

## **ATTIVITÀ FINANZIARIE NON IMMOBILIZZATE**

## GESTIONI PATRIMONIALI

Titoli di Stato - Composizione e Valutazione al 31.12.2006

| CODICE ISIN  | DESCRIZIONE          | VALORE NOMINALE /<br>QUANTITÀ IN DIVISA | COSTO STORICO |
|--------------|----------------------|-----------------------------------------|---------------|
| IT0004086242 | BOT 31 GE 07 SEM     | 1.121.000                               | 99,74806      |
| IT0003644769 | BTP 01 FB 2020 4,5%  | 3.878.000                               | 106,61137     |
| IT0003934657 | BTP 01 FB 2037       | 5.322.000                               | 95,81672      |
| IT0003804850 | BTP 01/02/05-08      | 5.489.000                               | 99,98565      |
| IT0003618383 | BTP 08/14 4,25%      | 7.000.000                               | 103,13857     |
| IT0003532097 | BTP 15.09.2008 3,50% | 550.000                                 | 99,70149      |
| IT0003877708 | BTP 15/06/05-08 2,5% | 7.620.000                               | 98,95825      |
| IT0004085244 | BTP 15/06/06-09 3,75 | 6.671.000                               | 100,10000     |
| IT0004009673 | BTP- AG 01/2021 3.75 | 11.347.000                              | 95,64521      |
| IT0004019581 | BTP-AG 01/2016 3,7   | 13.232.000                              | 97,11182      |
| IT0003844534 | BTP-AG 1 /15 3,75%   | 5.000.000                               | 100,11787     |
| IT0003472336 | BTP-AG 01 03/13 4,25 | 4.440.000                               | 104,78838     |
| IT0003242747 | BTP-AG 01 17 5.25%   | 862.000                                 | 110,84199     |
| IT0003652077 | BTP-AP 15 04/09 3%   | 13.045.000                              | 99,46731      |
| IT0003190912 | BTP-FB 01 01/12 5%   | 660.000                                 | 106,96830     |
| IT0004008121 | BTP-FB 01/09 3%      | 5.000.000                               | 98,61149      |
| IT0003611156 | BTP-GE 15 01/07 2.7  | 2.498.000                               | 100,46546     |
| IT0003799597 | BTP-GE 15/01/05-10 3 | 11.597.000                              | 99,36595      |
| IT0003872923 | BTP-GN 05/10         | 5.095.000                               | 96,32542      |
| IT0001132098 | BTP-LG 01 97/07 6,75 | 1.510.000                               | 108,75895     |
| IT0001224309 | BTP-MG 01 98/08 5%   | 13.313.000                              | 105,74444     |
| IT0001273363 | BTP-MG 01 98/09 4,5% | 3.093.000                               | 102,39044     |
| IT0004026297 | BTP-MZ 15 2011 3,5%  | 5.218.000                               | 99,15390      |
| IT0001338612 | BTP-NV 01 99/09 4,25 | 2.987.000                               | 102,38609     |
| IT0001448619 | BTP-NV 01 99/10 5.5% | 1.514.000                               | 108,03045     |
| IT0003532915 | BTP-ST 15/09/08 1.   | 4.000.000                               | 102,99306     |
| IT0004112816 | BTP-ST 09/11 3,75%   | 2.000.000                               | 99,79778      |
| IT0003605380 | CCT-DC 03/ 2010 TV%  | 12.727.000                              | 100,35169     |
| IT0003438212 | CCT-FB 01 03/10 TV   | 3.430.000                               | 100,49052     |
| IT0003497150 | CCT-GN 01 03/10 TV   | 807.000                                 | 100,52660     |
| IT0004101447 | CCT-LG 2013 TV       | 7.867.000                               | 100,52421     |
| IT0003658009 | CCT-MG.01/2011 TV    | 14.851.000                              | 100,51918     |
| IT0003858856 | CCT-MZ 01 2012 TV    | 11.604.000                              | 100,52423     |
| IT0003993158 | CCT-NOV 01/12 TV     | 2.482.000                               | 100,51963     |
| IT0003746366 | CCT-NV 01 04/11 TV   | 3.500.000                               | 100,37237     |
| IT0003831192 | CTZ 30/04/07         | 2.700.000                               | 98,15342      |
| IT0004051055 | CTZ-MG 30 /08        | 10.022.000                              | 94,29013      |
| IT0003926992 | CTZ-ST 28 2007       | 6.393.000                               | 96,45138      |

