

VIEW WEEKLY del 29 giugno 2014

ANALISI QUANTITATIVA

ETF LONG

ETFS GASOLINE	41,530 (c)
ETFS WTI CRUDE OIL	20,015 (c)
ETFS SILVER	16,725 (c)
ETFS SOYBEANS	20,865 (c)
SPDR BARCL EM MKTS LOCAL BOND UCITS ETF	69,51 (c)
LYXOR UCITS ETF COMMODITIES CRB	21,355 (c)
ETFS BRENT 1MTH OIL SECURITIES	54,10 (c)
ETFS GOLD	12,170 (c)
LYXOR UCITS ETF EMTS 15+Y INV GRADE DR	169,21 (c)
ETFS ZINC	5,045 (c)
LYXOR UCITS ETF BRAZIL (IBOVESPA)	16,370 (c)
ETFS GOLD BULLION SECURITIES	92,91 (c)

ETF SHORT

ETFS COTTON	1,813 (c)
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ETF SOPRA COEFFICIENTE 1 (1 delimita positivo da negativo)

ETFS COFFEE	1,767 (c)	1,09
ETFS SILVER	16,725 (c)	1,08
ETFS GOLD BULLION SECURITIES	92,91 (c)	1,07
ETFS GOLD	12,170 (c)	1,06
ETFS NICKEL	14,880 (c)	1,06
LYXOR UCITS ETF EMTS 15+Y INV GRADE DR	169,21 (c)	1,05
LYXOR UCITS ETF COMMODITIES CRB EX-ENER	18,850 (c)	1,05
ETFS COPPER	23,885 (c)	1,04
LYXOR UCITS ETF EMTS 10-15Y INV GRADE D	177,08 (c)	1,04
ETFS PHYSICAL PALLADIUM	59,59 (c)	1,04
ETFS ZINC	5,045 (c)	1,04
AMUNDI NASDAQ-100 UCITS ETF	29,935 (c)	1,03
POWERSHARES EQQQ NASDAQ-100 UCITS ETF	69,08 (c)	1,03
ETFS GASOLINE	41,530 (c)	1,03
ISHARES S&P 500 EUR HEDGED UCITS ETF	43,950 (c)	1,02
ETFS SUGAR	12,105 (c)	1,02
LYXOR UCITS ETF COMMODITIES CRB	21,355 (c)	1,02
ETFS SOYBEAN OIL	4,1250 (c)	1,01
LYXOR UCITS ETF EMTS 3-5Y INV GRADE DR	147,33 (c)	1,01
AMUNDI GLOB EM BOND MARK IBX UCITS ETF	88,27 (c)	1,01
LYXOR UCITS ETF EMTS 1-3Y INV GRADE DR	125,13 (c)	1,01
ETFS SOYBEANS	20,865 (c)	1,01
LYXOR UCITS ETF MSCI INDIA	11,700 (c)	1,01
ISHARES S&P 500 UCITS ETF (INC)	14,3125 (c)	1,01
ETFS WTI CRUDE OIL	20,015 (c)	1
DB X-TRACKERS MSCI RUSSIA CAPP UCITS ET	21,115 (c)	1
LYXOR UCITS ETF BRAZIL (IBOVESPA)	16,370 (c)	1
ISHARES MSCI KOREA UCITS ETF (INC)	30,235 (c)	1
SPDR BARCL EM MKTS LOCAL BOND UCITS ETF	69,51 (c)	1
ETFS BRENT 1MTH OIL SECURITIES	54,10 (c)	1
LYXOR UCITS ETF TURKEY	47,215 (c)	1
ISHARES BRIC 50 UCITS ETF	19,475 (c)	1
ETFS GRAINS DJ-UBSCI	4,2900 (c)	1
ETFS ALUMINIUM	2,5350 (c)	1

ETF SOTTO COEFFICIENTE 1 (1 delimita positivo da negativo)

