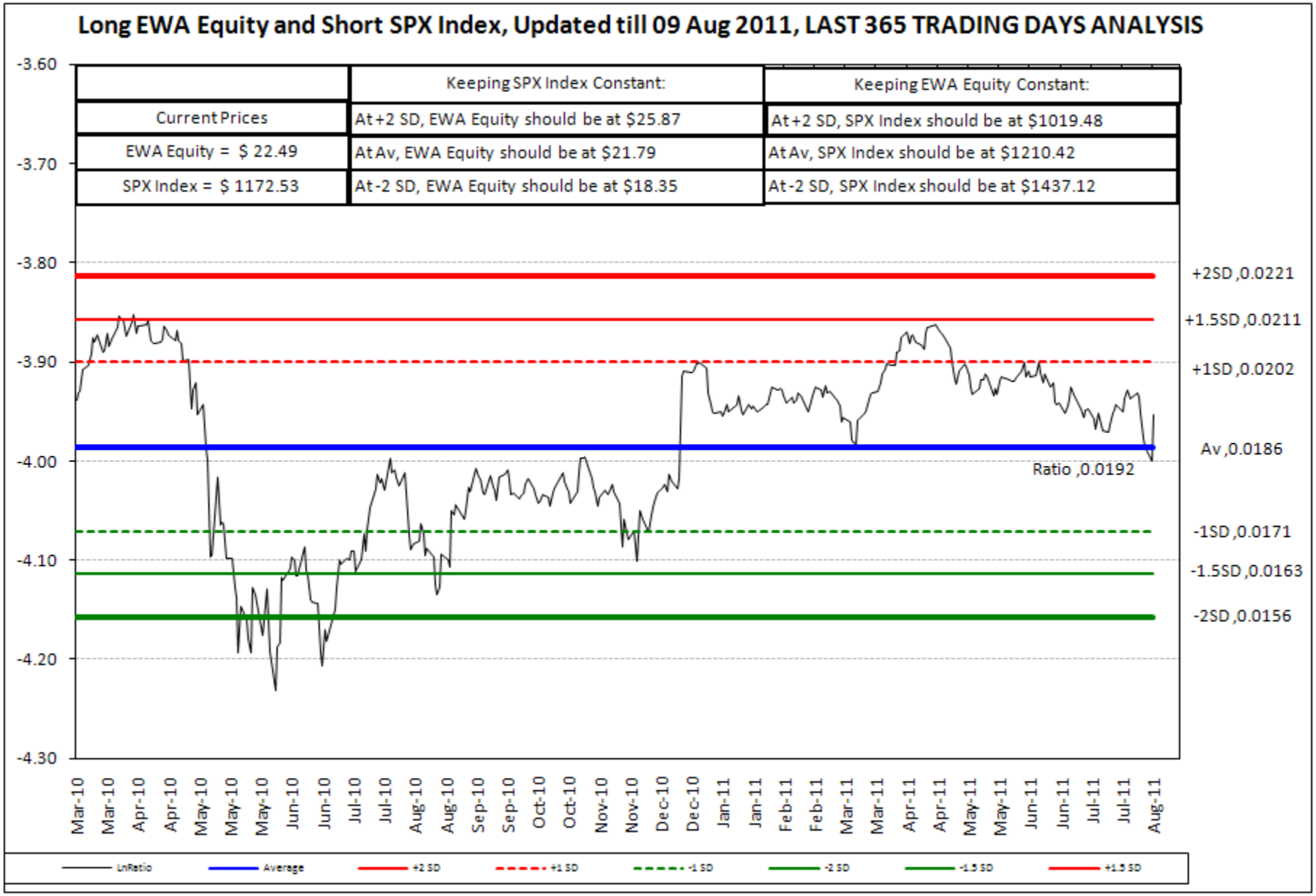


EWA - Weekly– 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)