RIPRESE DI VALORE

SVALUTAZIONI

**TOTALE**

## XVI LEGISLATURA – DISEGNI DI LEGGE E RELAZIONI - DOCUMENTI

| VALORE AL COSTO<br>STORICO | PREZZO DI MERCATO<br>AL 31/12/06 | VALORE DI MERCATO<br>AL 31/12/06 | SVALUTAZIONI /<br>RIPRESE DI VALORE | VALORE DI CARICO<br>AL 31/12/06 |
|----------------------------|----------------------------------|----------------------------------|-------------------------------------|---------------------------------|
| 1.118.175,79               | 99,73600                         | 1.118.040,56                     | -135,23                             | 1.118.040,56                    |
| 4.134.389,02               | 102,56000                        | 3.977.276,80                     | -157.112,22                         | 3.977.276,80                    |
| 5.099.365,64               | 93,57000                         | 4.979.795,40                     | -119.570,24                         | 4.979.795,40                    |
| 5.488.212,20               | 98,84300                         | 5.425.492,27                     | -27.909,93                          | 5.425.492,27                    |
| 7.219.700,00               | 101,29000                        | 7.090.300,00                     | -129.400,00                         | 7.090.300,00                    |
| 548.358,21                 | 99,53000                         | 547.415,00                       | -943,21                             | 547.415,00                      |
| 7.540.618,84               | 98,09000                         | 7.474.458,00                     | -45.685,84                          | 7.474.458,00                    |
| 6.677.671,00               | 99,61000                         | 6.644.983,10                     | -32.687,90                          | 6.644.983,10                    |
| 10.852.861,66              | 94,32000                         | 10.702.490,40                    | -150.371,26                         | 10.702.490,40                   |
| 12.849.835,54              | 96,91000                         | 12.823.131,20                    | -26.704,34                          | 12.823.131,20                   |
| 5.005.893,38               | 97,44000                         | 4.872.000,00                     | -122.734,58                         | 4.872.000,00                    |
| 4.652.603,85               | 101,34000                        | 4.499.496,00                     | -153.107,85                         | 4.499.496,00                    |
| 955.457,94                 | 109,21000                        | 941.390,20                       | -14.067,74                          | 941.390,20                      |
| 12.975.510,89              | 98,19000                         | 12.808.885,50                    | -108.429,63                         | 12.808.885,50                   |
| 705.990,79                 | 104,52000                        | 689.832,00                       | -16.158,79                          | 689.832,00                      |
| 4.930.574,65               | 98,25000                         | 4.912.500,00                     | -18.074,65                          | 4.912.500,00                    |
| 2.509.627,14               | 99,97000                         | 2.497.250,60                     | -1.927,37                           | 2.497.250,60                    |
| 11.523.469,08              | 97,39000                         | 11.294.318,30                    | -185.323,12                         | 11.294.318,30                   |
| 4.907.779,90               | 96,17000                         | 4.899.861,50                     | -7.918,40                           | 4.899.861,50                    |