LYXOR UCITS ETF EASTERN EUROPE	18,520 (c)	0,91
ETFS NATURAL GAS	0,0982 (c)	0,93
LYXOR UCITS ETF DAX	95,13 (c)	0,93
ETFS COTTON	1,813 (c)	0,93
LYXOR UCITS ETF FTSE MIB	21,689 (c)	0,94
ISHARES EURO STOXX 50 UCITS ETF (INC)	33,130 (c)	0,94
ISHARES EM MKT LOCAL GOVT BOND UCITS ET	61,57 (c)	0,94
DB X-TRACKERS MSCI INDONESIA UCITS ETF	9,970 (c)	0,95
LYXOR UCITS ETF IBX EU LIQ HIYLD 30 EXF	124,78 (c)	0,97
ETFS WHEAT	0,9255 (c)	0,97
ISHARES MSCI JAPAN UCITS ETF (INC)	8,810 (c)	0,98
ISHARES CHINA LARGE CAP UCITS ETF	78,90 (c)	0,99
ISHARES MSCI EMERG MKTS UCITS ETF (INC)	29,890 (c)	0,99
ETFS CORN	1,187 (c)	0,99
ISHARES MSCI JAPAN EUR HEDGED UCITS ETF	36,830 (c)	0,99

ANALISI SETTORI**SETTORI LONG**

ESTX FOOD+BEVERAGE PR.EUR	473,35 (c)
ESTX OIL + GAS PR.EUR	371,31 (c)

SETTORI SHORT

ESTX INSURANCE PR.EUR	207,41 (c)
ESTX BASIC RESOURC.PR.EUR	194,82 (c)

CLASSIFICA SETTORI PER COEFFICIENTE (1 indica neutrale)

ESTX REAL EST.PR.EUR	196,49 (c)	1,02
ESTX UTILITY PR.EUR	296,93 (c)	1,02
ESTX OIL + GAS PR.EUR	371,31 (c)	1,01
ESTX FOOD+BEVERAGE PR.EUR	473,35 (c)	0,98
ESTX FIN.SERVICES PR.EUR	297,89 (c)	0,98
ESTX HEALTH CARE PR.EUR	665,84 (c)	0,97
ESTX TELECOMMUNICA.PR.EUR	318,99 (c)	0,97
ESTX AUTOM.+PARTS PR.EUR	491,88 (c)	0,95
ESTX CHEMICAL PR.EUR	941,17 (c)	0,94
ESTX CONSTR.+MATER.PR.EUR	332,55 (c)	0,94
ESTX MEDIA PR.EUR	200,85 (c)	0,93
ESTX BASIC RESOURC.PR.EUR	194,82 (c)	0,93
ESTX INSURANCE PR.EUR	207,41 (c)	0,93
ESTX TECHNOLOGY PR.EUR	307,66 (c)	0,93
ESTX IND.GOODS+SER.PR.EUR	597,28 (c)	0,92
ESTX BANKS PR.EUR	147,80 (c)	0,89

TITOLI DAX LONG

E.ON SE NA	15,165 (c)
RWE AG ST O.N.	31,650 (c)
K+S AG NA O.N.	23,940 (c)

TITOLI DAX SHORT

DEUTSCHE BANK AG NA O.N.	26,000 (c)
LUFTHANSA AG VNA O.N.	15,820 (c)
LANXESS AG	48,890 (c)
BEIERSDORF AG O.N.	70,37 (c)
ADIDAS AG NA O.N.	73,68 (c)

TITOLI CAC40- LONG

SOLVAY	121,30 (c)
TOTAL	52,72 (c)
ESSILOR INTL.	77,87 (c)

TITOLI CAC40 - SHORT

EDF	23,275 (c)
AIRBUS GROUP	49,290 (c)
GEMALTO	75,05 (c)
BNP PARIBAS ACT.A	49,410 (c)
SOCIETE GENERALE	38,985 (c)
ARCELORMITTAL	10,850 (c)

TITOLI FTSEMIB LONG

ENI	19,86 (c)
CAMPARI	6,320 (c)

