

## VIEW WEEKLY del 22 giugno 2014

## ANALISI QUANTITATIVA

## ETF LONG

|                                         |            |
|-----------------------------------------|------------|
| LYXOR UCITS ETF IBX EU LIQ HYLD 30 EXF  | 125,11 (c) |
| ETFS GASOLINE                           | 42,010 (c) |
| ISHARES EM MKT LOCAL GOVT BOND UCITS ET | 63,04 (c)  |
| DB X-TRACKERS MSCI RUSSIA CAPP UCITS ET | 20,815 (c) |
| ETFS WTI CRUDE OIL                      | 20,250 (c) |
| SPDR BARCL EM MKTS LOCAL BOND UCITS ETF | 69,00 (c)  |
| LYXOR UCITS ETF MSCI INDIA              | 11,695 (c) |
| ETFS BRENT 1MTH OIL SECURITIES          | 55,11 (c)  |
| ISHARES BRIC 50 UCITS ETF               | 19,620 (c) |
| LYXOR UCITS ETF EMTS 3-5Y INV GRADE DR  | 146,93 (c) |
| LYXOR UCITS ETF COMMODITIES CRB         | 21,490 (c) |
| ISHARES MSCI EMERG MKTS UCITS ETF (INC) | 29,940 (c) |
| LYXOR UCITS ETF BRAZIL (IBOVESPA)       | 16,625 (c) |

## ETF SHORT

|                      |            |
|----------------------|------------|
| ETFS CORN            | 1,210 (c)  |
| ETFS GRAINS DJ-UBSCI | 4,3300 (c) |
| ETFS COPPER          | 23,525 (c) |

## ETF SOPRA COEFFICIENTE 1 (1 delimita positivo da negativo)

|                                         |             |      |
|-----------------------------------------|-------------|------|
| ETFS SILVER                             | 16,635 (c)  | 1,09 |
| ETFS GASOLINE                           | 42,010 (c)  | 1,08 |
| ETFS GOLD BULLION SECURITIES            | 92,87 (c)   | 1,08 |
| ETFS BRENT 1MTH OIL SECURITIES          | 55,11 (c)   | 1,08 |
| ETFS GOLD                               | 12,190 (c)  | 1,08 |
| ISHARES MSCI JAPAN EUR HEDGED UCITS ETF | 37,585 (c)  | 1,07 |
| ISHARES MSCI JAPAN UCITS ETF (INC)      | 9,010 (c)   | 1,07 |
| ETFS SUGAR                              | 12,240 (c)  | 1,07 |
| ETFS COFFEE                             | 1,725 (c)   | 1,06 |
| ISHARES S&P 500 EUR HEDGED UCITS ETF    | 44,075 (c)  | 1,06 |
| ISHARES S&P 500 UCITS ETF (INC)         | 14,4150 (c) | 1,06 |
| ETFS ZINC                               | 5,0250 (c)  | 1,06 |
| LYXOR UCITS ETF COMMODITIES CRB         | 21,490 (c)  | 1,06 |
| ETFS WTI CRUDE OIL                      | 20,250 (c)  | 1,06 |
| LYXOR UCITS ETF COMMODITIES CRB EX-ENER | 18,835 (c)  | 1,05 |
| POWERSHARES EQQQ NASDAQ-100 UCITS ETF   | 68,84 (c)   | 1,05 |
| AMUNDI NASDAQ-100 UCITS ETF             | 29,805 (c)  | 1,05 |
| LYXOR UCITS ETF BRAZIL (IBOVESPA)       | 16,625 (c)  | 1,04 |
| ISHARES CHINA LARGE CAP UCITS ETF       | 79,91 (c)   | 1,04 |
| LYXOR UCITS ETF DAX                     | 97,05 (c)   | 1,04 |
| LYXOR UCITS ETF IBX EU LIQ HIYLD 30 EXF | 125,11 (c)  | 1,04 |
| ISHARES EURO STOXX 50 UCITS ETF (INC)   | 33,915 (c)  | 1,04 |
| ETFS SOYBEAN OIL                        | 4,1275 (c)  | 1,04 |
| ISHARES BRIC 50 UCITS ETF               | 19,620 (c)  | 1,03 |
| ETFS COPPER                             | 23,525 (c)  | 1,02 |
| LYXOR UCITS ETF FTSE MIB                | 22,308 (c)  | 1,02 |
| ETFS CORN                               | 1,210 (c)   | 1,02 |
| ETFS ALUMINIUM                          | 2,5250 (c)  | 1,01 |
| ISHARES MSCI EMERG MKTS UCITS ETF (INC) | 29,940 (c)  | 1    |
| ETFS NICKEL                             | 14,460 (c)  | 1    |
| DB X-TRACKERS MSCI RUSSIA CAPP UCITS ET | 20,815 (c)  | 1    |
| LYXOR UCITS ETF MSCI INDIA              | 11,695 (c)  | 1    |
| LYXOR UCITS ETF EMTS 10-15Y INV GRADE D | 175,33 (c)  | 1    |
| LYXOR UCITS ETF EMTS 15+Y INV GRADE DR  | 166,87 (c)  | 1    |
| ETFS GRAINS DJ-UBSCI                    | 4,3300 (c)  | 1    |
| ETFS SOYBEANS                           | 20,830 (c)  | 1    |