| 1.642.260,21               | 101,43800                        | 1.531.713,80                     | -63.224,16                          | 1.531.713,80                    |
| 14.077.756,88              | 101,44000                        | 13.504.707,20                    | -424.059,75                         | 13.504.707,20                   |
| 3.166.936,28               | 101,31000                        | 3.133.518,30                     | -33.417,98                          | 3.133.518,30                    |
| 5.173.850,26               | 98,17000                         | 5.122.510,60                     | -51.339,66                          | 5.122.510,60                    |
| 3.058.272,38               | 100,91000                        | 3.014.181,70                     | -44.090,68                          | 3.014.181,70                    |
| 1.635.581,06               | 105,52000                        | 1.597.572,80                     | -38.008,26                          | 1.597.572,80                    |
| 4.119.722,29               | 106,71933                        | 4.268.773,20                     | 0,00                                | 4.119.722,29                    |
| 1.995.955,57               | 99,00000                         | 1.980.000,00                     | -15.955,57                          | 1.980.000,00                    |
| 12.771.759,63              | 100,53000                        | 12.794.453,10                    | 6.256,09                            | 12.771.759,63                   |
| 3.446.824,70               | 100,53000                        | 3.448.179,00                     | 0,00                                | 3.446.824,70                    |
| 811.249,70                 | 100,51000                        | 811.115,70                       | -134,00                             | 811.115,70                      |
| 7.908.239,60               | 100,56000                        | 7.911.055,20                     | 0,00                                | 7.908.239,60                    |
| 14.928.102,87              | 100,49000                        | 14.923.769,90                    | 14.858,98                           | 14.923.769,90                   |
| 11.664.831,24              | 100,58000                        | 11.671.303,20                    | 1.957,75                            | 11.664.831,24                   |
| 2.494.897,28               | 100,69000                        | 2.499.125,80                     | 0,00                                | 2.494.897,28                    |
| 3.513.033,00               | 100,51000                        | 3.517.850,00                     | 0,00                                | 3.513.033,00                    |
| 2.650.142,43               | 98,84000                         | 2.668.680,00                     | 0,00                                | 2.650.142,43                    |
| 9.449.756,83               | 94,71300                         | 9.492.136,86                     | 0,00                                | 9.449.756,83                    |
| 6.166.136,50               | 97,26000                         | 6.217.831,80                     | 37,33                               | 6.166.136,50                    |
| 23.110,15                  |                                  |                                  |                                     |                                 |
| -1.988.492,36              |                                  |                                  |                                     |                                 |
| 220.371.404,23             |                                  | 218.307.394,99                   | -1.965.382,21                       | 218.003.350,33                  |

