

ULTIMO AGGIORNAMENTO AL 3 GENNAIO 2012

TITOLO	POSIZ	DATE ENTRY	ENTRY PREZZO	DATE EXIT	EXIT PREZZO	capitale Investito	PESO IN PORTAF.	Q.Tà	VALORE CHIUSURA	P/L EURO A TRADE	PERF % su investito A TRADE	PERFORM € ACCUM.	PERF % SU 50.000 € A TRADE	PERFORM PROG % ACCUM	
ENEL	1	LONG	20/10/06	7.26	24/11/06	7.65	1,250.00	2.5%	172	1,317.15	67.15	5.37	67.15	0.134%	0.134%
ALLEANZA	1	LONG	7/11/06	9.46	28/11/06	9.37	2,000.00	4.0%	211	1,980.97	-19.03	-0.95	48.12	-0.038%	0.096%
POP ITALIANA	1	LONG	10/11/06	10.66	28/11/06	10.42	1,250.00	2.5%	117	1,221.86	-28.14	-2.25	19.98	-0.056%	0.040%
AUTOSTRADE	1	LONG	7/11/06	23.43	4/12/06	23.07	1,500.00	3.0%	64	1,476.95	-23.05	-1.54	-3.07	-0.046%	-0.006%
GENERALI	1	LONG	29/11/06	32.44	21/12/06	33.42	1,500.00	3.0%	46	1,545.31	45.31	3.02	42.25	0.091%	0.084%
ENI	1	LONG	8/11/06	24.14	4/1/07	25.18	2,000.00	4.0%	83	2,086.16	86.16	4.31	128.41	0.172%	0.257%
TENARIS	1	LONG	16/10/06	14.22	4/1/07	18.35	2,000.00	4.0%	141	2,580.87	580.87	29.04	709.28	1.162%	1.419%
SAIPEM	1	LONG	13/12/06	19.66	5/1/07	18.8	1,250.00	2.5%	64	1,195.32	-54.68	-4.37	654.60	-0.109%	1.309%
FASTWEB	1	LONG	17/11/06	38.37	16/1/07	44.27	1,500.00	3.0%	39	1,730.65	230.65	15.38	885.25	0.461%	1.771%
ALITALIA	1	LONG	14/11/06	0.796	16/1/07	1.049	1,500.00	3.0%	1,884	1,976.76	476.76	31.78	1,362.01	0.954%	2.724%
FONDIARIA	1	LONG	1/11/06	35.15	17/1/07	35.98	2,500.00	5.0%	71	2,559.03	59.03	2.36	1,421.04	0.118%	2.842%
PARMALAT	1	LONG	8/11/06	2.91	17/1/07	3.26	2,000.00	4.0%	687	2,240.55	240.55	12.03	1,661.59	0.481%	3.323%
CAPITALIA	1	LONG	14/12/06	7.07	17/1/07	7.05	2,000.00	4.0%	283	1,994.34	-5.66	-0.28	1,655.93	-0.011%	3.312%
ALLEANZA	1	LONG	30/11/06	9.73	18/1/07	9.97	1,500.00	3.0%	154	1,537.00	37.00	2.47	1,692.93	0.074%	3.386%
AEM	1	LONG	13/11/06	2.17	18/1/07	2.44	1,250.00	2.5%	576	1,405.53	155.53	12.44	1,848.46	0.311%	3.697%
POP MILANO	1	LONG	1/11/06	11.71	18/1/07	13.36	2,000.00	4.0%	171	2,281.81	281.81	14.09	2,130.27	0.564%	4.261%
MEDIOLANUM	1	LONG	13/12/06	6.12	22/1/07	6.16	2,500.00	5.0%	408	2,516.34	16.34	0.65	2,146.61	0.033%	4.293%
MEDIOBANCA	1	LONG	11/12/06	18.54	22/1/07	17.82	1,500.00	3.0%	81	1,441.75	-58.25	-3.88	2,088.36	-0.117%	4.177%
GENERALI	1	LONG	11/1/07	33.95	22/1/07	32.85	1,000.00	2.0%	29	967.60	-32.40	-3.24	2,055.96	-0.065%	4.112%
AUTOGRILL	1	LONG	29/12/06	13.97	23/1/07	14.08	1,000.00	2.0%	72	1,007.87	7.87	0.79	2,063.84	0.016%	4.128%
STM	1	LONG	7/11/06	13.64	24/1/07	13.9	1,500.00	3.0%	110	1,528.59	28.59	1.91	2,092.43	0.057%	4.185%
MEDIASET	1	LONG	3/1/07	9.2	25/1/07	9.27	2,000.00	4.0%	217	2,015.22	15.22	0.76	2,107.64	0.030%	4.215%
LOTTOMATICA	1	LONG	17/11/06	29	29/1/07	32.13	1,500.00	3.0%	52	1,661.90	161.90	10.79	2,269.54	0.324%	4.539%
TELECOM	1	LONG	4/1/07	2.34	29/1/07	2.3	1,250.00	2.5%	534	1,228.63	-21.37	-1.71	2,248.17	-0.043%	4.496%
TENARIS	1	LONG	12/1/07	19.26	30/1/07	17.73	1,250.00	2.5%	65	1,150.70	-99.30	-7.94	2,148.87	-0.199%	4.298%
INTESA	1	LONG	13/11/06	5.43	5/2/07	5.74	1,250.00	2.5%	230	1,321.36	71.36	5.71	2,220.24	0.143%	4.440%
UNICEM	1	LONG	29/12/06	21.43	6/2/07	21.34	1,500.00	3.0%	70	1,493.70	-6.30	-0.42	2,213.94	-0.013%	4.428%
ENI	1	LONG	24/1/07	25	8/2/07	24.59	1,500.00	3.0%	60	1,475.40	-24.60	-1.64	2,189.34	-0.049%	4.379%

AUTOSTRADE	1	LONG	10/1/07	22.15	12/2/07	22.13	1,250.00	2.5%	56	1,248.87	-1.13	-0.09	2,188.21	-0.002%	4.376%
MONDADORI	1	LONG	11/12/06	7.67	12/2/07	8.35	1,500.00	3.0%	196	1,632.99	132.99	8.87	2,321.19	0.266%	4.642%
POP VR NO	1	LONG	20/12/06	21.28	12/2/07	23.58	2,000.00	4.0%	94	2,216.17	216.17	10.81	2,537.36	0.432%	5.075%
CAPITALIA	1	LONG	5/2/07	7.09	20/2/07	6.9	1,250.00	2.5%	176	1,216.50	-33.50	-2.68	2,503.86	-0.067%	5.008%
FASTWEB	1	LONG	1/2/07	42.74	21/2/07	41.51	1,500.00	3.0%	35	1,456.83	-43.17	-2.88	2,460.69	-0.086%	4.921%
TENARIS	1	LONG	7/2/07	18.52	21/2/07	17.72	1,250.00	2.5%	67	1,196.00	-54.00	-4.32	2,406.70	-0.108%	4.813%
ALLEANZA	1	LONG	14/2/07	10.24	21/2/07	10.05	1,250.00	2.5%	122	1,226.81	-23.19	-1.86	2,383.51	-0.046%	4.767%
ESPRESSO	1	LONG	31/10/06	3.99	22/2/07	4.01	1,000.00	2.0%	251	1,005.01	5.01	0.50	2,388.52	0.010%	4.777%
ALITALIA	1	LONG	29/1/07	1.101	22/2/07	1.038	2,000.00	4.0%	1,817	1,885.56	-114.44	-5.72	2,274.08	-0.229%	4.548%
FINMECCANICA	1	LONG	30/11/06	19.05	27/2/07	22.67	1,250.00	2.5%	66	1,487.53	237.53	19.00	2,511.61	0.475%	5.023%
POP ITALIANA	1	LONG	20/12/06	10.64	27/2/07	11.65	2,000.00	4.0%	188	2,189.85	189.85	9.49	2,701.46	0.380%	5.403%
UNIPOL	1	LONG	6/12/06	2.7	27/2/07	2.97	1,500.00	3.0%	556	1,650.00	150.00	10.00	2,851.46	0.300%	5.703%
UNICREDITO	1	LONG	14/11/06	6.62	27/2/07	7.09	1,250.00	2.5%	189	1,338.75	88.75	7.10	2,940.21	0.177%	5.880%
B POP UNITE	1	LONG	22/12/06	20.49	27/2/07	21.63	1,250.00	2.5%	61	1,319.55	69.55	5.56	3,009.75	0.139%	6.020%
SNAM	1	LONG	15/1/07	4.36	27/2/07	4.61	2,500.00	5.0%	573	2,643.35	143.35	5.73	3,153.10	0.287%	6.306%
ENEL	1	LONG	19/1/07	7.88	27/2/07	8.16	2,000.00	4.0%	254	2,071.07	71.07	3.55	3,224.17	0.142%	6.448%
TERNA	1	LONG	31/1/07	2.585	27/2/07	2.68	1,000.00	2.0%	387	1,036.75	36.75	3.68	3,260.92	0.074%	6.522%
MONTEPASCHI	1	LONG	6/11/06	4.85	27/2/07	5	1,500.00	3.0%	309	1,546.39	46.39	3.09	3,307.31	0.093%	6.615%
LUXOTTICA	1	LONG	19/1/07	23.55	27/2/07	23.8	1,250.00	2.5%	53	1,263.27	13.27	1.06	3,320.58	0.027%	6.641%
PARMALAT	1	LONG	30/1/07	3.36	27/2/07	3.23	1,250.00	2.5%	372	1,201.64	-48.36	-3.87	3,272.21	-0.097%	6.544%