## ETF SOTTO COEFFICIENTE 1 (1 delimita positivo da negativo)

|                                         |            |      |
|-----------------------------------------|------------|------|
| ISHARES MSCI KOREA UCITS ETF (INC)      | 29,730 (c) | 0,92 |
| ETFS WHEAT                              | 0,9345 (c) | 0,93 |
| DB X-TRACKERS MSCI INDONESIA UCITS ETF  | 10,120 (c) | 0,96 |
| LYXOR UCITS ETF EASTERN EUROPE          | 19,000 (c) | 0,97 |
| ETFS COTTON                             | 1,862 (c)  | 0,98 |
| SPDR BARCL EM MKTS LOCAL BOND UCITS ETF | 69,00 (c)  | 0,98 |
| ISHARES EM MKT LOCAL GOVT BOND UCITS ET | 63,04 (c)  | 0,98 |
| AMUNDI GLOB EM BOND MARK IBX UCITS ETF  | 87,93 (c)  | 0,98 |
| LYXOR UCITS ETF EMTS 1-3Y INV GRADE DR  | 124,93 (c) | 0,98 |
| ETFS NATURAL GAS                        | 0,1025 (c) | 0,99 |
| LYXOR UCITS ETF EMTS 3-5Y INV GRADE DR  | 146,93 (c) | 0,99 |
| ETFS PHYSICAL PALLADIUM                 | 58,42 (c)  | 0,99 |
| LYXOR UCITS ETF TURKEY                  | 47,045 (c) | 0,99 |

**ANALISI SETTORI****SETTORI LONG**

|                           |            |
|---------------------------|------------|
| ESTX TELECOMMUNICA.PR.EUR | 323,72 (c) |
| ESTX OIL + GAS PR.EUR     | 378,37 (c) |
| ESTX FOOD+BEVERAGE PR.EUR | 479,23 (c) |
| ESTX HEALTH CARE PR.EUR   | 677,93 (c) |

**SETTORI SHORT**

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**CLASSIFICA SETTORI PER COEFFICIENTE (1 indica neutrale)**