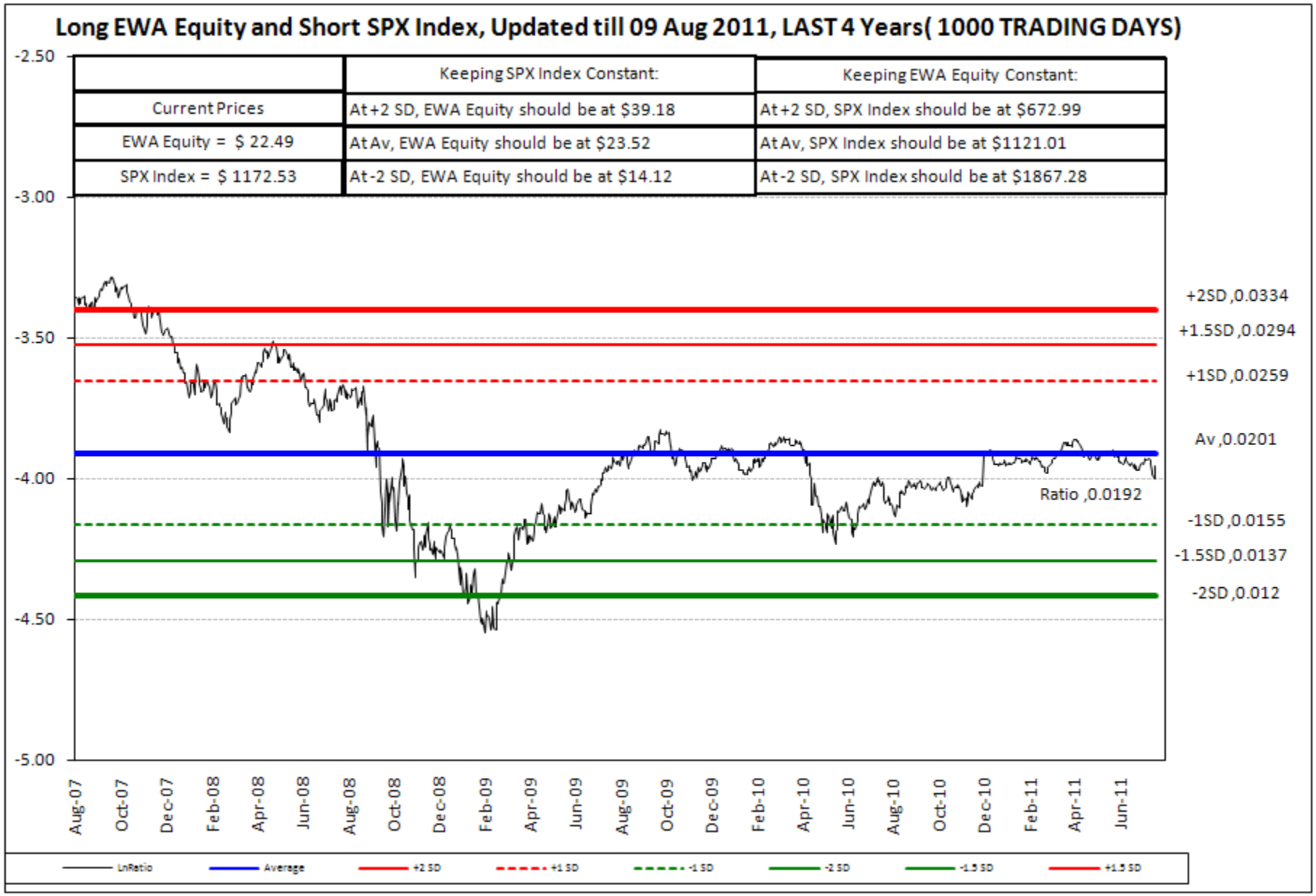


EWA – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib series - (11D / 55D)