## GESTIONI PATRIMONIALI

Titoli di altri Stati e Multilending - Composizione e Valutazione al 31.12.2006

| CODICE ISIN  | DESCRIZIONE          | VALORE NOMINALE /<br>QUANTITÀ IN DIVISA | COSTO STORICO |
|--------------|----------------------|-----------------------------------------|---------------|
| AT0000385356 | AT-GOV GE 15 02/12 5 | 930.000                                 | 101,75260     |
| AT0000383864 | AT-GOV LG 15 97/27 6 | 1.430.000                               | 122,53567     |
| AT0000384953 | AT-GOV OT 20 00/07 5 | 600.000                                 | 106,69265     |
| AT0000385992 | AT-GOV OT 20 2003    | 1.030.000                               | 105,62757     |
| BE0000302118 | BE-GOV 03/08 3%      | 2.237.000                               | 99,19665      |
| BE0000286923 | BE-GOV MZ 28 07 6.25 | 1.070.000                               | 106,47618     |
| BE0000282880 | BE-GOV MZ 28 95/15 8 | 550.000                                 | 127,40206     |
| BE0000291972 | BE-GOV MZ 28 98/28 5 | 190.000                                 | 102,34834     |
| BE0000296054 | BE-GOV ST 28 11 5%   | 1.310.000                               | 102,48090     |
| DE0001137156 | BKO 3,5% 12/09/06-09 | 2.394.000                               | 99,64500      |
| DE0001135275 | BRD 4 04/01/37       | 2.000.000                               | 103,82000     |
| DE0001135283 | BRD EUR 04/07/ 05-15 | 4.911.000                               | 96,67965      |
| DE0001135051 | DE-GOV AP 2008       | 230.000                                 | 104,72466     |
| DE0001135267 | DE-GOV 01/15 3,75%   | 3.000.000                               | 104,72459     |
| DE0001135192 | DE-GOV 02-12 5%      | 3.450.000                               | 104,84840     |
| DE0001141448 | DE-GOV 04/09 3,25%   | 5.525.000                               | 99,21279      |
| DE0001135226 | DE-GOV 07/04/34 4,7  | 7.040.000                               | 114,40513     |
| DE0001141489 | DE-GOV 8/6/11 3,5%   | 4.448.000                               | 99,57033      |
| DE0001141406 | DE-GOV AG 20 02/07 4 | 1.350.000                               | 102,52846     |
| DE0001135168 | DE-GOV GE 04 00/11 5 | 3.600.000                               | 109,88487     |
| DE0001134922 | DE-GOV GE 04 94/24 6 | 180.000                                 | 102,86733     |
| DE0001135028 | DE-GOV GE 04 97/07 6 | 1.400.000                               | 106,64721     |
| DE0001134468 | DE-GOV GN 20 86/16 6 | 400.000                                 | 117,78015     |
| DE0001135234 | DE-GOV LG 03/13 3,75 | 4.440.000                               | 100,74259     |
| DE0001135184 | DE-GOV LG 04 01/11 5 | 7.540.000                               | 107,50895     |
| DE0001135200 | DE-GOV LG 04 02/12 5 | 3.500.000                               | 108,35415     |
| DE0001135093 | DE-GOV LG 04 98/08 4 | 1.685.000                               | 103,04399     |
| DE0001135085 | DE-GOV LG 04 98/28 4 | 1.140.000                               | 90,37282      |
| DE0001141430 | DE-GOV OT 10 08 3,5  | 1.331.000                               | 100,36936     |
| DE0001141455 | DE-GOV OT 15 09 3,5% | 996.800                                 | 99,96811      |
| ES0000012239 | ES-GOV GE 31 99/10 4 | 4.645.000                               | 101,25481     |
| ES0000012411 | ES-GOV LG 30 01/32 5 | 515.000                                 | 103,70464     |
| ES0000012791 | ES-GOV LG 30 02/12 5 | 3.100.000                               | 104,15478     |
| ES0000012064 | ES-GOV LG 30 98/09 5 | 1.070.000                               | 109,69528     |
| ES0000012098 | ES-GOV LG 30 98/14 4 | 1.400.000                               | 108,59058     |
| ES0000012783 | ES-GOV MR 11 02/17   | 400.000                                 | 100,03086     |
| FI0001005332 | FI-GOV LG 4 07 5%    | 1.000.000                               | 104,25350     |
| FR0010070060 | FR-GOV AP /35 4,7    | 1.530.000                               | 110,87234     |
| FR0010163543 | FR-GOV AP 25 /15 3   | 200.000                                 | 96,60683      |
| FR0108847049 | FR-GOV DC 7 /11 3,5  | 1.336.000                               | 98,55602      |
| FR0000188690 | FR-GOV 01/12 4,75%   | 2.750.000                               | 106,49573     |