|                           |            |      |
|---------------------------|------------|------|
| ESTX OIL + GAS PR.EUR     | 378,37 (c) | 1,08 |
| ESTX UTILITY PR.EUR       | 300,11 (c) | 1,07 |
| ESTX TECHNOLOGY PR.EUR    | 315,61 (c) | 1,06 |
| ESTX HEALTH CARE PR.EUR   | 677,93 (c) | 1,05 |
| ESTX FOOD+BEVERAGE PR.EUR | 479,23 (c) | 1,04 |
| ESTX AUTOM.+PARTS PR.EUR  | 502,30 (c) | 1,03 |
| ESTX CHEMICAL PR.EUR      | 960,32 (c) | 1,03 |
| ESTX TELECOMMUNICA.PR.EUR | 323,72 (c) | 1,02 |
| ESTX BASIC RESOURC.PR.EUR | 199,51 (c) | 1,01 |
| ESTX CONSTR.+MATER.PR.EUR | 343,71 (c) | 1,01 |
| ESTX MEDIA PR.EUR         | 205,60 (c) | 1    |
| ESTX REAL EST.PR.EUR      | 195,27 (c) | 1    |
| ESTX BANKS PR.EUR         | 154,56 (c) | 0,99 |
| ESTX IND.GOODS+SER.PR.EUR | 611,13 (c) | 0,99 |
| ESTX INSURANCE PR.EUR     | 211,10 (c) | 0,99 |
| ESTX FIN.SERVICES PR.EUR  | 300,05 (c) | 0,97 |

**TITOLI DAX LONG**

|                  |            |
|------------------|------------|
| DT.TELEKOM AG NA | 12,735 (c) |
|------------------|------------|

**TITOLI DAX SHORT**

|                          |            |
|--------------------------|------------|
| DEUTSCHE BANK AG NA O.N. | 27,000 (c) |
|--------------------------|------------|

**TITOLI CAC40- LONG**

|               |            |
|---------------|------------|
| LOREAL        | 129,35 (c) |
| ORANGE        | 11,840 (c) |
| TOTAL         | 53,95 (c)  |
| KERING        | 163,40 (c) |
| EDF           | 24,165 (c) |
| ESSILOR INTL. | 79,01 (c)  |
| SANOFI        | 80,12 (c)  |

**TITOLI CAC40 - SHORT**

|           |            |
|-----------|------------|
| VALLOUREC | 33,500 (c) |
|-----------|------------|

**TITOLI FTSEMIB LONG**

|                  |           |
|------------------|-----------|
| SAIPEM           | 20,85 (c) |
| TERNA            | 4,114 (c) |
| ENEL             | 4,436 (c) |
| BCA MPS          | 2,184 (c) |
| ENEL GREEN POWER | 2,138 (c) |
| FINMECCANICA     | 6,735 (c) |

**TITOLI FTSEMIB SHORT**

|                     |           |
|---------------------|-----------|
| GTECH               | 18,54 (c) |
| ANSALDO STS         | 7,465 (c) |
| SALVATORE FERRAGAMO | 20,52 (c) |
| DIASORIN            | 31,15 (c) |

**TITOLI SVIZZERA LONG**

|            |            |
|------------|------------|
| ACTELION N | 113,50 (c) |
| GEBERIT N  | 312,90 (c) |
| DUFREY N   | 156,00 (c) |
| HOLCIM N   | 79,20 (c)  |

**TITOLI SVIZZERA SHORT**

|               |            |
|---------------|------------|
| JULIUS BAER N | 37,25 (c)  |
| SULZER N      | 130,20 (c) |
| SYNGENTA N    | 333,00 (c) |
| UBS N         | 17,10 (c)  |

## TITOLI UK LONG

|                 |             |
|-----------------|-------------|
| MEGGITT         | 536,5 (c)   |
| SABMILLER       | 3.393,0 (c) |
| PROVIDENT FIN.  | 2.261 (c)   |
| ADMIRAL GRP     | 1.541 (c)   |
| RDS A           | 2.430,0 (c) |
| SHIRE           | 4.371 (c)   |
| DIRECT LINE     | 265,3 (c)   |
| RECKITT BEN. GP | 5.270 (c)   |
| CAPITA GROUP    | 1.166 (c)   |
| SSE             | 1.579 (c)   |
| WEIR GRP.       | 2.697 (c)   |
| RANDGOLD RES.   | 4.812 (c)   |
| RDS B           | 2.543,5 (c) |
| G4S             | 262,8 (c)   |
| ASTRAZENECA     | 4.470,0 (c) |