GENERALI	1	LONG	9/2/07	33.82	27/2/07	33.22	1,250.00	2.5%	37	1,227.82	-22.18	-1.77	3,250.04	-0.044%	6.500%
MEDIASET	1	LONG	21/2/07	9.25	27/2/07	8.96	2,000.00	4.0%	216	1,937.30	-62.70	-3.14	3,187.34	-0.125%	6.375%
MEDIOLANUM	1	LONG	2/2/07	6.3	28/2/07	6.22	1,250.00	2.5%	198	1,234.13	-15.87	-1.27	3,171.46	-0.032%	6.343%
AEM	1	LONG	19/1/07	2.54	28/2/07	2.54	1,250.00	2.5%	492	1,250.00	0.00	0.00	3,171.46	0.000%	6.343%
BULGARI	1	LONG	15/1/07	10.95	28/2/07	10.94	1,500.00	3.0%	137	1,498.63	-1.37	-0.09	3,170.09	-0.003%	6.340%
FONDIARIA	1	LONG	9/2/07	35.92	28/2/07	34.87	2,500.00	5.0%	70	2,426.92	-73.08	-2.92	3,097.01	-0.146%	6.194%
ITALCEMENTI	1	LONG	8/12/06	21.06	1/3/07	22.22	1,500.00	3.0%	71	1,582.62	82.62	5.51	3,179.63	0.165%	6.359%
TELECOM	1	LONG	13/2/07	2.37	1/3/07	2.27	1,250.00	2.5%	527	1,197.26	-52.74	-4.22	3,126.89	-0.105%	6.254%
SEAT	1	LONG	19/10/06	0.4	5/3/07	0.461	2,000.00	4.0%	5,000	2,305.00	305.00	15.25	3,431.89	0.610%	6.864%
FIAT	1	LONG	15/12/06	14.49	5/3/07	16.7	1,250.00	2.5%	86	1,440.65	190.65	15.25	3,622.54	0.381%	7.245%
UNICEM	1	LONG	19/2/07	22.1	5/3/07	21	2,500.00	5.0%	113	2,375.57	-124.43	-4.98	3,498.11	-0.249%	6.996%
STM	1	LONG	6/2/07	14.55	5/3/07	14.11	1,000.00	2.0%	69	969.76	-30.24	-3.02	3,467.87	-0.060%	6.936%
PIRELLI	1	LONG	12/10/06	0.556	6/3/07	0.626	1,500.00	3.0%	2,698	1,688.85	188.85	12.59	3,656.72	0.378%	7.313%

ALITALIA	1	LONG	2/4/07	1	19/4/07	0.92	1,250.00	2.5%	1,250	1,150.00	-100.00	-8.00	3,556.72	-0.200%	7.113%
LOTTOMATICA	1	LONG	22/3/07	29.9	20/4/07	30.13	1,250.00	2.5%	42	1,259.62	9.62	0.77	3,566.33	0.019%	7.133%
UNIPOL	1	LONG	23/3/07	2.92	24/4/07	2.89	1,250.00	2.5%	428	1,237.16	-12.84	-1.03	3,553.49	-0.026%	7.107%
TENARIS	1	LONG	23/3/07	16.52	26/4/07	17.13	1,250.00	2.5%	76	1,296.16	46.16	3.69	3,599.64	0.092%	7.199%
FINMECCANICA	1	LONG	22/3/07	22.67	27/4/07	22.67	1,250.00	2.5%	55	1,250.00	0.00	0.00	3,599.64	0.000%	7.199%
SNAM	1	LONG	22/3/07	4.6025	27/4/07	4.74	1,250.00	2.5%	272	1,287.34	37.34	2.99	3,636.99	0.075%	7.274%
TERNA	1	LONG	19/3/07	2.7	27/4/07	2.725	1,250.00	2.5%	463	1,261.57	11.57	0.93	3,648.56	0.023%	7.297%
FASTWEB	1	LONG	9/3/07	41.84	30/4/07	47	1,500.00	3.0%	36	1,684.99	184.99	12.33	3,833.55	0.370%	7.667%
MEDIOLANUM	1	LONG	28/3/07	6.17	3/5/07	6.27	1,250.00	2.5%	203	1,270.26	20.26	1.62	3,853.81	0.041%	7.708%
TELECOM 0.14	1	LONG	2/4/07	2.16	3/5/07	2.14	1,250.00	2.5%	579	1,238.43	-11.57	-0.93	3,842.24	-0.023%	7.684%
MEDIASET	1	LONG	4/4/07	8.28	3/5/07	8.195	1,000.00	2.0%	121	989.73	-10.27	-1.03	3,831.97	-0.021%	7.664%
AEM	1	LONG	21/3/07	2.66	8/5/07	2.83	1,250.00	2.5%	470	1,329.89	79.89	6.39	3,911.86	0.160%	7.824%
SAIPEM	1	LONG	24/1/07	19.09	10/5/07	22.2	1,250.00	2.5%	65	1,453.64	203.64	16.29	4,115.50	0.407%	8.231%
PARMALAT	1	LONG	30/3/07	3.23	10/5/07	3.19	1,250.00	2.5%	387	1,234.52	-15.48	-1.24	4,100.02	-0.031%	8.200%
FONDIARIA	1	LONG	3/4/07	34.92	10/5/07	37.75	1,250.00	2.5%	36	1,351.30	101.30	8.10	4,201.32	0.203%	8.403%
UNICREDITO	1	LONG	22/3/07	6.99	11/5/07	7.47	1,250.00	2.5%	179	1,335.84	85.84	6.87	4,287.16	0.172%	8.574%
SEAT	1	LONG	16/4/07	0.477	14/5/07	0.457	2,000.00	4.0%	4,193	1,916.14	-83.86	-4.19	4,203.30	-0.168%	8.407%
INTESA	1	LONG	22/3/07	5.68	15/5/07	6.04	1,250.00	2.5%	220	1,329.23	79.23	6.34	4,282.53	0.158%	8.565%
PIRELLI	1	LONG	22/3/07	0.706	15/5/07	0.7	1,250.00	2.5%	1,771	1,239.38	-10.62	-0.85	4,271.90	-0.021%	8.544%
ESPRESSO	1	LONG	2/4/07	3.88	18/5/07	3.75	1,250.00	2.5%	322	1,208.12	-41.88	-3.35	4,230.02	-0.084%	8.460%
POP MILANO	1	LONG	20/3/07	11.34	23/5/07	11.7	2,500.00	5.0%	220	2,579.37	79.37	3.17	4,309.39	0.159%	8.619%
B POP UNITE	1	LONG	27/3/07	20.83	24/5/07	21.4	1,250.00	2.5%	60	1,284.21	34.21	2.74	4,343.59	0.068%	8.687%
MEDIOBANCA	1	LONG	10/4/07	16.87	4/6/07	16.97	1,250.00	2.5%	74	1,257.41	7.41	0.59	4,351.00	0.015%	8.702%
POP VR	1	LONG	16/4/07	23.11	4/6/07	21.7	1,500.00	3.0%	65	1,408.48	-91.52	-6.10	4,259.48	-0.183%	8.519%
POP ITALIANA	1	LONG	17/4/07	12.08	4/6/07	11.36	1,250.00	2.5%	103	1,175.50	-74.50	-5.96	4,184.98	-0.149%	8.370%
STM	1	LONG	4/4/07	14.44	5/6/07	14.21	1,250.00	2.5%	87	1,230.09	-19.91	-1.59	4,165.07	-0.040%	8.330%
AUTOSTRADE	1	LONG	20/2/07	22.4625	6/6/07	24.59	1,250.00	2.5%	56	1,368.39	118.39	9.47	4,283.46	0.237%	8.567%
GENERALI	1	LONG	22/3/07	28.1608	6/6/07	30.14	1,250.00	2.5%	44	1,337.85	87.85	7.03	4,371.31	0.176%	8.743%
ITALCEMENTI	1	LONG	3/4/07	22.31	6/6/07	23.58	1,250.00	2.5%	56	1,321.16	71.16	5.69	4,442.47	0.142%	8.885%
UNIPOL	1	LONG	21/5/07	2.88	6/6/07	2.755	1,250.00	2.5%	434	1,195.75	-54.25	-4.34	4,388.22	-0.109%	8.776%
SNAM	1	LONG	17/5/07	4.6	6/6/07	4.48	1,500.00	3.0%	326	1,460.87	-39.13	-2.61	4,349.09	-0.078%	8.698%
ENEL	1	LONG	30/3/07	8.025	8/6/07	8.32	1,250.00	2.5%	156	1,295.95	45.95	3.68	4,395.04	0.092%	8.790%
MONDADORI	1	LONG	2/5/07	7.84	8/6/07	7.45	1,250.00	2.5%	159	1,187.82	-62.18	-4.97	4,332.86	-0.124%	8.666%

LOTTOMATICA	1	LONG	4/5/07	30.18	8/6/07	30.8	1,250.00	2.5%	41	1,275.68	25.68	2.05	4,358.54	0.051%	8.717%
TERNA	1	LONG	24/5/07	2.83	8/6/07	2.7	1,250.00	2.5%	442	1,192.58	-57.42	-4.59	4,301.11	-0.115%	8.602%
TENARIS	1	LONG	31/5/07	18.04	8/6/07	17.35	2,000.00	4.0%	111	1,923.50	-76.50	-3.82	4,224.62	-0.153%	8.449%
UNICEM	1	LONG	22/3/07	22.01	12/6/07	24.46	1,250.00	2.5%	57	1,389.14	139.14	11.13	4,363.76	0.278%	8.728%