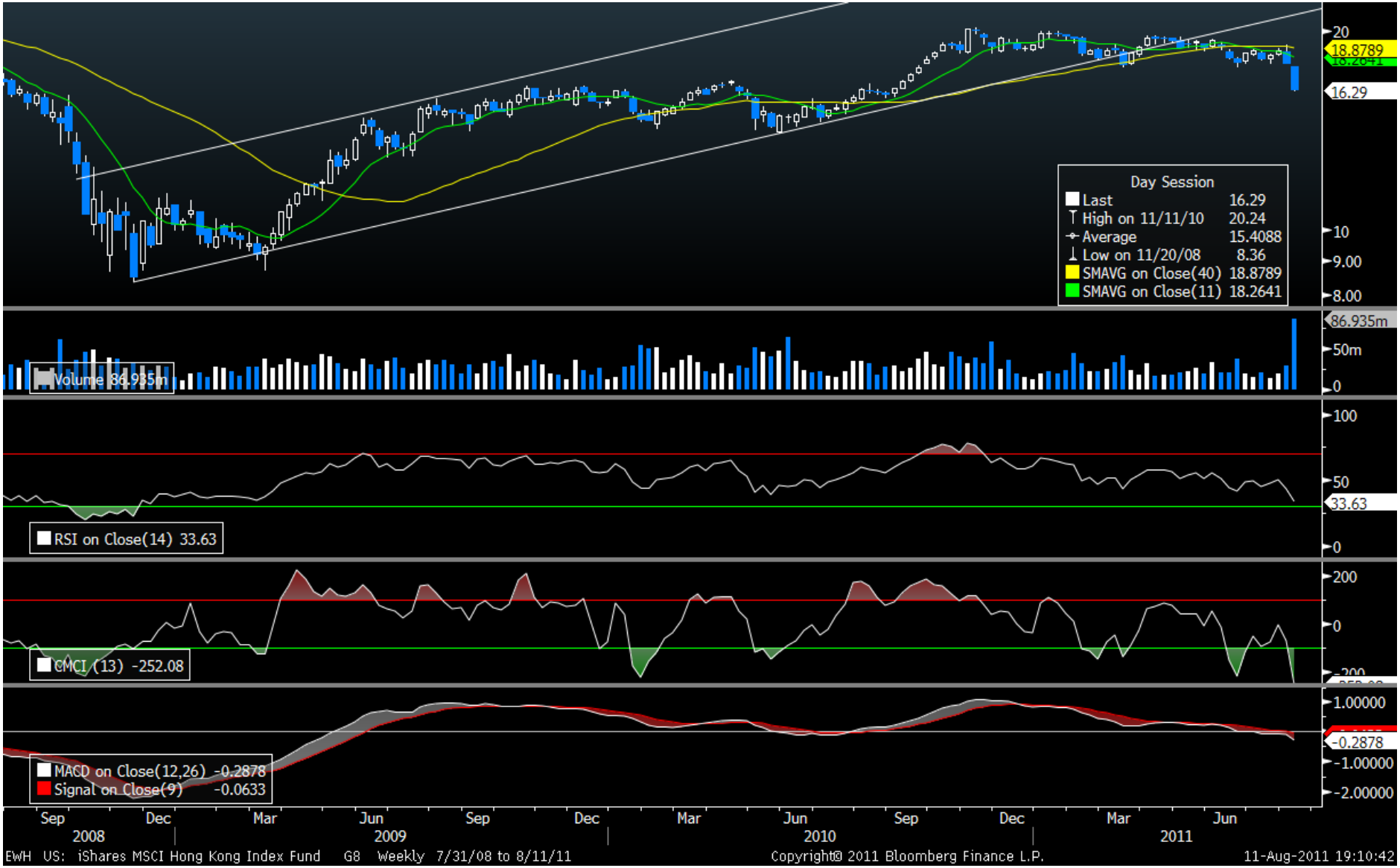
EWA: SPX RATIO - Correlation Ratio Analysis with SPX – 365 days Time basis



EWA Correlation Ratio Analysis with SPX – Full Time basis



EWH - Weekly– 3 Year with RSI, CCI, MACD & Trend line Channel - (11 W / 40 W SMA)