## TITOLI UK SHORT

|                 |             |
|-----------------|-------------|
| TUI TRAVEL      | 387,5 (c)   |
| SUPERGROUP      | 922,5 (c)   |
| KINGFISHER      | 366,8 (c)   |
| DEBENHAMS       | 70,80 (c)   |
| THOMAS COOK     | 139,7 (c)   |
| VODAFONE GRP.   | 191,85 (c)  |
| EASYJET         | 1.452 (c)   |
| IG GROUP        | 568,5 (c)   |
| STAND.CHART.    | 1.265,0 (c) |
| BURBERRY GRP    | 1.455 (c)   |
| GRAFTON GRP.UTS | 549,5 (c)   |
| CAIRN ENERGY    | 205,6 (c)   |
| HOME RETAIL     | 174,2 (c)   |
| HOWDEN JOINERY  | 290,2 (c)   |
| PACE            | 354,2 (c)   |
| EXPERIAN        | 1.005 (c)   |
| CRODA INTL.     | 2.422 (c)   |
| BWIN.PARTY      | 100,9 (c)   |
| JOHNSON MATTHEY | 3.100 (c)   |
| PERSIMMON       | 1.230 (c)   |
| CABLE&WIRE COM  | 49,92 (c)   |
| INTU PROPERTIES | 304,6 (c)   |
| GREENE KING     | 841,0 (c)   |
| BOOKER          | 134,6 (c)   |
| TRAVIS PERKINS  | 1.628 (c)   |
| OPHIR ENERGY    | 240,6 (c)   |
| ROLLS-ROYCE HLG | 1.085 (c)   |
| PEARSON         | 1.119 (c)   |
| SPECTRIS        | 2.326 (c)   |
| RIGHTMOVE       | 2.186 (c)   |
| BOVIS HOMES     | 759,5 (c)   |
| LONMIN          | 248,4 (c)   |
| ITV             | 173,4 (c)   |
| PETROFAC        | 1.244 (c)   |
| AVEVA GRP       | 2.140 (c)   |
| SIG             | 188,1 (c)   |
| CAP & COUNT     | 322,8 (c)   |
| AFREN           | 145,0 (c)   |

## TITOLI USA NO-TECH LONG

|                                          |            |
|------------------------------------------|------------|
| CONOCOPHILLIPS                           | 85,36 (c)  |
| WILLIAMS COMPANIES                       | 57,66 (c)  |
| DEVON ENERGY CORP.                       | 78,95 (c)  |
| APACHE CORP.                             | 100,69 (c) |
| THE TRAVELERS COMPANIES                  | 94,59 (c)  |
| PIONEER NATURAL RESOURCES CO.            | 232,30 (c) |
| EOG RESOURCES INC.                       | 117,98 (c) |
| HESS CORP.                               | 97,96 (c)  |
| MARATHON OIL CORP.                       | 39,72 (c)  |
| KINDER MORGAN INC.                       | 36,03 (c)  |
| SUNCOR ENERGY INC.                       | 42,92 (c)  |
| ANADARKO PETROLEUM                       | 111,55 (c) |
| HALLIBURTON COMPANY                      | 70,24 (c)  |
| DOLLAR GENERAL CORP.                     | 62,82 (c)  |
| COVIDIEN PLC.                            | 90,11 (c)  |
| INTERNATIONAL PAPER CO.                  | 48,99 (c)  |
| PRUDENTIAL FINANCIAL                     | 91,10 (c)  |
| SILVER WHEATON CORP                      | 24,85 (c)  |
| CHEVRON CORP.                            | 132,34 (c) |
| 3M COMPANY                               | 145,16 (c) |
| TAIWAN SEMICONDUCTOR MANUFACTURING CO.   | 21,15 (c)  |
| EATON CORP.                              | 77,56 (c)  |
| MARATHON PETROLEUM                       | 89,61 (c)  |
| METLIFE INC.                             | 56,45 (c)  |
| SIMON PROPERTY GROUP                     | 167,43 (c) |
| BAKER HUGHES INC.                        | 74,63 (c)  |
| ROYAL DUTCH SHELL PLC ROYAL DUTCH SHELL  | 82,35 (c)  |
| ALCOA INC.                               | 14,62 (c)  |
| ILLINOIS TOOL WORKS                      | 89,38 (c)  |
| POTASH CORP.                             | 38,42 (c)  |
| COLGATE-PALMOLIVE CO.                    | 68,38 (c)  |
| COCA-COLA CO.                            | 41,69 (c)  |
| GOLDCORP INC.                            | 27,27 (c)  |
| PETROLEO BRASILEIRO S.A. - PETROBRAS     | 15,76 (c)  |
| CSX CORP.                                | 31,00 (c)  |
| TESORO CORP.                             | 61,45 (c)  |
| CHESAPEAKE ENERGY                        | 30,89 (c)  |
| PETROLEO BRASILEIRO S.A. - PETROBRAS ADS | 16,80 (c)  |
| ABBOTT LABORATORIES                      | 40,85 (c)  |