PARMALAT	1	LONG	21/5/07	3.34	13/6/07	3.1	1,250.00	2.5%	374	1,160.18	-89.82	-7.19	4,273.94	-0.180%	8.548%
AEM CL	1	LONG	23/5/07	2.855	27/6/07	2.74	1,250.00	2.5%	438	1,199.65	-50.35	-4.03	4,223.59	-0.101%	8.447%
ALLEANZA	1	LONG	4/4/07	9.16	27/6/07	9.58	2,500.00	5.0%	273	2,614.63	114.63	4.59	4,338.22	0.229%	8.676%
MEDIOLANUM	1	LONG	21/5/07	6.465	10/7/07	6.05	1,500.00	3.0%	232	1,403.71	-96.29	-6.42	4,241.93	-0.193%	8.484%
UNIPOL	1	LONG	18/6/07	2.79	10/7/07	2.61	1,250.00	2.5%	448	1,169.35	-80.65	-6.45	4,161.28	-0.161%	8.323%
UNICREDITO	1	LONG	18/6/07	6.99	10/7/07	6.55	1,250.00	2.5%	179	1,171.32	-78.68	-6.29	4,082.60	-0.157%	8.165%
MEDIOBANCA	1	LONG	18/6/07	17.06	11/7/07	16.25	1,250.00	2.5%	73	1,190.65	-59.35	-4.75	4,023.25	-0.119%	8.047%
SNAM	1	LONG	4/7/07	4.4675	11/7/07	4.26	1,250.00	2.5%	280	1,191.94	-58.06	-4.64	3,965.19	-0.116%	7.930%
CAPITALIA	1	LONG	20/3/07	6.58	11/7/07	7.24	1,500.00	3.0%	228	1,650.46	150.46	10.03	4,115.65	0.301%	8.231%
TENARIS	1	LONG	5/7/07	18.29	17/7/07	18.16	1,500.00	3.0%	82	1,489.34	-10.66	-0.71	4,104.99	-0.021%	8.210%
LUXOTTICA	1	LONG	22/3/07	23.69	18/7/07	27.76	1,500.00	3.0%	63	1,757.70	257.70	17.18	4,362.69	0.515%	8.725%
STM	1	LONG	18/6/07	14.56	18/7/07	14.1	1,250.00	2.5%	86	1,210.51	-39.49	-3.16	4,323.20	-0.079%	8.646%
ENI	1	LONG	23/3/07	23.71	23/7/07	27.08	1,250.00	2.5%	53	1,427.67	177.67	14.21	4,500.87	0.355%	9.002%
GENERALI	1	LONG	18/6/07	30.86	24/7/07	29.37	1,250.00	2.5%	41	1,189.65	-60.35	-4.83	4,440.51	-0.121%	8.881%
MONTEPASCHI	1	LONG	13/4/07	4.625	24/7/07	4.89	1,250.00	2.5%	270	1,321.62	71.62	5.73	4,512.14	0.143%	9.024%
SAIPEM	1	LONG	14/6/07	23.53	25/7/07	26.5	2,500.00	5.0%	106	2,815.55	315.55	12.62	4,827.69	0.631%	9.655%
POP MILANO	1	LONG	27/6/07	11.25	25/7/07	11.05	1,250.00	2.5%	111	1,227.78	-22.22	-1.78	4,805.47	-0.044%	9.611%
PIRELLI	1	LONG	21/5/07	0.761	25/7/07	0.706	1,250.00	2.5%	1,643	1,159.66	-90.34	-7.23	4,715.13	-0.181%	9.430%
FIAT	1	LONG	23/3/07	18.425	26/7/07	21.85	1,250.00	2.5%	68	1,482.36	232.36	18.59	4,947.49	0.465%	9.895%
BULGARI 0.29	1	LONG	23/4/07	10.78	26/7/07	11.3	2,000.00	4.0%	186	2,096.47	96.47	4.82	5,043.96	0.193%	10.088%
FINMECCANICA	1	LONG	4/6/07	23.43	26/7/07	22.48	1,250.00	2.5%	53	1,199.32	-50.68	-4.05	4,993.28	-0.101%	9.987%
FONDIARIA	1	LONG	13/7/07	36.46	26/7/07	35.28	1,250.00	2.5%	34	1,209.54	-40.46	-3.24	4,952.82	-0.081%	9.906%
TELECOM	1	LONG	19/7/07	2.09	26/7/07	1.99	1,250.00	2.5%	598	1,190.19	-59.81	-4.78	4,893.02	-0.120%	9.786%
AUTOSTRADE	1	LONG	15/6/07	25.24	10/8/07	23.92	1,250.00	2.5%	50	1,184.63	-65.37	-5.23	4,827.64	-0.131%	9.655%
AUTOGRILL	1	LONG	20/3/07	13.57	16/8/07	14.41	2,000.00	4.0%	147	2,123.80	123.80	6.19	4,951.45	0.248%	9.903%
UNICREDITO	1	LONG	8/8/07	6.38	16/8/07	5.97	1,250.00	2.5%	196	1,169.67	-80.33	-6.43	4,871.12	-0.161%	9.742%
CAPITALIA	1	LONG	8/8/07	7.09	16/8/07	6.69	1,250.00	2.5%	176	1,179.48	-70.52	-5.64	4,800.59	-0.141%	9.601%
MONDADORI	1	LONG	9/8/07	7.01	16/8/07	6.65	1,250.00	2.5%	178	1,185.81	-64.19	-5.14	4,736.40	-0.128%	9.473%
LOTTOMATICA	1	LONG	9/8/07	28.08	16/8/07	26.14	1,250.00	2.5%	45	1,163.64	-86.36	-6.91	4,650.04	-0.173%	9.300%

TENARIS	1	LONG	9/8/07	17.97	16/8/07	16.53	1,250.00	2.5%	70	1,149.83	-100.17	-8.01	4,549.87	-0.200%	9.100%
INTESA	1	LONG	7/8/07	5.62	7/9/07	5.26	1,500.00	3.0%	267	1,403.91	-96.09	-6.41	4,453.79	-0.192%	8.908%
MEDIOBANCA	1	LONG	9/8/07	16.04	7/9/07	15.1	1,250.00	2.5%	78	1,176.75	-73.25	-5.86	4,380.53	-0.147%	8.761%
POP VR	1	LONG	22/8/07	18.71	7/9/07	17.2	1,250.00	2.5%	67	1,149.12	-100.88	-8.07	4,279.65	-0.202%	8.559%
UNICREDITO	1	LONG	23/8/07	6.35	7/9/07	5.78	1,250.00	2.5%	197	1,137.80	-112.20	-8.98	4,167.45	-0.224%	8.335%
CAPITALIA	1	LONG	24/8/07	7.04	7/9/07	6.41	2,000.00	4.0%	284	1,821.02	-178.98	-8.95	3,988.47	-0.358%	7.977%
UNICEM	1	LONG	27/8/07	21.04	7/9/07	19.98	2,000.00	4.0%	95	1,899.24	-100.76	-5.04	3,887.71	-0.202%	7.775%
FONDIARIA	1	LONG	27/8/07	35.05	7/9/07	33.39	1,000.00	2.0%	29	952.64	-47.36	-4.74	3,840.35	-0.095%	7.681%
ITALCEMENTI	1	LONG	3/9/07	18.37	7/9/07	17.46	1,000.00	2.0%	54	950.46	-49.54	-4.95	3,790.81	-0.099%	7.582%
MEDIOLANUM	1	LONG	3/9/07	5.42	10/9/07	5.07	1,000.00	2.0%	185	935.42	-64.58	-6.46	3,726.24	-0.129%	7.452%
FIAT	1	LONG	3/9/07	20.04	10/9/07	18.48	1,250.00	2.5%	62	1,152.69	-97.31	-7.78	3,628.93	-0.195%	7.258%
MEDIASET	1	LONG	18/5/07	8.01	10/9/07	7.55	1,250.00	2.5%	156	1,178.21	-71.79	-5.74	3,557.14	-0.144%	7.114%
IMPREGILO	1	LONG	30/8/07	5.12	12/9/07	5	1,250.00	2.5%	244	1,220.70	-29.30	-2.34	3,527.85	-0.059%	7.056%
AUTOGRILL	1	LONG	30/8/07	14.79	13/9/07	14.35	1,250.00	2.5%	85	1,212.81	-37.19	-2.97	3,490.66	-0.074%	6.981%
UNIPOL	1	LONG	3/9/07	2.57	14/9/07	2.36	1,250.00	2.5%	486	1,147.86	-102.14	-8.17	3,388.52	-0.204%	6.777%
ESPRESSO	1	LONG	13/6/07	3.77	17/9/07	3.6	1,500.00	3.0%	398	1,432.36	-67.64	-4.51	3,320.88	-0.135%	6.642%
LUXOTTICA	1	LONG	4/9/07	25.71	17/9/07	24.15	1,500.00	3.0%	58	1,408.98	-91.02	-6.07	3,229.87	-0.182%	6.460%
STM	1	LONG	31/8/07	12.68	17/9/07	11.81	1,250.00	2.5%	99	1,164.24	-85.76	-6.86	3,144.10	-0.172%	6.288%
ALLEANZA	1	LONG	8/8/07	9.47	3/10/07	9.26	1,250.00	2.5%	132	1,222.28	-27.72	-2.22	3,116.38	-0.055%	6.233%
UBIBANCA	1	LONG	8/8/07	18.61	12/10/07	19.03	2,000.00	4.0%	107	2,045.14	45.14	2.26	3,161.52	0.090%	6.323%
INTESA	1	LONG	20/9/07	5.46	15/10/07	5.4	1,250.00	2.5%	229	1,236.26	-13.74	-1.10	3,147.78	-0.027%	6.296%