## XVI LEGISLATURA – DISEGNI DI LEGGE E RELAZIONI - DOCUMENTI

| VALORE AL COSTO<br>STORICO | PREZZO DI MERCATO<br>AL 31/12/06 | VALORE DI MERCATO<br>AL 31/12/06 | SVALUTAZIONI /<br>RIPRESE DI VALORE | VALORE DI CARICO<br>AL 31/12/06 |
|----------------------------|----------------------------------|----------------------------------|-------------------------------------|---------------------------------|
| 946.299,20                 | 105,23000                        | 978.639,00                       | 0,00                                | 946.299,20                      |
| 1.752.260,11               | 129,02040                        | 1.844.991,72                     | 0,00                                | 1.752.260,11                    |
| 640.155,90                 | 101,22500                        | 607.350,00                       | -20.710,75                          | 607.350,00                      |
| 1.087.963,95               | 99,23910                         | 1.022.162,73                     | -50.178,35                          | 1.022.162,73                    |
| 2.219.029,15               | 98,52000                         | 2.203.892,40                     | -15.136,75                          | 2.203.892,40                    |
| 1.139.295,11               | 100,57000                        | 1.076.099,00                     | -39.558,20                          | 1.076.099,00                    |
| 700.711,34                 | 127,91000                        | 703.505,00                       | 0,00                                | 700.711,34                      |
| 194.461,84                 | 119,56000                        | 227.164,00                       | 0,00                                | 194.461,84                      |
| 1.342.499,83               | 104,62500                        | 1.370.587,50                     | 0,00                                | 1.342.499,83                    |
| 2.385.501,30               | 99,32300                         | 2.377.792,62                     | -7.708,68                           | 2.377.792,62                    |
| 2.076.400,00               | 99,15900                         | 1.983.180,00                     | -93.220,00                          | 1.983.180,00                    |
| 4.747.937,61               | 95,23000                         | 4.676.745,30                     | -71.192,31                          | 4.676.745,30                    |
| 240.866,71                 | 101,33960                        | 233.081,08                       | -7.785,63                           | 233.081,08                      |
| 3.141.737,70               | 98,69600                         | 2.960.880,00                     | -150.420,00                         | 2.960.880,00                    |
| 3.617.269,74               | 104,85500                        | 3.617.497,50                     | 0,00                                | 3.617.269,74                    |
| 5.481.506,49               | 98,63400                         | 5.449.528,50                     | -30.197,85                          | 5.449.528,50                    |
| 8.054.121,26               | 111,01500                        | 7.815.456,00                     | -238.665,26                         | 7.815.456,00                    |
| 4.428.888,16               | 98,47000                         | 4.379.945,60                     | -48.942,56                          | 4.379.945,60                    |
| 1.384.134,27               | 100,38500                        | 1.355.197,50                     | -18.910,19                          | 1.355.197,50                    |
| 3.955.855,37               | 104,83000                        | 3.773.880,00                     | -181.975,37                         | 3.773.880,00                    |
| 185.161,20                 | 126,96000                        | 228.528,00                       | 0,00                                | 185.161,20                      |
| 1.493.060,89               | 100,01000                        | 1.400.140,00                     | -42.770,80                          | 1.400.140,00                    |
| 471.120,61                 | 116,00500                        | 464.020,00                       | -7.100,61                           | 464.020,00                      |
| 4.472.971,01               | 98,97680                         | 4.394.569,92                     | -78.401,09                          | 4.394.569,92                    |
| 8.106.174,48               | 104,33020                        | 7.866.497,08                     | -239.677,40                         | 7.866.497,08                    |
| 3.792.395,34               | 105,17530                        | 3.681.135,50                     | -111.259,84                         | 3.681.135,50                    |
| 1.736.291,28               | 100,34000                        | 1.690.729,00                     | -42.310,47                          | 1.690.729,00                    |
| 1.030.250,11               | 109,58500                        | 1.249.269,00                     | 0,00                                | 1.030.250,11                    |
| 1.335.916,15               | 99,35900                         | 1.322.468,29                     | -13.447,86                          | 1.322.468,29                    |
| 996.482,14                 | 99,01500                         | 986.981,52                       | -9.500,62                           | 986.981,52                      |
| 4.703.285,89               | 100,30400                        | 4.659.120,80                     | -44.165,09                          | 4.659.120,80                    |
| 534.078,90                 | 125,38000                        | 645.707,00                       | 0,00                                | 534.078,90                      |
| 3.228.798,28               | 105,24000                        | 3.262.440,00                     | 0,00                                | 3.228.798,28                    |
| 1.173.739,52               | 103,03500                        | 1.102.474,50                     | -49.082,62                          | 1.102.474,50                    |
| 1.520.268,14               | 106,43000                        | 1.490.020,00                     | -30.248,14                          | 1.490.020,00                    |
| 400.123,45                 | 112,82500                        | 451.300,00                       | 0,00                                | 400.123,45                      |
| 1.042.535,00               | 100,55500                        | 1.005.550,00                     | -25.915,68                          | 1.005.550,00                    |
| 1.696.346,85               | 110,90320                        | 1.696.818,96                     | 0,00                                | 1.696.346,85                    |
| 193.213,65                 | 96,80990                         | 193.619,80                       | 0,00                                | 193.213,65                      |
| 1.316.708,41               | 98,24715                         | 1.312.581,92                     | -4.126,49                           | 1.312.581,92                    |
| 2.928.632,50               | 104,15550                        | 2.864.276,25                     | -64.356,25                          | 2.864.276,25                    |