## TITOLI USA NO-TECH SHORT

|                          |           |
|--------------------------|-----------|
| COACH INC.               | 34,73 (c) |
| BEST BUY CO. INC.        | 28,31 (c) |
| BRISTOL-MYERS SQUIBB CO. | 47,79 (c) |
| CABOT OIL & GAS          | 34,75 (c) |

## TITOLI USA TECH LONG

|                         |            |
|-------------------------|------------|
| BROADCOM CORP.          | 38,28 (c)  |
| C.H. ROBINSON WORLDWIDE | 63,92 (c)  |
| INTEL CORP.             | 30,20 (c)  |
| ASML HOLDING N.V. ADS   | 94,80 (c)  |
| ELECTRONIC ARTS INC.    | 37,14 (c)  |
| EQUINIX INC.            | 209,20 (c) |
| SKYWORKS SOLUTIONS      | 48,34 (c)  |
| KEURIG GREEN MOUNTAIN   | 121,85 (c) |
| APPLIED MATERIALS       | 22,75 (c)  |
| NUANCE COMMUNICATIONS   | 19,47 (c)  |
| WINDSTREAM HOLDINGS     | 10,15 (c)  |
| MICRON TECHNOLOGY       | 31,85 (c)  |
| ADOBE SYSTEMS INC.      | 72,61 (c)  |
| CITRIX SYSTEMS INC.     | 64,93 (c)  |
| AKAMAI TECHNOLOGIES     | 61,22 (c)  |
| BLACKBERRY LTD.         | 9,81 (c)   |
| DIRECTV                 | 84,77 (c)  |
| ANALOG DEVICES INC.     | 54,69 (c)  |
| NORTHERN TRUST CORP.    | 64,29 (c)  |
| ALTERA CORP.            | 35,04 (c)  |
| PATTERSON-UTI ENERGY    | 34,91 (c)  |
| ACTIVISION BLIZZARD     | 22,01 (c)  |
| MICROCHIP TECHNOLOGY    | 49,36 (c)  |
| FIRST SOLAR INC.        | 68,90 (c)  |

## TITOLI USA TECH SHORT

|                          |            |
|--------------------------|------------|
| ZYNGA INC.               | 3,04 (c)   |
| VODAFONE GROUP PLC ADS   | 32,53 (c)  |
| LULULEMON ATHLETICA      | 40,23 (c)  |
| PANERA BREAD COMPANY     | 149,02 (c) |
| VERTEX PHARMACEUTICALS   | 64,96 (c)  |
| LIBERTY MEDIA CORP.      | 132,73 (c) |
| YANDEX N.V.              | 35,56 (c)  |
| DISCOVERY COMMUNICATIONS | 73,79 (c)  |
| SYMANTEC CORP.           | 22,23 (c)  |
| XILINX INC.              | 47,47 (c)  |
| SIRIUS XM HOLDINGS       | 3,39 (c)   |

**CROSS VALUTARI LONG**

|              |            |
|--------------|------------|
| Spot GBP/DKK | 9,3267 (c) |
| Spot GBP/CHF | 1,5229 (c) |
| Spot AUD/CHF | 0,8403 (c) |
| Spot NZD/CAD | 0,9356 (c) |
| Spot NZD/USD | 0,8697 (c) |
| Spot NZD/CHF | 0,7785 (c) |
| Spot NZD/JPY | 88,78 (c)  |