POP MILANO	1	LONG	30/8/07	10.57	16/10/07	10.45	1,250.00	2.5%	118	1,235.81	-14.19	-1.14	3,133.59	-0.028%	6.267%
UNIPOL	1	LONG	3/10/07	2.45	16/10/07	2.54	1,500.00	3.0%	612	1,555.10	55.10	3.67	3,188.69	0.110%	6.377%
LOTTOMATICA	1	LONG	1/10/07	25.29	19/10/07	24.65	1,250.00	2.5%	49	1,218.37	-31.63	-2.53	3,157.06	-0.063%	6.314%
ENI	1	LONG	24/8/07	24.69	22/10/07	24.99	1,250.00	2.5%	51	1,265.19	15.19	1.22	3,172.25	0.030%	6.344%
FASTWEB	1	LONG	3/9/07	37.54	22/10/07	35.45	1,500.00	3.0%	40	1,416.49	-83.51	-5.57	3,088.74	-0.167%	6.177%
BULGARI	1	LONG	14/9/07	10.45	23/10/07	10.88	1,500.00	3.0%	144	1,561.72	61.72	4.11	3,150.46	0.123%	6.301%
LUXOTTICA	1	LONG	9/10/07	25.5	26/10/07	23.61	1,250.00	2.5%	49	1,157.35	-92.65	-7.41	3,057.81	-0.185%	6.116%
FIAT	1	LONG	21/9/07	19.6	31/10/07	21.97	1,250.00	2.5%	64	1,401.15	151.15	12.09	3,208.96	0.302%	6.418%
MONTEPASCHI	1	LONG	2/10/07	4.44	2/11/07	4.26	2,000.00	4.0%	450	1,918.92	-81.08	-4.05	3,127.88	-0.162%	6.256%
PIRELLI	1	LONG	29/8/07	0.656	5/11/07	0.72	2,000.00	4.0%	3,049	2,195.12	195.12	9.76	3,323.00	0.390%	6.646%
ITALCEMENTI	1	LONG	3/10/07	16.68	5/11/07	15.25	1,250.00	2.5%	75	1,142.84	-107.16	-8.57	3,215.84	-0.214%	6.432%
AUTOGRILL	1	LONG	8/10/07	14.39	6/11/07	13.33	1,250.00	2.5%	87	1,157.92	-92.08	-7.37	3,123.76	-0.184%	6.248%

IMPREGILO	1	LONG	25/9/07	4.9925	6/11/07	5.31	2,500.00	5.0%	501	2,658.99	158.99	6.36	3,282.75	0.318%	6.565%
TENARIS	1	LONG	20/9/07	17.3	6/11/07	17.48	2,500.00	5.0%	145	2,526.01	26.01	1.04	3,308.76	0.052%	6.618%
POP VR	1	LONG	3/10/07	17.2	6/11/07	15.43	1,000.00	2.0%	58	897.09	-102.91	-10.29	3,205.85	-0.206%	6.412%
UNICEM	1	LONG	3/10/07	19.68	6/11/07	18.15	1,500.00	3.0%	76	1,383.38	-116.62	-7.77	3,089.24	-0.233%	6.178%
FONDIARIA	1	LONG	1/10/07	33.15	7/11/07	31.38	1,250.00	2.5%	38	1,183.26	-66.74	-5.34	3,022.50	-0.133%	6.045%
MEDIOLANUM	1	LONG	3/10/07	5.05	7/11/07	4.88	1,250.00	2.5%	248	1,207.92	-42.08	-3.37	2,980.42	-0.084%	5.961%
ALITALIA	1	LONG	30/7/07	0.831	8/11/07	0.852	1,250.00	2.5%	1,504	1,281.59	31.59	2.53	3,012.00	0.063%	6.024%
SEAT	1	LONG	31/8/07	0.397	8/11/07	0.379	1,250.00	2.5%	3,149	1,193.32	-56.68	-4.53	2,955.33	-0.113%	5.911%
SNAM	1	LONG	8/8/07	4.21	9/11/07	4.35	1,500.00	3.0%	356	1,549.88	49.88	3.33	3,005.21	0.100%	6.010%
AUTOSTRADE	1	LONG	2/10/07	23.86	12/11/07	26.5	1,500.00	3.0%	63	1,665.97	165.97	11.06	3,171.18	0.332%	6.342%
SAIPEM	1	LONG	27/8/07	26.6	13/11/07	30.05	1,250.00	2.5%	47	1,412.12	162.12	12.97	3,333.30	0.324%	6.667%
TERNA	1	LONG	28/8/07	2.53	13/11/07	2.65	1,250.00	2.5%	494	1,309.29	59.29	4.74	3,392.59	0.119%	6.785%
MEDIOBANCA	1	LONG	25/10/07	15.89	19/11/07	15.92	1,250.00	2.5%	79	1,252.36	2.36	0.19	3,394.95	0.005%	6.790%
UNICREDITO	1	LONG	14/11/07	5.72	13/12/07	5.88	1,250.00	2.5%	219	1,284.97	34.97	2.80	3,429.92	0.070%	6.860%
ALITALIA	1	LONG	6/12/07	0.8825	14/12/07	0.757	2,000.00	4.0%	2,266	1,715.58	-284.42	-14.22	3,145.50	-0.569%	6.291%
LUXOTTICA	1	LONG	30/11/07	22.55	14/12/07	21.75	1,250.00	2.5%	55	1,205.65	-44.35	-3.55	3,101.15	-0.089%	6.202%
UBIBANCA	1	LONG	13/11/07	18.92	17/12/07	18.83	1,250.00	2.5%	66	1,244.05	-5.95	-0.48	3,095.21	-0.012%	6.190%
TELECOM	1	LONG	22/8/07	1.98	19/12/07	2.1475	1,250.00	2.5%	631	1,355.74	105.74	8.46	3,200.95	0.211%	6.402%
ITALCEMENTI	1	LONG	27/11/07	13.59	28/12/07	14.4	1,250.00	2.5%	92	1,324.50	74.50	5.96	3,275.45	0.149%	6.551%
UNICEM	1	LONG	30/11/07	18.64	4/1/08	18.07	2,500.00	5.0%	134	2,423.55	-76.45	-3.06	3,199.01	-0.153%	6.398%
LOTTOMATICA	1	LONG	30/11/07	22.85	8/1/08	23.61	1,250.00	2.5%	55	1,291.58	41.58	3.33	3,240.58	0.083%	6.481%
MEDIOLANUM	1	LONG	12/12/07	5.14	10/1/08	4.95	1,250.00	2.5%	243	1,203.79	-46.21	-3.70	3,194.37	-0.092%	6.389%
SAIPEM	1	LONG	28/12/07	27.48	10/1/08	25.57	1,250.00	2.5%	45	1,163.12	-86.88	-6.95	3,107.49	-0.174%	6.215%
PARMALAT	1	LONG	30/8/07	2.6	11/1/08	2.43	1,250.00	2.5%	481	1,168.27	-81.73	-6.54	3,025.76	-0.163%	6.052%
AEM	1	LONG	23/8/07	2.56	14/1/08	2.925	1,250.00	2.5%	488	1,428.22	178.22	14.26	3,203.98	0.356%	6.408%
FINMECCANICA	1	LONG	14/11/07	20	15/1/08	19.6	1,500.00	3.0%	75	1,470.00	-30.00	-2.00	3,173.98	-0.060%	6.348%
MEDIASET	1	LONG	3/12/07	6.66	16/1/08	6.33	1,250.00	2.5%	188	1,188.06	-61.94	-4.95	3,112.05	-0.124%	6.224%
INTESA	1	LONG	26/11/07	5.26	17/1/08	5.03	2,500.00	5.0%	475	2,390.68	-109.32	-4.37	3,002.73	-0.219%	6.005%
GENERALI	1	LONG	10/8/07	30.7	18/1/08	29.8	2,000.00	4.0%	65	1,941.37	-58.63	-2.93	2,944.10	-0.117%	5.888%
UNICREDITO	1	LONG	14/1/08	5.68	18/1/08	5.34	1,250.00	2.5%	220	1,175.18	-74.82	-5.99	2,869.28	-0.150%	5.739%
ENEL	1	LONG	24/8/07	7.58	21/1/08	7.55	1,250.00	2.5%	165	1,245.05	-4.95	-0.40	2,864.33	-0.010%	5.729%
ALLEANZA	1	LONG	3/12/07	9.08	21/1/08	8.36	1,250.00	2.5%	138	1,150.88	-99.12	-7.93	2,765.21	-0.198%	5.530%
ENI	1	LONG	19/11/07	24.22	21/1/08	22.87	1,250.00	2.5%	52	1,180.33	-69.67	-5.57	2,695.54	-0.139%	5.391%

TERNA	1	LONG	3/12/07	2.75	21/1/08	2.7675	1,250.00	2.5%	455	1,257.95	7.95	0.64	2,703.49	0.016%	5.407%
SNAM	1	LONG	7/12/07	4.44	22/1/08	4.355	1,000.00	2.0%	225	980.86	-19.14	-1.91	2,684.35	-0.038%	5.369%
ALLEANZA	1	LONG	1/2/08	8.65	11/2/08	8.21	1,500.00	3.0%	173	1,423.70	-76.30	-5.09	2,608.05	-0.153%	5.216%
PIRELLI	1	LONG	28/1/08	0.536	21/2/08	0.5135	1,250.00	2.5%	2,332	1,197.53	-52.47	-4.20	2,555.57	-0.105%	5.111%