## XVI LEGISLATURA – DISEGNI DI LEGGE E RELAZIONI - DOCUMENTI

## GESTIONI PATRIMONIALI

Titoli di altri Stati e Multilending - Composizione e Valutazione al 31.12.2006

| CODICE ISIN       | DESCRIZIONE          | VALORE NOMINALE /<br>QUANTITÀ IN DIVISA | COSTO STORICO |
|-------------------|----------------------|-----------------------------------------|---------------|
| FR0010094375      | FR-GOV 25/07/11 1.6% | 3.000.000                               | 100,50237     |
| FR0000189151      | FR-GOV AP 25 03/19 4 | 1.550.000                               | 98,35220      |
| FR0000570574      | FR-GOV AP 25 96/07 5 | 2.932.000                               | 106,28015     |
| FR0000571218      | FR-GOV AP 25 97/29 5 | 1.310.000                               | 103,85178     |
| FR0000571432      | FR-GOV AP 25 98/09 4 | 4.068.000                               | 100,78834     |
| FR0010112052      | FR-GOV AP 25/10/14 4 | 1.535.000                               | 102,83000     |
| FR0105427795      | FR-GOV GE 08 3,5%    | 2.921.000                               | 100,04692     |
| FR0108354806      | FR-GOV GE 12 /10 3%  | 2.208.000                               | 98,09812      |
| FR0105760112      | FR-GOV LG 12 08 3%   | 2.658.000                               | 100,12320     |
| FR0000186413      | FR-GOV LG 25 99/29 T | 2.900.000                               | 129,48862     |
| FR0000187874      | FR-GOV OT 25 01/11 5 | 990.000                                 | 101,90069     |
| FR0000570665      | FR-GOV OT 25 91/08 8 | 350.000                                 | 123,68790     |
| FR0000570590      | FR-GOV OT 25 97/07 5 | 2.600.000                               | 105,50973     |
| FR0010288357      | FRANCE 25/04/05-16 3 | 5.691.013                               | 97,58842      |
| GR0124028623      | HELLENIC REP 3,6% 20 | 749.000                                 | 97,46600      |
| US465410BM93      | ITALY 14/12/07 3,75  | 3.340.000                               | 98,80894      |
| NL0000102309      | NL-GOV 15/01/10 3%   | 3.302.000                               | 98,28650      |
| NL0000101707      | NL-GOV AP 15 /09 2   | 1.800.000                               | 98,13302      |
| NL0000102101      | NL-GOV 15/01/09 2,7  | 6.000.000                               | 101,95635     |
| NL0000102077      | NL-GOV 93/23 7.50% E | 1.660.000                               | 149,38961     |
| NL0000102317      | NL-GOV 98/28 5.50% E | 150.000                                 | 112,82905     |
| NL0000102671      | NL-GOV LG 15 02/12 5 | 200.000                                 | 100,83439     |
| NL0000102291      | NL-GOV LG 98/08 5,25 | 520.000                                 | 104,11195     |
| NO0001004683      | NO-GOV MG 15 09 5,   | 5.600.000                               | 104,08205     |
| PTOTEBOE0012      | PT-GOV GN 23 98/08 5 | 300.000                                 | 101,26705     |
| US748305BA60      | QUEENSL. 14/9/07 8%  | 1.000.000                               | 103,04387     |
| SE0000306805      | SE-GOV 4% 12/08 TV   | 14.795.000                              | 125,93339     |
| ZAG000017997      | SOUTH AFR. 28/2/08   | 6.307.000                               | 101,78740     |
| US912828AZ39      | TREASURY 2,625% 08   | 465.000                                 | 96,01484      |
| US912828CR94      | TREASURY 2,75% 04-07 | 650.000                                 | 97,47424      |
| US912828AN09      | TREASURY 3% 02-07    | 550.000                                 | 97,55400      |
| US912828BK50      | TREASURY 3,125 03-08 | 260.000                                 | 96,06350      |
| US912828DB34      | TREASURY 3,5% 04-09  | 1.033.000                               | 96,98023      |
| US912828CN80      | TREASURY 3,625% 04/0 | 625.000                                 | 97,48887      |
| US912828ET33      | US THREA. 15/1/16 2% | 1.655.000                               | 99,35114      |
| RIPRESE DI VALORE |                      |                                         |               |
| SVALUTAZIONI      |                      |                                         |               |
| <b>TOTALE</b>     |                      |                                         |               |