TITOLI FTSEMIB SHORT

GTECH	18,00 (c)
BCA POP EMIL ROMAGNA	6,600 (c)
AZIMUT	19,07 (c)
ANSALDO STS	7,815 (c)
DIASORIN	30,68 (c)
MEDIOLANUM	5,740 (c)
TOD S	92,75 (c)

TITOLI SVIZZERA LONG

ACTELION N	112,50 (c)
GEBERIT N	311,10 (c)
NOVARTIS N	80,45 (c)

TITOLI SVIZZERA SHORT

SULZER N	124,70 (c)
UBS N	16,39 (c)
SYNGENTA N	333,50 (c)

TITOLI UK LONG

SHIRE	4.570 (c)
KAZAKHMYS	304,0 (c)
RDS A	2.416,0 (c)
SABMILLER	3.366,0 (c)
KENTZ	927,5 (c)
IMP.TOBACCO GRP	2.632 (c)
RANDGOLD RES.	4.895 (c)
RDS B	2.551,0 (c)
BP	514,6 (c)

TITOLI UK SHORT

TUI TRAVEL	403,5 (c)
THOMAS COOK	134,6 (c)
VODAFONE GRP.	196,25 (c)
STAND.CHART.	1.192,5 (c)
CRODA INTL.	2.186 (c)
INTERTEK GROUP	2.730 (c)
EASYJET	1.459 (c)
SUPERGROUP	1.068 (c)
JOHNSON MATTHEY	3.062 (c)
BWIN.PARTY	95,00 (c)
IG GROUP	575,0 (c)
EXPERIAN	985,5 (c)
HOME RETAIL	176,5 (c)
INT.CAP.GRP	390,1 (c)
MELROSE IND	259,1 (c)
BABCOCK INTL	1.159 (c)
SPORTSDIRECT	723,5 (c)
GRAFTON GRP.UTS	578,0 (c)
PERSIMMON	1.278 (c)
SAGE GRP.	384,8 (c)
PACE	345,2 (c)
TRAVIS PERKINS	1.654 (c)
SMITH(DS)	281,7 (c)
DERWENT LONDON	2.654 (c)
OPHIR ENERGY	218,7 (c)
INCHCAPE	631,0 (c)
AFRICAN BARR	205,7 (c)
GKN	367,0 (c)
CRH	1.520 (c)
CAIRN ENERGY	196,6 (c)
ESSENTRA	761,0 (c)
CENTRICA	312,8 (c)
ITV	176,1 (c)
SIG	187,9 (c)
HSBC HLDGS.UK	597,0 (c)
BOOKER	132,9 (c)
INFORMA	478,0 (c)
SCHRODERS	2.507 (c)

TITOLI USA NO-TECH LONG

WILLIAMS COMPANIES	58,56 (c)
CONOCOPHILLIPS	86,00 (c)
APACHE CORP.	99,76 (c)
DEVON ENERGY CORP.	79,50 (c)
COVIDIEN PLC.	90,43 (c)
SILVER WHEATON CORP	25,89 (c)
SCHLUMBERGER N.V.	117,80 (c)
MARATHON OIL CORP.	39,44 (c)
EOG RESOURCES INC.	115,84 (c)
SUNCOR ENERGY INC.	42,68 (c)
CHEVRON CORP.	130,36 (c)
GOLDCORP INC.	27,62 (c)
ANADARKO PETROLEUM	109,50 (c)
POTASH CORP.	37,94 (c)
COCA-COLA CO.	42,19 (c)
EATON CORP.	77,26 (c)
FEDEX CORP.	151,41 (c)
WELLPOINT INC.	107,55 (c)
ABBOTT LABORATORIES	40,54 (c)
BP P.L.C.	52,60 (c)
BAKER HUGHES INC.	73,96 (c)
ROYAL DUTCH SHELL PLC ROYAL DUTCH SHELL	82,23 (c)
HOLLYFRONTIER CORP.	44,38 (c)
BANK OF NEW YORK MELLON	36,23 (c)
CSX CORP.	30,77 (c)
ELI LILLY AND CO.	63,10 (c)
SIMON PROPERTY GROUP	167,06 (c)
PETROLEO BRASILEIRO S.A.- PETROBRAS	14,63 (c)
SALESFORCE.COM INC	57,38 (c)
NEWMONT MINING CORP.	25,19 (c)
PETROLEO BRASILEIRO S.A.- PETROBRAS ADS	15,65 (c)
NEXTERA ENERGY INC.	101,60 (c)
CAMERON INTERNATIONAL	67,22 (c)