ALITALIA	1	LONG	4/2/08	0.685	3/3/08	0.599	1,250.00	2.5%	1,825	1,093.07	-156.93	-12.55	2,398.64	-0.314%	4.797%
MONDADORI	1	LONG	30/1/08	5.25	4/3/08	5.2	1,250.00	2.5%	238	1,238.10	-11.90	-0.95	2,386.74	-0.024%	4.773%
FIAT	1	LONG	19/2/08	14.89	4/3/08	13.08	1,250.00	2.5%	84	1,098.05	-151.95	-12.16	2,234.79	-0.304%	4.470%
POP MILANO	1	LONG	26/2/08	8.42	4/3/08	7.685	2,000.00	4.0%	238	1,825.42	-174.58	-8.73	2,060.20	-0.349%	4.120%
MEDIOBANCA	1	LONG	13/2/08	13.04	6/3/08	12.29	1,250.00	2.5%	96	1,178.11	-71.89	-5.75	1,988.31	-0.144%	3.977%
FONDIARIA	1	LONG	25/1/08	27.2	7/3/08	26.85	1,250.00	2.5%	46	1,233.92	-16.08	-1.29	1,972.22	-0.032%	3.944%
MEDIASET	1	LONG	19/2/08	6.025	7/3/08	5.6	1,250.00	2.5%	207	1,161.83	-88.17	-7.05	1,884.05	-0.176%	3.768%
BULGARI	1	LONG	26/2/08	8.015	10/3/08	7.115	1,250.00	2.5%	156	1,109.64	-140.36	-11.23	1,743.69	-0.281%	3.487%
ALLEANZA	1	LONG	26/2/08	8.57	10/3/08	8.23	1,500.00	3.0%	175	1,440.49	-59.51	-3.97	1,684.18	-0.119%	3.368%
MEDIOLANUM	1	LONG	25/2/08	4.205	14/3/08	3.815	1,250.00	2.5%	297	1,134.07	-115.93	-9.27	1,568.25	-0.232%	3.136%
AUTOGRILL	1	LONG	1/2/08	11.44	17/3/08	9.71	1,250.00	2.5%	109	1,060.97	-189.03	-15.12	1,379.22	-0.378%	2.758%
FINMECCANICA	1	LONG	12/2/08	20.34	17/3/08	19.91	1,500.00	3.0%	74	1,468.29	-31.71	-2.11	1,347.50	-0.063%	2.695%
ITALCEMENTI	1	LONG	21/2/08	13.45	17/3/08	12.07	1,250.00	2.5%	93	1,121.75	-128.25	-10.26	1,219.25	-0.257%	2.439%
ESPRESSO	1	LONG	22/2/08	2.755	17/3/08	2.475	1,250.00	2.5%	454	1,122.96	-127.04	-10.16	1,092.21	-0.254%	2.184%
GENERALI	1	LONG	25/2/08	28.57	17/3/08	26.95	1,250.00	2.5%	44	1,179.12	-70.88	-5.67	1,021.33	-0.142%	2.043%
SAIPEM	1	LONG	22/2/08	26.86	19/3/08	25.06	1,500.00	3.0%	56	1,399.48	-100.52	-6.70	920.81	-0.201%	1.842%
FASTWEB	1	LONG	1/2/08	21.57	20/3/08	17.77	1,250.00	2.5%	58	1,029.79	-220.21	-17.62	700.60	-0.440%	1.401%
FINMECCANICA	1	LONG	25/3/08	21.8	14/4/08	20.98	1,250.00	2.5%	57	1,202.98	-47.02	-3.76	653.58	-0.094%	1.307%
ESPRESSO	1	LONG	1/4/08	2.69	14/4/08	2.45	1,250.00	2.5%	465	1,138.48	-111.52	-8.92	542.05	-0.223%	1.084%
PARMALAT	1	LONG	9/4/08	2.535	28/4/08	2.095	2,000.00	4.0%	789	1,652.86	-347.14	-17.36	194.91	-0.694%	0.390%
INTESA	1	LONG	1/4/08	4.645	8/5/08	4.65	1,250.00	2.5%	269	1,251.35	1.35	0.11	196.26	0.003%	0.393%
POP MILANO	1	LONG	2/4/08	7.685	8/5/08	7.695	1,250.00	2.5%	163	1,251.63	1.63	0.13	197.89	0.003%	0.396%
MEDIOBANCA	1	LONG	25/3/08	13.08	9/5/08	13.06	1,250.00	2.5%	96	1,248.09	-1.91	-0.15	195.98	-0.004%	0.392%
FINMECCANICA	1	LONG	30/4/08	22.4	12/5/08	21.36	2,500.00	5.0%	112	2,383.93	-116.07	-4.64	79.90	-0.232%	0.160%
UNICREDITO	1	LONG	1/4/08	4.53	12/5/08	4.695	1,250.00	2.5%	276	1,295.53	45.53	3.64	125.43	0.091%	0.251%
ITALCEMENTI	1	LONG	1/4/08	13.66	12/5/08	13.18	1,250.00	2.5%	92	1,206.08	-43.92	-3.51	81.51	-0.088%	0.163%
GENERALI	1	LONG	26/3/08	28.1	13/5/08	27.96	2,500.00	5.0%	89	2,487.54	-12.46	-0.50	69.05	-0.025%	0.138%
MONDADORI	1	LONG	26/3/08	4.95	20/5/08	4.985	1,250.00	2.5%	253	1,258.84	8.84	0.71	77.89	0.018%	0.156%
MEDIOLANUM	1	LONG	2/4/08	4.0725	20/5/08	3.7125	1,250.00	2.5%	307	1,139.50	-110.50	-8.84	-32.60	-0.221%	-0.065%

UNIPOL	1	LONG	27/3/08	1.546	23/5/08	1.634	1,000.00	2.0%	647	1,056.92	56.92	5.69	24.32	0.114%	0.049%
AUTOGRILL	1	LONG	7/4/08	9.93	23/5/08	9.52	1,500.00	3.0%	151	1,438.07	-61.93	-4.13	-37.62	-0.124%	-0.075%
FIAT	1	LONG	28/3/08	14.24	26/5/08	14.17	1,250.00	2.5%	88	1,243.86	-6.14	-0.49	-43.76	-0.012%	-0.088%
PIRELLI	1	LONG	19/3/08	0.5235	27/5/08	0.5315	1,250.00	2.5%	2,388	1,269.10	19.10	1.53	-24.66	0.038%	-0.049%
ALLEANZA	1	LONG	2/4/08	7.935	27/5/08	7.79	1,500.00	3.0%	189	1,472.59	-27.41	-1.83	-52.07	-0.055%	-0.104%
IMPREGILO	1	LONG	31/3/08	3.4375	2/6/08	3.87	1,250.00	2.5%	364	1,407.27	157.27	12.58	105.20	0.315%	0.210%
ENI	1	LONG	4/4/08	21.83	4/6/08	25.3	1,250.00	2.5%	57	1,448.69	198.69	15.90	303.90	0.397%	0.608%
SAIPEM	1	LONG	15/4/08	27.84	4/6/08	28.53	1,500.00	3.0%	54	1,537.18	37.18	2.48	341.07	0.074%	0.682%
POP VR	1	LONG	30/4/08	12.17	4/6/08	12.41	1,250.00	2.5%	103	1,274.65	24.65	1.97	365.72	0.049%	0.731%
UBIBANCA	1	LONG	25/3/08	15.37	6/6/08	15.77	1,500.00	3.0%	98	1,539.04	39.04	2.60	404.76	0.078%	0.810%
BULGARI	1	LONG	26/3/08	7.11	6/6/08	7.08	1,250.00	2.5%	176	1,244.73	-5.27	-0.42	399.49	-0.011%	0.799%
STM	1	LONG	24/4/08	7.019	6/6/08	7.86	2,000.00	4.0%	285	2,239.64	239.64	11.98	639.12	0.479%	1.278%
LUXOTTICA	1	LONG	28/4/08	16.9	6/6/08	17.16	1,250.00	2.5%	74	1,269.23	19.23	1.54	658.35	0.038%	1.317%
AUTOSTRADE	1	LONG	4/4/08	19.82	10/6/08	21.69	1,250.00	2.5%	63	1,367.94	117.94	9.43	776.29	0.236%	1.553%
ENEL	1	LONG	4/4/08	7.015	10/6/08	6.97	1,250.00	2.5%	178	1,241.98	-8.02	-0.64	768.27	-0.016%	1.537%
AEM	1	LONG	28/4/08	2.36	10/6/08	2.455	1,250.00	2.5%	530	1,300.32	50.32	4.03	818.59	0.101%	1.637%
UNICEM	1	LONG	14/2/08	15.72	11/6/08	17.87	1,250.00	2.5%	80	1,420.96	170.96	13.68	989.55	0.342%	1.979%
MEDIASET	1	LONG	27/3/08	5.35	11/6/08	4.64	2,000.00	4.0%	374	1,734.58	-265.42	-13.27	724.13	-0.531%	1.448%
TELECOM	1	LONG	1/4/08	1.404	11/6/08	1.341	1,250.00	2.5%	890	1,193.91	-56.09	-4.49	668.04	-0.112%	1.336%
TERNA	1	LONG	14/4/08	2.82	25/6/08	2.797	1,250.00	2.5%	443	1,239.80	-10.20	-0.82	657.84	-0.020%	1.316%
SAIPEM	1	LONG	30/6/08	29.83	8/7/08	26.61	1,250.00	2.5%	42	1,115.07	-134.93	-10.79	522.91	-0.270%	1.046%
TENARIS	1	LONG	28/1/08	13.25	8/7/08	20.75	1,500.00	3.0%	113	2,349.06	849.06	56.60	1,371.97	1.698%	2.744%