**CROSS VALUTARI SHORT**

|              |            |
|--------------|------------|
| Spot EUR/DKK | 7,4563 (c) |
| Spot EUR/GBP | 0,7993 (c) |
| Spot EUR/AUD | 1,4482 (c) |
| Spot EUR/NZD | 1,5637 (c) |
| Spot EUR/CHF | 1,2167 (c) |
| Spot EUR/JPY | 138,71 (c) |
| Spot AUD/NZD | 1,0792 (c) |

## CLASSIFICA CROSS VALUTARI PER COEFFICIENTE (1 indica neutrale)

|              |             |      |
|--------------|-------------|------|
| Spot NZD/JPY | 88,78 (c)   | 1,07 |
| Spot EUR/NOK | 8,3224 (c)  | 1,07 |
| Spot USD/NOK | 6,1197 (c)  | 1,06 |
| Spot NZD/USD | 0,8697 (c)  | 1,06 |
| Spot GBP/USD | 1,7013 (c)  | 1,05 |
| Spot NZD/CAD | 0,9356 (c)  | 1,05 |
| Spot GBP/JPY | 173,65 (c)  | 1,05 |
| Spot GBP/CAD | 1,8304 (c)  | 1,05 |
| Spot GBP/SEK | 11,4254 (c) | 1,04 |
| Spot EUR/PLN | 4,1691 (c)  | 1,04 |
| Spot USD/TRY | 2,1409 (c)  | 1,03 |
| Spot NZD/CHF | 0,7785 (c)  | 1,03 |
| Spot GBP/DKK | 9,3267 (c)  | 1,03 |
| Spot EUR/SEK | 9,1387 (c)  | 1,03 |
| Spot EUR/USD | 1,3600 (c)  | 1,03 |
| Spot CAD/JPY | 94,88 (c)   | 1,03 |
| Spot CHF/JPY | 114,03 (c)  | 1,03 |
| Spot GBP/CHF | 1,5229 (c)  | 1,03 |
| Spot GBP/AUD | 1,8120 (c)  | 1,02 |
| Spot USD/SEK | 6,7128 (c)  | 1,02 |
| Spot AUD/USD | 0,9389 (c)  | 1,02 |
| Spot EUR/JPY | 138,82 (c)  | 1,02 |
| Spot AUD/JPY | 95,84 (c)   | 1,02 |
| Spot EUR/HUF | 305,89 (c)  | 1,02 |
| Spot USD/ZAR | 10,6568 (c) | 1,02 |
| Spot USD/MXN | 12,9907 (c) | 1,01 |
| Spot USD/PLN | 3,0658 (c)  | 1,01 |
| Spot AUD/CAD | 1,0101 (c)  | 1    |
| Spot USD/HUF | 224,91 (c)  | 1    |
| Spot AUD/CHF | 0,8403 (c)  | 1    |
| Spot EUR/AUD | 1,4485 (c)  | 1    |
| Spot EUR/DKK | 7,4554 (c)  | 0,88 |
| Spot USD/HKD | 7,7517 (c)  | 0,92 |
| Spot AUD/NZD | 1,0795 (c)  | 0,93 |
| Spot EUR/GBP | 0,7993 (c)  | 0,93 |
| Spot EUR/NZD | 1,5637 (c)  | 0,93 |
| Spot USD/CAD | 1,0758 (c)  | 0,94 |
| Spot EUR/CHF | 1,2173 (c)  | 0,95 |
| Spot USD/CHF | 0,8950 (c)  | 0,96 |
| Spot USD/DKK | 5,4819 (c)  | 0,97 |
| Spot USD/CZK | 20,1751 (c) | 0,97 |
| Spot GBP/NZD | 1,9561 (c)  | 0,97 |
| Spot EUR/CAD | 1,4631 (c)  | 0,98 |
| Spot USD/SGD | 1,2488 (c)  | 0,99 |
| Spot USD/JPY | 102,08 (c)  | 0,99 |
| Spot EUR/CZK | 27,4354 (c) | 0,99 |
| Spot CAD/CHF | 0,8320 (c)  | 0,99 |

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