EWH – Daily – 6 Months with RSI, CCI, MACD, Trend line Channel & Fib Series- (11D / 55D)

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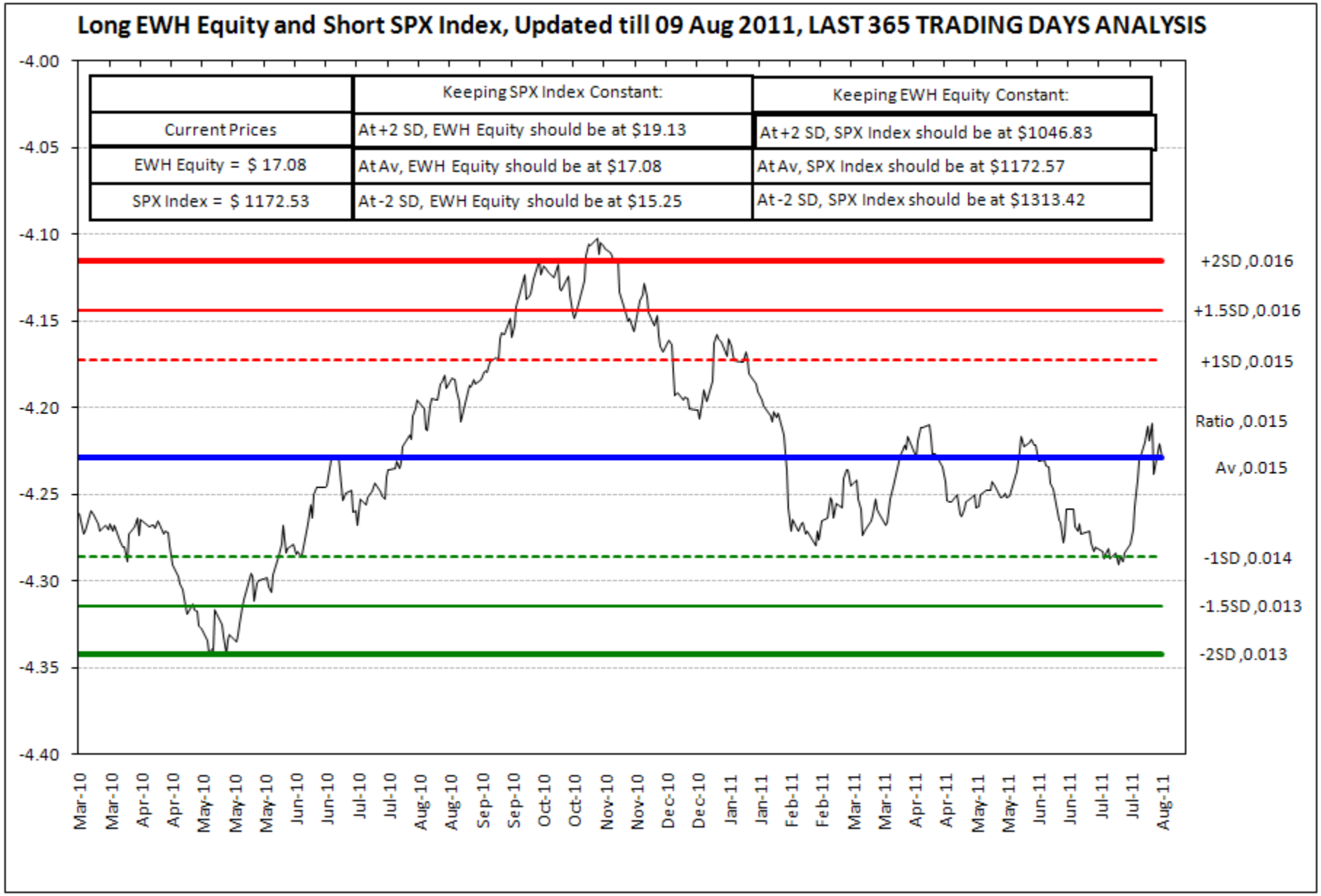