FASTWEB	1	LONG	30/5/08	20.35	11/7/08	19.64	1,250.00	2.5%	61	1,206.39	-43.61	-3.49	1,328.36	-0.087%	2.657%
UBIBANCA	1	LONG	3/7/08	15.78	11/7/08	14.606	1,250.00	2.5%	79	1,157.00	-93.00	-7.44	1,235.36	-0.186%	2.471%
SNAM	1	LONG	6/5/08	4.0625	14/7/08	4.104	2,000.00	4.0%	492	2,020.43	20.43	1.02	1,255.79	0.041%	2.512%
TELECOM	1	LONG	9/7/08	1.359	14/7/08	1.268	1,250.00	2.5%	920	1,166.30	-83.70	-6.70	1,172.09	-0.167%	2.344%
ITALCEMENTI	1	LONG	18/7/08	9.79	30/7/08	8.97	2,000.00	4.0%	204	1,832.48	-167.52	-8.38	1,004.57	-0.335%	2.009%
AEM	1	LONG	22/7/08	2.315	11/8/08	2.215	1,250.00	2.5%	540	1,196.00	-54.00	-4.32	950.58	-0.108%	1.901%
MONTEPASCHI	1	LONG	4/8/08	1.867	13/8/08	1.831	1,250.00	2.5%	670	1,225.90	-24.10	-1.93	926.47	-0.048%	1.853%
FINMECCANICA	1	LONG	17/7/08	17.75	14/8/08	18.17	2,500.00	5.0%	141	2,559.15	59.15	2.37	985.63	0.118%	1.971%
UNICREDITO	1	LONG	22/7/08	3.878	19/8/08	3.65	2,000.00	4.0%	516	1,882.41	-117.59	-5.88	868.04	-0.235%	1.736%
FONDIARIA	1	LONG	23/7/08	21.4	19/8/08	19.964	2,000.00	4.0%	93	1,865.79	-134.21	-6.71	733.84	-0.268%	1.468%
ALLEANZA	1	LONG	23/7/08	6.534	19/8/08	6.345	1,250.00	2.5%	191	1,213.84	-36.16	-2.89	697.68	-0.072%	1.395%

INTESA	1	LONG	24/7/08	3.72	19/8/08	3.62	1,500.00	3.0%	403	1,459.68	-40.32	-2.69	657.36	-0.081%	1.315%
UNICEM	1	LONG	8/8/08	14.589	19/8/08	13.42	1,250.00	2.5%	86	1,149.84	-100.16	-8.01	557.20	-0.200%	1.114%
MEDIOLANUM	1	LONG	18/7/08	2.7	20/8/08	2.829	1,500.00	3.0%	556	1,571.67	71.67	4.78	628.86	0.143%	1.258%
FIAT	1	LONG	21/7/08	10.529	20/8/08	10.631	1,250.00	2.5%	119	1,262.11	12.11	0.97	640.97	0.024%	1.282%
AUTOGRILL	1	LONG	9/7/08	7.834	21/8/08	8.257	1,250.00	2.5%	160	1,317.49	67.49	5.40	708.47	0.135%	1.417%
LUXOTTICA	1	LONG	18/7/08	15.66	21/8/08	15.984	1,500.00	3.0%	96	1,531.03	31.03	2.07	739.50	0.062%	1.479%
MONDADORI	1	LONG	21/7/08	4.052	21/8/08	3.738	1,250.00	2.5%	308	1,153.13	-96.87	-7.75	642.64	-0.194%	1.285%
FASTWEB	1	LONG	6/8/08	20.42	21/8/08	19.965	1,250.00	2.5%	61	1,222.15	-27.85	-2.23	614.78	-0.056%	1.230%
UBIBANCA	1	LONG	5/8/08	16.17	21/8/08	15.16	1,500.00	3.0%	93	1,406.31	-93.69	-6.25	521.09	-0.187%	1.042%
UNIPOL	1	LONG	17/7/08	1.622	25/8/08	1.668	1,250.00	2.5%	771	1,285.45	35.45	2.84	556.54	0.071%	1.113%
POP MILANO	1	LONG	18/7/08	6.36	26/8/08	6.58	1,250.00	2.5%	197	1,293.24	43.24	3.46	599.78	0.086%	1.200%
SAIPEM	1	LONG	21/8/08	26.13	3/9/08	24.46	1,250.00	2.5%	48	1,170.11	-79.89	-6.39	519.89	-0.160%	1.040%
TENARIS	1	LONG	27/8/08	18.689	3/9/08	17.35	2,000.00	4.0%	107	1,856.71	-143.29	-7.16	376.60	-0.287%	0.753%
ENI	1	LONG	29/8/08	22.23	4/9/08	20.84	1,250.00	2.5%	56	1,171.84	-78.16	-6.25	298.44	-0.156%	0.597%
TERNA	1	LONG	19/8/08	2.797	4/9/08	2.638	2,000.00	4.0%	715	1,886.31	-113.69	-5.68	184.74	-0.227%	0.369%
ENEL	1	LONG	22/7/08	5.84	4/9/08	6.09	1,250.00	2.5%	214	1,303.51	53.51	4.28	238.25	0.107%	0.477%
SNAM	1	LONG	23/7/08	4.25	4/9/08	4.133	1,250.00	2.5%	294	1,215.59	-34.41	-2.75	203.84	-0.069%	0.408%
STM	1	LONG	17/7/08	7	8/9/08	8.307	2,000.00	4.0%	286	2,373.43	373.43	18.67	577.27	0.747%	1.155%
MEDIASET	1	LONG	17/7/08	4.42	8/9/08	4.795	2,500.00	5.0%	566	2,712.10	212.10	8.48	789.38	0.424%	1.579%
AUTOSTRADE	1	LONG	6/8/08	18.199	9/9/08	16.94	1,250.00	2.5%	69	1,163.53	-86.47	-6.92	702.90	-0.173%	1.406%
POP VR	1	LONG	23/7/08	11.8	9/9/08	12.834	1,250.00	2.5%	106	1,359.53	109.53	8.76	812.43	0.219%	1.625%
IMPREGILO	1	LONG	9/7/08	3.228	11/9/08	3.458	1,250.00	2.5%	387	1,339.06	89.06	7.13	901.50	0.178%	1.803%
BULGARI	1	LONG	18/7/08	6.69	12/9/08	6.753	1,500.00	3.0%	224	1,514.13	14.13	0.94	915.62	0.028%	1.831%
PARMALAT	1	LONG	9/7/08	1.713	15/9/08	1.809	1,250.00	2.5%	730	1,320.05	70.05	5.60	985.68	0.140%	1.971%
GEOX	1	LONG	21/7/08	6.935	15/9/08	7.476	1,250.00	2.5%	180	1,347.51	97.51	7.80	1,083.19	0.195%	2.166%
SEAT	1	LONG	28/7/08	0.0728	15/9/08	0.0963	1,500.00	3.0%	20,604	1,984.20	484.20	32.28	1,567.39	0.968%	3.135%
PIRELLI	1	LONG	5/8/08	0.4318	15/9/08	0.4376	1,250.00	2.5%	2,895	1,266.79	16.79	1.34	1,584.18	0.034%	3.168%
PRYSMIAN	1	LONG	14/8/08	15.948	15/9/08	15.441	1,250.00	2.5%	78	1,210.26	-39.74	-3.18	1,544.44	-0.079%	3.089%
GENERALI	1	LONG	2/9/08	23.17	15/9/08	21.43	1,250.00	2.5%	54	1,156.13	-93.87	-7.51	1,450.57	-0.188%	2.901%
LOTTOMATICA	1	LONG	5/6/08	18.865	17/9/08	20.23	1,250.00	2.5%	66	1,340.45	90.45	7.24	1,541.02	0.181%	3.082%
AUTOGRILL	1	LONG	2/9/08	8.967	17/9/08	8.382	2,000.00	4.0%	223	1,869.52	-130.48	-6.52	1,410.54	-0.261%	2.821%
ESPRESSO	1	LONG	17/7/08	1.583	24/9/08	1.69	1,250.00	2.5%	790	1,334.49	84.49	6.76	1,495.03	0.169%	2.990%
ITALCEMENTI	1	LONG	12/8/08	9.668	26/9/08	9.229	1,250.00	2.5%	129	1,193.24	-56.76	-4.54	1,438.27	-0.114%	2.877%

MONTEPASCHI	1	LONG	19/9/08	1.973	30/9/08	1.74	1,250.00	2.5%	634	1,102.38	-147.62	-11.81	1,290.65	-0.295%	2.581%
MEDIOBANCA	1	LONG	29/8/08	9.74	6/10/08	9.08	2,000.00	4.0%	205	1,864.48	-135.52	-6.78	1,155.13	-0.271%	2.310%
SNAM	1	LONG	30/9/08	4.296	9/10/08	4.045	1,250.00	2.5%	291	1,176.97	-73.03	-5.84	1,082.10	-0.146%	2.164%
ITALCEMENTI	1	LONG	20/10/08	9.242	27/10/08	7.637	1,250.00	2.5%	135	1,032.92	-217.08	-17.37	865.02	-0.434%	1.730%
POP VR	1	LONG	31/10/08	9.69	11/11/08	8.7	1,250.00	2.5%	129	1,122.29	-127.71	-10.22	737.31	-0.255%	1.475%
AUTOGRILL	1	LONG	4/11/08	7.027	11/11/08	5.945	1,500.00	3.0%	213	1,269.03	-230.97	-15.40	506.34	-0.462%	1.013%