## XVI LEGISLATURA – DISEGNI DI LEGGE E RELAZIONI - DOCUMENTI

| VALORE AL COSTO<br>STORICO | PREZZO DI MERCATO<br>AL 31/12/06 | VALORE DI MERCATO<br>AL 31/12/06 | SVALUTAZIONI /<br>RIPRESE DI VALORE | VALORE DI CARICO<br>AL 31/12/06 |
|----------------------------|----------------------------------|----------------------------------|-------------------------------------|---------------------------------|
| 3.015.071,16               | 104,08850                        | 3.122.655,00                     | 0,00                                | 3.015.071,16                    |
| 1.524.459,17               | 102,43000                        | 1.587.665,00                     | 0,00                                | 1.524.459,17                    |
| 3.116.133,91               | 100,53000                        | 2.947.539,60                     | -93.686,26                          | 2.947.539,60                    |
| 1.360.458,36               | 120,28500                        | 1.575.733,50                     | 0,00                                | 1.360.458,36                    |
| 4.100.069,79               | 100,25000                        | 4.078.170,00                     | -21.899,79                          | 4.078.170,00                    |
| 1.578.440,50               | 100,27520                        | 1.539.224,32                     | -39.216,18                          | 1.539.224,32                    |
| 2.922.370,48               | 99,60500                         | 2.909.462,05                     | -12.908,43                          | 2.909.462,05                    |
| 2.166.006,58               | 97,47430                         | 2.152.232,54                     | -13.774,04                          | 2.152.232,54                    |
| 2.661.274,54               | 98,68896                         | 2.623.152,56                     | -29.948,30                          | 2.623.152,56                    |
| 3.755.169,94               | 144,11899                        | 4.179.450,71                     | 0,00                                | 3.755.169,94                    |
| 1.008.816,83               | 104,69500                        | 1.036.480,50                     | 0,00                                | 1.008.816,83                    |
| 432.907,66                 | 107,85000                        | 377.475,00                       | -24.794,09                          | 377.475,00                      |
| 2.743.253,06               | 101,25000                        | 2.632.500,00                     | -88.399,01                          | 2.632.500,00                    |
| 5.553.769,80               | 94,44000                         | 5.374.592,68                     | -179.177,12                         | 5.374.592,68                    |
| 730.020,34                 | 95,14000                         | 712.598,60                       | -17.421,74                          | 712.598,60                      |
| 2.503.199,86               | 98,68410                         | 2.499.563,14                     | -3.628,22                           | 2.499.564,66                    |
| 3.245.420,27               | 97,45000                         | 3.217.799,00                     | -27.621,27                          | 3.217.799,00                    |
| 1.766.394,31               | 97,83579                         | 1.761.044,22                     | -5.350,09                           | 1.761.044,22                    |
| 6.117.380,70               | 97,83600                         | 5.870.160,00                     | -115.878,60                         | 5.870.160,00                    |
| 2.479.867,47               | 140,36500                        | 2.330.059,00                     | -149.808,47                         | 2.330.059,00                    |
| 169.243,58                 | 119,80000                        | 179.700,00                       | 0,00                                | 169.243,58                      |
| 201.668,78                 | 105,25500                        | 210.510,00                       | 0,00                                | 201.668,78                      |
| 541.382,15                 | 101,95000                        | 530.140,00                       | -11.242,15                          | 530.140,00                      |
| 701.885,19                 | 102,50870                        | 699.172,06                       | -2.719,31                           | 699.172,06                      |
| 303.801,16                 | 102,04900                        | 306.147,00                       | 0,00                                | 303.801,16                      |
| 634.662,87                 | 101,09650                        | 604.282,73                       | -32.379,34                          | 604.282,73                      |
| 2.025.808,50               | 122,00910                        | 2.000.470,50                     | 35.074,93                           | 2.000.470,50                    |
| 680.110,31                 | 101,30940                        | 687.238,88                       | 0,00                                | 680.356,69                      |
| 373.115,71                 | 97,01500                         | 342.107,27                       | -31.008,23                          | 342.107,48                      |
| 529.233,38                 | 98,61700                         | 486.111,17                       | -43.121,91                          | 486.111,47                      |
| 448.378,66                 | 98,29600                         | 409.985,97                       | -38.392,44                          | 409.986,22                      |
| 196.344,71                 | 97,23400                         | 191.717,59                       | -4.627,00                           | 191.717,71                      |
| 767.241,57                 | 96,74200                         | 757.854,52                       | -9.386,59                           | 757.854,98                      |
| 471.326,13                 | 97,38200                         | 461.561,07                       | -9.764,78                           | 461.561,35                      |
| 1.287.849,10               | 98,22180                         | 1.232.753,79                     | -54.955,61                          | 1.232.754,54                    |
| 35.074,93                  |                                  |                                  |                                     |                                 |
| -2.798.073,83              |                                  |                                  |                                     |                                 |
| 154.006.985,37             |                                  | 152.253.136,85                   | -2.762.998,90                       | 150.738.008,95                  |