TITOLI USA NO-TECH SHORT

COACH INC.	34,47 (c)
BEST BUY CO. INC.	31,04 (c)
TJX COMPANIES	52,77 (c)
CABOT OIL & GAS	34,20 (c)
PROCTER & GAMBLE CO.	79,02 (c)
GENERAL MOTORS CO.	36,62 (c)
WAL-MART STORES INC.	75,34 (c)
AMERICA MOVIL S.A.B. DE C.V. ADR SERIES	20,69 (c)
BOSTON SCIENTIFIC	12,76 (c)
BOEING COMPANY THE	128,54 (c)
CROWN CASTLE INTERNATIONAL	74,24 (c)
STATE STREET CORP.	66,82 (c)
MASTERCARD INC.	73,40 (c)
INTERNATIONAL BUSINESS MACHINES	181,71 (c)
SPRINT CORP.	8,51 (c)

TITOLI USA TECH LONG

C.H. ROBINSON WORLDWIDE	63,80 (c)
INTEL CORP.	30,93 (c)
EQUINIX INC.	210,11 (c)
ADOBE SYSTEMS INC.	72,00 (c)
KEURIG GREEN MOUNTAIN	125,25 (c)
BLACKBERRY LTD.	9,78 (c)
ELECTRONIC ARTS INC.	35,89 (c)
NUANCE COMMUNICATIONS	18,66 (c)
MICRON TECHNOLOGY	31,51 (c)
AKAMAI TECHNOLOGIES	61,01 (c)
ZILLOW INC.	138,87 (c)
WINDSTREAM HOLDINGS	9,86 (c)
INTUITIVE SURGICAL	423,40 (c)
SOLARCITY CORP.	70,87 (c)
CITRIX SYSTEMS INC.	64,20 (c)
VERTEX PHARMACEUTICALS	93,77 (c)
DIRECTV	84,61 (c)
FIRST SOLAR INC.	71,40 (c)
TESLA MOTORS INC.	239,06 (c)
SYMANTEC CORP.	22,77 (c)
BAIDU INC. ADS	184,96 (c)
NORTHERN TRUST CORP.	64,45 (c)
ACTIVISION BLIZZARD	21,92 (c)
ALTERA CORP.	34,49 (c)
DISH NETWORK CORP.	65,64 (c)

TITOLI USA TECH SHORT

MARVELL TECHNOLOGY GROUP	14,18 (c)
CELGENE CORP.	86,80 (c)
VODAFONE GROUP PLC ADS	33,43 (c)
LIBERTY MEDIA CORP.	134,88 (c)
DISCOVERY COMMUNICATIONS	74,06 (c)
PANERA BREAD COMPANY	149,56 (c)
YANDEX N.V.	35,16 (c)
BED BATH & BEYOND	57,45 (c)
SIRIUS XM HOLDINGS	3,43 (c)
REGENERON PHARMACEUTICALS	277,29 (c)
TRACTOR SUPPLY CO.	60,21 (c)
LULULEMON ATHLETICA	40,42 (c)
WHOLE FOODS MARKET	38,70 (c)
AMAZON.COM INC.	324,57 (c)
FOSSIL GROUP INC.	105,21 (c)
EXPRESS SCRIPTS HOLDING CO.	69,60 (c)
NETAPP INC.	35,48 (c)
YAHOO! INC.	34,25 (c)
PETSMART INC	60,97 (c)