INTESA	1	LONG	4/11/08	3.18	11/11/08	2.515	1,250.00	2.5%	393	988.60	-261.40	-20.91	244.94	-0.523%	0.490%
MEDIASET	1	LONG	3/11/08	4.733	12/11/08	3.99	1,500.00	3.0%	317	1,264.53	-235.47	-15.70	9.47	-0.471%	0.019%
PRYSMIAN	1	LONG	4/11/08	10.71	12/11/08	8.765	1,250.00	2.5%	117	1,022.99	-227.01	-18.16	-217.54	-0.454%	-0.435%
LUXOTTICA	1	LONG	4/11/08	16.389	13/11/08	14.56	1,500.00	3.0%	92	1,332.60	-167.40	-11.16	-384.94	-0.335%	-0.770%
STM	1	LONG	4/11/08	6.885	14/11/08	5.9	1,250.00	2.5%	182	1,071.17	-178.83	-14.31	-563.77	-0.358%	-1.128%
PIRELLI	1	LONG	4/11/08	0.3125	14/11/08	0.2795	1,250.00	2.5%	4,000	1,118.00	-132.00	-10.56	-695.77	-0.264%	-1.392%
SEAT	1	LONG	15/10/08	0.0706	17/11/08	0.061	1,250.00	2.5%	17,705	1,080.03	-169.97	-13.60	-865.74	-0.340%	-1.731%
AUTOSTRADE	1	LONG	4/11/08	15.391	17/11/08	13.25	1,250.00	2.5%	81	1,076.12	-173.88	-13.91	-1,039.62	-0.348%	-2.079%
MONTEPASCHI	1	LONG	4/11/08	1.571	18/11/08	1.363	1,500.00	3.0%	955	1,301.40	-198.60	-13.24	-1,238.22	-0.397%	-2.476%
SAIPEM	1	LONG	29/10/08	15.432	19/11/08	13.22	1,250.00	2.5%	81	1,070.83	-179.17	-14.33	-1,417.40	-0.358%	-2.835%
FONDIARIA	1	LONG	3/11/08	15.747	19/11/08	14.76	1,250.00	2.5%	79	1,171.65	-78.35	-6.27	-1,495.74	-0.157%	-2.991%
ALLEANZA	1	LONG	3/11/08	5.419	19/11/08	4.9	1,250.00	2.5%	231	1,130.28	-119.72	-9.58	-1,615.46	-0.239%	-3.231%
UNICREDITO	1	LONG	4/11/08	2.218	19/11/08	1.67	2,000.00	4.0%	902	1,505.86	-494.14	-24.71	-2,109.60	-0.988%	-4.219%
UBIBANCA	1	LONG	31/10/08	13.13	20/11/08	11.42	1,000.00	2.0%	76	869.76	-130.24	-13.02	-2,239.84	-0.260%	-4.480%
TENARIS	1	LONG	4/11/08	8.915	21/11/08	6.885	1,000.00	2.0%	112	772.29	-227.71	-22.77	-2,467.54	-0.455%	-4.935%
FIAT	1	LONG	27/11/08	5.73	19/12/08	4.8575	1,500.00	3.0%	262	1,271.60	-228.40	-15.23	-2,695.95	-0.457%	-5.392%
ESPRESSO	1	LONG	4/11/08	1.3	22/12/08	1.182	1,500.00	3.0%	1,154	1,363.85	-136.15	-9.08	-2,832.10	-0.272%	-5.664%
UBIBANCA	1	LONG	8/12/08	12.18	22/12/08	10.47	1,250.00	2.5%	103	1,074.51	-175.49	-14.04	-3,007.59	-0.351%	-6.015%
PRYSMIAN	1	LONG	28/11/08	8.725	12/1/09	9.14	1,250.00	2.5%	143	1,309.46	59.46	4.76	-2,948.14	0.119%	-5.896%
MONTEPASCHI	1	LONG	28/11/08	1.439	13/1/09	1.304	1,500.00	3.0%	1,042	1,359.28	-140.72	-9.38	-3,088.86	-0.281%	-6.178%
UNICEM	1	LONG	4/11/08	9.995	13/1/09	10.89	1,250.00	2.5%	125	1,361.93	111.93	8.95	-2,976.93	0.224%	-5.954%
TELECOM	1	LONG	4/11/08	0.9925	13/1/09	1.12	2,000.00	4.0%	2,015	2,256.93	256.93	12.85	-2,720.00	0.514%	-5.440%
GENERALI	1	LONG	10/12/08	19.36	13/1/09	18.34	2,500.00	5.0%	129	2,368.29	-131.71	-5.27	-2,851.72	-0.263%	-5.703%
MONDADORI	1	LONG	28/11/08	2.9	13/1/09	3.41	2,500.00	5.0%	862	2,939.66	439.66	17.59	-2,412.06	0.879%	-4.824%
UNICREDITO	1	LONG	30/12/08	1.745	13/1/09	1.734	1,250.00	2.5%	716	1,242.12	-7.88	-0.63	-2,419.94	-0.016%	-4.840%
AUTOGRILL	1	LONG	5/1/09	5.88	14/1/09	5.47	1,500.00	3.0%	255	1,395.41	-104.59	-6.97	-2,524.53	-0.209%	-5.049%
STM	1	LONG	6/1/09	5.115	14/1/09	4.44	1,500.00	3.0%	293	1,302.05	-197.95	-13.20	-2,722.48	-0.396%	-5.445%

SAIPEM	1	LONG	11/12/08	12.6	14/1/09	11.91	2,000.00	4.0%	159	1,890.48	-109.52	-5.48	-2,832.00	-0.219%	-5.664%
ENI	1	LONG	6/1/09	17.79	14/1/09	16.41	2,000.00	4.0%	112	1,844.86	-155.14	-7.76	-2,987.15	-0.310%	-5.974%
INTESA	1	LONG	19/12/08	2.5675	15/1/09	2.4175	1,250.00	2.5%	487	1,176.97	-73.03	-5.84	-3,060.18	-0.146%	-6.120%
TENARIS	1	LONG	5/1/09	8.145	15/1/09	7.52	1,250.00	2.5%	153	1,154.08	-95.92	-7.67	-3,156.09	-0.192%	-6.312%
AEM	1	LONG	5/1/09	1.396	15/1/09	1.292	2,000.00	4.0%	1,433	1,851.00	-149.00	-7.45	-3,305.09	-0.298%	-6.610%
FASTWEB	1	LONG	4/11/08	15.526	16/1/09	20	2,500.00	5.0%	161	3,220.40	720.40	28.82	-2,584.69	1.441%	-5.169%
GEOX	1	LONG	29/12/08	4.28	16/1/09	4.375	1,000.00	2.0%	234	1,022.20	22.20	2.22	-2,562.49	0.044%	-5.125%
IMPREGILO	1	LONG	4/11/08	2.233	20/1/09	1.999	1,000.00	2.0%	448	895.21	-104.79	-10.48	-2,667.28	-0.210%	-5.335%
FONDIARIA	1	LONG	6/1/09	14	22/1/09	12.19	1,500.00	3.0%	107	1,306.07	-193.93	-12.93	-2,861.21	-0.388%	-5.722%
ENEL	1	LONG	4/2/09	4.69	12/2/09	4.405	1,500.00	3.0%	320	1,408.85	-91.15	-6.08	-2,952.36	-0.182%	-5.905%
FINMECCANICA	1	LONG	25/11/08	9.8	12/2/09	11.6	1,250.00	2.5%	128	1,479.59	229.59	18.37	-2,722.77	0.459%	-5.446%
INTESA	1	LONG	28/1/09	2.515	17/2/09	2.0975	1,250.00	2.5%	497	1,042.50	-207.50	-16.60	-2,930.27	-0.415%	-5.861%
STM	1	LONG	6/2/09	4.41	19/2/09	3.95	1,500.00	3.0%	340	1,343.54	-156.46	-10.43	-3,086.74	-0.313%	-6.173%
AEM	1	LONG	5/2/09	1.41	19/2/09	1.344	2,000.00	4.0%	1,418	1,906.38	-93.62	-4.68	-3,180.35	-0.187%	-6.361%
ENI	1	LONG	9/2/09	17.63	20/2/09	15.98	1,000.00	2.0%	57	906.41	-93.59	-9.36	-3,273.94	-0.187%	-6.548%
TERNA	1	LONG	19/1/09	2.4075	2/3/09	2.3825	1,250.00	2.5%	519	1,237.02	-12.98	-1.04	-3,286.93	-0.026%	-6.574%
IMPREGILO	1	LONG	9/2/09	2.2025	4/3/09	1.796	1,250.00	2.5%	568	1,019.30	-230.70	-18.46	-3,517.63	-0.461%	-7.035%
PARMALAT	1	LONG	30/1/09	1.264	9/3/09	1.351	1,250.00	2.5%	989	1,336.04	86.04	6.88	-3,431.59	0.172%	-6.863%
UNICREDITO	1	LONG	16/3/09	0.966	30/3/09	1.147	1,250.00	2.5%	1,294	1,484.21	234.21	18.74	-3,197.38	0.468%	-6.395%
FIAT	1	LONG	4/3/09	4.15	6/4/09	7.16	1,250.00	2.5%	301	2,156.63	906.63	72.53	-2,290.75	1.813%	-4.582%
IMPREGILO	1	LONG	28/4/09	2.14	21/4/09	2.0975	2,500.00	5.0%	1,168	2,450.35	-49.65	-1.99	-2,340.40	-0.099%	-4.681%