## GESTIONI PATRIMONIALI

Altre obbligazioni - Composizione e Valutazione al 31.12.2006

| CODICE ISIN  | DESCRIZIONE          | VALORE NOMINALE /<br>QUANTITÀ IN DIVISA | COSTO STORICO |
|--------------|----------------------|-----------------------------------------|---------------|
| XS0200597457 | ABN AMRO 16/09/04-11 | 983.000                                 | 100,20959     |
| XS0124232256 | ABN AMRO FRN 01/11   | 110.000                                 | 100,56428     |
| XS0250268298 | AIB MOR. BK 30/04/0  | 2.173.000                               | 99,85804      |
| XS0193944765 | AUTOSTRADE 9GN11 TV% | 1.000.000                               | 100,39164     |
| XS0201376737 | BANK OF IR. 22/9/09  | 100.000                                 | 99,92745      |
| XS0246270986 | BARCLAYS BK PLC ZC   | 1.300.000                               | 100,00000     |
| XS0176613379 | BK NED.GEM. 22/09/24 | 260.000.000                             | 101,88648     |
| XS0249857094 | CAPITALIA 06-16 TV S | 224.000                                 | 99,98000      |
| FR0000471922 | CIE FIN FON 3,625% 1 | 1.160.000                               | 102,41726     |
| XS0193765673 | CITIGROUP 06/11 TV E | 981.000                                 | 100,10630     |
| DE0002599867 | DE HYP. 99/07 5,25%  | 3.550.000                               | 106,73709     |
| DE000A0A2788 | DEPFA 08/09/09 3,25% | 300.000                                 | 98,36522      |
| DE0002311156 | DSL-FINANCE 98/10 5. | 2.200.000                               | 92,77295      |
| XS0219927802 | GE CAP EUR FUND 05/1 | 500.000                                 | 100,00591     |
| XS0245166367 | GE CAP EUR FUND 06/1 | 1.400.000                               | 99,09840      |
| US36962GJ627 | GEN. EL. C. FRN 04-0 | 100.000                                 | 100,38000     |
| XS0097596208 | GENERALI 05- 99/09 4 | 966.000                                 | 101,44925     |
| XS0255243064 | GOLD SACHS 06-16 TV  | 200.000                                 | 99,94000      |
| XS0195066146 | HOUS. FINAN. 02/24   | 12.000.000                              | 101,30201     |
| XS0228550421 | HSBC F. 14-ST-10 T   | 1.000.000                               | 100,22435     |
| DE000HBE0BQ8 | HYP0 ESS. 2,75% 3/0  | 1.730.000                               | 99,80979      |
| DE0002596384 | HYP0 ESS. 4,75% 7/0  | 820.000                                 | 106,10345     |
| XS0272037952 | MELIORBANCA 10-06/09 | 988.000                                 | 99,84990      |
| XS0188689623 | MER.LYN 22/03/04-11  | 977.000                                 | 100,56682     |
| XS0225152411 | MORGAN ST. 20/07/05- | 1.000.000                               | 100,04610     |
| XS0250971222 | MORGAN STAN 06-16 TV | 223.000                                 | 100,07000     |
| XS0245836431 | MORGAN STAN TV 06/13 | 750.000                                 | 111,92804     |
| XS0218350139 | SANTANDER INTL 05/09 | 1.200.000                               | 99,88500      |
| XS0237303598 | TELECOM IT. 06/12/05 | 1.950.000                               | 100,08000     |
| XS0212401920 | UNICREDITO 18/02/05- | 1.500.000                               | 99,92000      |
| XS0266760965 | VODAFONE 06-13 TV    | 222.000                                 | 100,31000     |
| XS0257808500 | VODAFONE 13-01-06/12 | 1.000.000                               | 99,86990      |

RIPRESE DI VALORE

SVALUTAZIONI

TOTALE