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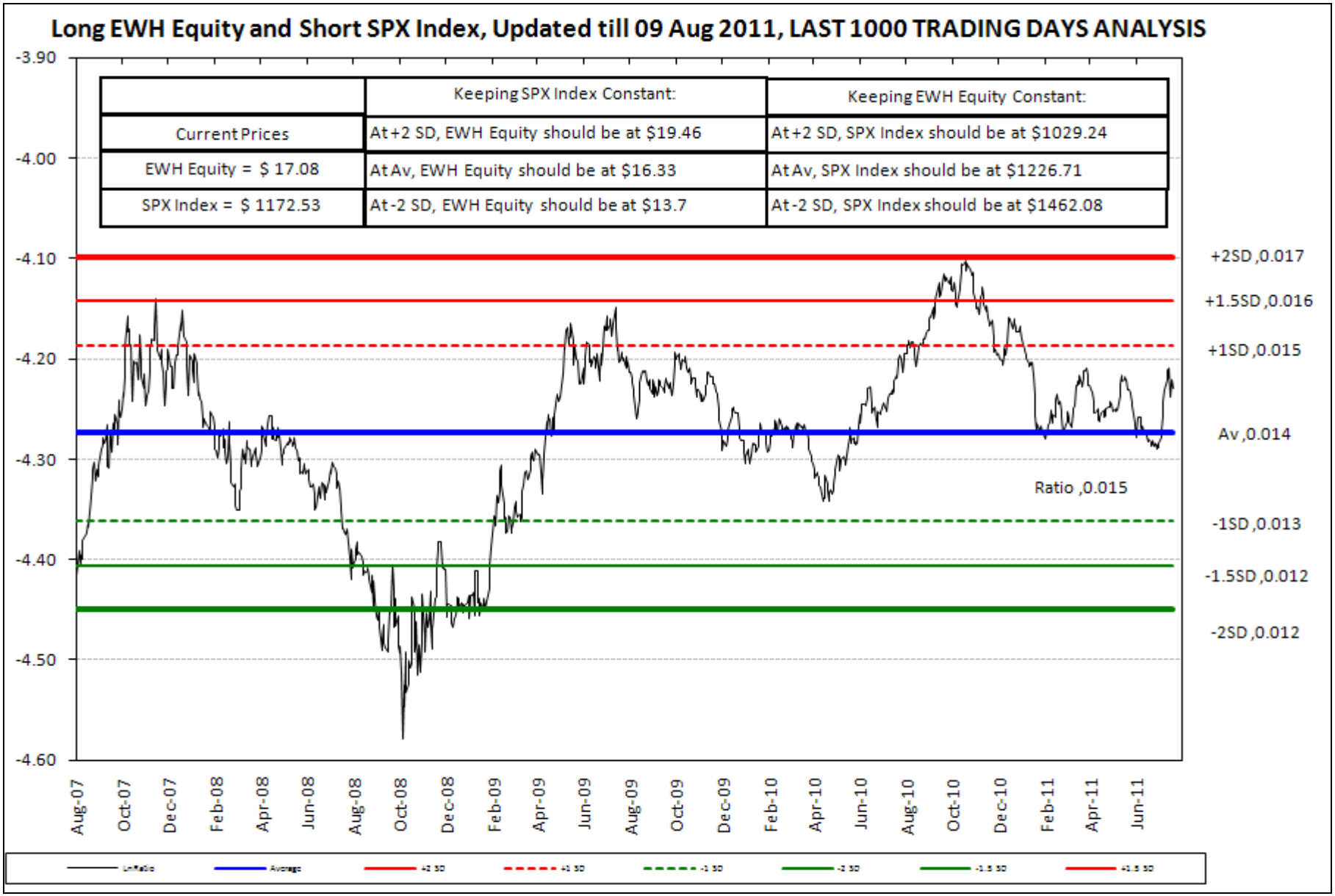

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