CROSS VALUTARI LONG

Spot GBP/DKK	9,3247 (c)
Spot CAD/CHF	0,8356 (c)
Spot GBP/SEK	11,4675 (c)
Spot GBP/CHF	1,5211 (c)
Spot NZD/CHF	0,7837 (c)
Spot NZD/JPY	89,15 (c)
Spot USD/NOK	6,1338 (c)
Spot NZD/USD	0,8771 (c)
Spot NZD/CAD	0,9378 (c)
Spot USD/TRY	2,1253 (c)

CROSS VALUTARI SHORT

Spot EUR/DKK	7,4561 (c)
Spot EUR/CAD	1,4556 (c)
Spot EUR/GBP	0,8012 (c)
Spot EUR/NZD	1,5549 (c)
Spot EUR/CHF	1,2163 (c)
Spot USD/CAD	1,0693 (c)
Spot AUD/NZD	1,0724 (c)
Spot GBP/NZD	1,9407 (c)
Spot EUR/JPY	138,35 (c)
Spot CHF/JPY	113,75 (c)

CLASSIFICA CROSS VALUTARI PER COEFFICIENTE (1 indica neutrale)

Spot NZD/USD	0,8777 (c)	1,05
Spot CAD/JPY	95,09 (c)	1,05
Spot EUR/HUF	309,77 (c)	1,05
Spot NZD/JPY	89,01 (c)	1,05
Spot EUR/NOK	8,3591 (c)	1,05
Spot USD/NOK	6,1264 (c)	1,05
Spot GBP/SEK	11,4726 (c)	1,05
Spot USD/HUF	226,92 (c)	1,04
Spot NZD/CHF	0,7819 (c)	1,04
Spot EUR/SEK	9,1882 (c)	1,04
Spot USD/SEK	6,7324 (c)	1,03
Spot CAD/CHF	0,8352 (c)	1,03
Spot EUR/USD	1,3649 (c)	1,03
Spot GBP/USD	1,7036 (c)	1,03
Spot USD/HKD	7,7514 (c)	1,03
Spot NZD/CAD	0,9361 (c)	1,02
Spot EUR/PLN	4,1531 (c)	1,02
Spot AUD/USD	0,9429 (c)	1,01
Spot EUR/CZK	27,4541 (c)	1,01
Spot GBP/JPY	172,75 (c)	1,01
Spot GBP/AUD	1,8067 (c)	1,01
Spot GBP/DKK	9,3059 (c)	1,01
Spot USD/MXN	12,9620 (c)	1,01
Spot EUR/DKK	7,4556 (c)	1
Spot GBP/CHF	1,5176 (c)	1
Spot USD/SGD	1,2499 (c)	1
Spot USD/PLN	3,0430 (c)	1
Spot USD/TRY	2,1223 (c)	1
Spot AUD/JPY	95,61 (c)	1
Spot CHF/JPY	113,85 (c)	1
Spot EUR/AUD	1,4477 (c)	1
Spot AUD/CHF	0,8399 (c)	1
Spot EUR/GBP	0,8012 (c)	1
Spot USD/ZAR	10,5888 (c)	1
Spot EUR/JPY	138,43 (c)	0,99
Spot USD/CZK	20,1185 (c)	0,98
Spot USD/DKK	5,4623 (c)	0,97
Spot USD/CHF	0,8908 (c)	0,96
Spot EUR/CHF	1,2159 (c)	0,96
Spot USD/JPY	101,41 (c)	0,96
Spot AUD/CAD	1,0056 (c)	0,96
Spot GBP/CAD	1,8170 (c)	0,94
Spot EUR/NZD	1,5549 (c)	0,93
Spot GBP/NZD	1,9408 (c)	0,93
Spot EUR/CAD	1,4558 (c)	0,92
Spot AUD/NZD	1,0741 (c)	0,9
Spot USD/CAD	1,0665 (c)	0,88

La performance del passato non è indicativa di uguali rendimenti nel futuro. Questo report non rappresenta una sollecitazione a comprare quote di Fondi di Investimento o di qualsiasi altro strumento finanziario, né un servizio di consulenza, ma solo un servizio di elaborazione ed analisi di dati storici di strumenti finanziari.

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