PARMALAT	1	LONG	24/3/09	1.465	27/4/09	1.504	1,500.00	3.0%	1,024	1,539.93	39.93	2.66	-2,300.47	0.080%	-4.601%
SNAM	1	LONG	24/3/09	3.8875	28/4/09	3.61	2,000.00	4.0%	514	1,857.23	-142.77	-7.14	-2,443.24	-0.286%	-4.886%
PIRELLI	1	LONG	23/3/09	0.187	30/4/09	0.2975	1,000.00	2.0%	5,348	1,590.91	590.91	59.09	-1,852.33	1.182%	-3.705%
TENARIS	1	LONG	16/3/09	7.275	7/5/09	10.79	1,500.00	3.0%	206	2,224.74	724.74	48.32	-1,127.58	1.449%	-2.255%
LUXOTTICA	1	LONG	18/3/09	10.6	7/5/09	15.17	1,250.00	2.5%	118	1,788.92	538.92	43.11	-588.67	1.078%	-1.177%
SAIPEM	1	LONG	19/3/09	12.7	7/5/09	17.98	1,500.00	3.0%	118	2,123.62	623.62	41.57	34.95	1.247%	0.070%
AUTOSTRADE	1	LONG	2/4/09	11.08	7/5/09	13.65	1,250.00	2.5%	113	1,539.94	289.94	23.19	324.89	0.580%	0.650%
LOTTOMATICA	1	LONG	9/4/09	13.22	7/5/09	15.17	1,500.00	3.0%	113	1,721.26	221.26	14.75	546.15	0.443%	1.092%
MONDADORI	1	LONG	14/4/09	2.7275	8/5/09	3.19	1,250.00	2.5%	458	1,461.96	211.96	16.96	758.11	0.424%	1.516%
FINMECCANICA	1	LONG	2/4/09	9.42	11/5/09	10	2,500.00	5.0%	265	2,653.93	153.93	6.16	912.03	0.308%	1.824%
ESPRESSO	1	LONG	24/3/09	0.7315	11/5/09	1.093	1,000.00	2.0%	1,367	1,494.19	494.19	49.42	1,406.22	0.988%	2.812%
CAMPARI	1	LONG	19/3/09	4.53	12/5/09	5.4	1,250.00	2.5%	276	1,490.07	240.07	19.21	1,646.29	0.480%	3.293%

UNIPOL	1	LONG	19/3/09	0.726	13/5/09	0.9285	1,500.00	3.0%	2,066	1,918.39	418.39	27.89	2,064.68	0.837%	4.129%
UBIBANCA	1	LONG	23/3/09	7.5	13/5/09	9.545	1,250.00	2.5%	167	1,590.83	340.83	27.27	2,405.51	0.682%	4.811%
STM	1	LONG	2/4/09	3.875	13/5/09	4.4925	1,250.00	2.5%	323	1,449.19	199.19	15.94	2,604.71	0.398%	5.209%
FONDIARIA	1	LONG	15/4/09	9.23	13/5/09	11.1108	1,250.00	2.5%	135	1,504.71	254.71	20.38	2,859.42	0.509%	5.719%
PRYSMIAN	1	LONG	24/4/09	8.96	13/5/09	8.805	2,000.00	4.0%	223	1,965.40	-34.60	-1.73	2,824.82	-0.069%	5.650%
UNICEM	1	LONG	17/3/09	7.29	14/5/09	10.6	1,250.00	2.5%	171	1,817.56	567.56	45.40	3,392.38	1.135%	6.785%
GEOX	1	LONG	2/4/09	4.85	14/5/09	5.425	1,250.00	2.5%	258	1,398.20	148.20	11.86	3,540.57	0.296%	7.081%
UNICREDITO	1	LONG	2/4/09	1.3297	14/5/09	1.677	1,250.00	2.5%	940	1,576.48	326.48	26.12	3,867.06	0.653%	7.734%
ENI	1	LONG	24/4/09	15.09	14/5/09	16.79	2,000.00	4.0%	133	2,225.31	225.31	11.27	4,092.37	0.451%	8.185%
ITALCEMENTI	1	LONG	12/3/09	7.38	15/5/09	8.45	1,250.00	2.5%	169	1,431.23	181.23	14.50	4,273.61	0.362%	8.547%
INTESA	1	LONG	18/3/09	1.91	15/5/09	2.48	1,250.00	2.5%	654	1,623.04	373.04	29.84	4,646.64	0.746%	9.293%
POP MILANO	1	LONG	20/3/09	3.34	26/5/09	4.585	1,000.00	2.0%	299	1,372.75	372.75	37.28	5,019.40	0.746%	10.039%
BULGARI	1	LONG	2/4/09	3.1625	27/5/09	3.9825	1,250.00	2.5%	395	1,574.11	324.11	25.93	5,343.51	0.648%	10.687%
MONTEPASCHI	1	LONG	20/3/09	0.937	28/5/09	1.223	1,500.00	3.0%	1,601	1,957.84	457.84	30.52	5,801.35	0.916%	11.603%
CIR	1	LONG	11/3/09	0.7745	29/5/09	1.105	1,500.00	3.0%	1,937	2,140.09	640.09	42.67	6,441.44	1.280%	12.883%
GENERALI	1	LONG	23/3/09	11.4226	29/5/09	15.65	2,500.00	5.0%	219	3,425.23	925.23	37.01	7,366.67	1.850%	14.733%
MEDIASET	1	LONG	2/4/09	3.12	29/5/09	4.1325	1,250.00	2.5%	401	1,655.65	405.65	32.45	7,772.32	0.811%	15.545%
FASTWEB	1	LONG	16/4/09	16.45	2/6/09	17.15	1,250.00	2.5%	76	1,303.19	53.19	4.26	7,825.51	0.106%	15.651%
ENEL	1	LONG	27/4/09	3.99	3/6/09	4.085	1,250.00	2.5%	313	1,279.76	29.76	2.38	7,855.27	0.060%	15.711%
BCO POP	1	LONG	24/3/09	2.98	3/6/09	5.65	1,250.00	2.5%	419	2,369.97	1,119.97	89.60	8,975.24	2.240%	17.950%
TELECOM	1	LONG	12/5/09	1.008	5/6/09	0.944	2,000.00	4.0%	1,984	1,873.02	-126.98	-6.35	8,848.25	-0.254%	17.697%
ALLEANZA	1	LONG	23/3/09	3.82	8/6/09	5.125	1,250.00	2.5%	327	1,677.03	427.03	34.16	9,275.28	0.854%	18.551%
AUTOGRILL	1	LONG	16/3/09	4.07	22/6/09	5.835	1,250.00	2.5%	307	1,792.08	542.08	43.37	9,817.36	1.084%	19.635%
AEM	1	LONG	24/4/09	1.19	23/6/09	1.216	1,250.00	2.5%	1,050	1,277.31	27.31	2.18	9,844.67	0.055%	19.689%
TERNA	1	LONG	30/4/09	2.4375	26/6/09	2.3625	1,250.00	2.5%	513	1,211.54	-38.46	-3.08	9,806.21	-0.077%	19.612%
ANSALDO	1	LONG	24/4/09	11.58	3/7/09	13.32	1,250.00	2.5%	108	1,437.82	187.82	15.03	9,994.03	0.376%	19.988%
MEDIOBANCA	1	LONG	20/3/09	5.77	9/7/09	8.25	2,500.00	5.0%	433	3,574.52	1,074.52	42.98	11,068.56	2.149%	22.137%
LUXOTTICA	1	LONG	23/6/09	14.2	9/7/09	14.3	1,500.00	3.0%	106	1,510.56	10.56	0.70	11,079.12	0.021%	22.158%
FASTWEB	1	LONG	1/7/09	17.25	9/7/09	16.49	2,000.00	4.0%	116	1,911.88	-88.12	-4.41	10,991.00	-0.176%	21.982%
MEDIOLANUM	1	LONG	25/6/09	2.335	12/7/09	3.5	1,500.00	3.0%	642	2,248.39	748.39	49.89	11,739.40	1.497%	23.479%
SNAM	1	LONG	19/6/09	3.1325	29/7/09	3.09	1,250.00	2.5%	399	1,233.04	-16.96	-1.36	11,722.44	-0.034%	23.445%
ATLANTIA	1	LONG	26/6/09	13.98	18/8/09	14.9	1,250.00	2.5%	89	1,332.26	82.26	6.58	11,804.70	0.165%	23.609%
PARMALAT	1	LONG	5/5/09	1.579	18/8/09	1.74	2,000.00	4.0%	1,267	2,203.93	203.93	10.20	12,008.63	0.408%	24.017%

GENERALI	1	LONG	3/8/09	16.05	18/8/09	15.7	2,000.00	4.0%	125	1,956.39	-43.61	-2.18	11,965.01	-0.087%	23.930%
FASTWEB	1	LONG	3/8/09	18.34	18/8/09	18.35	1,250.00	2.5%	68	1,250.68	0.68	0.05	11,965.69	0.001%	23.931%
STM	1	LONG	16/7/09	5.505	20/8/09	5.4	1,250.00	2.5%	227	1,226.16	-23.84	-1.91	11,941.85	-0.048%	23.884%
FIAT	1	LONG	16/7/09	7.35	3/9/09	7.7	2,000.00	4.0%	272	2,095.24	95.24	4.76	12,037.09	0.190%	24.074%
SAIPEM	1	LONG	21/7/09	17.9	3/9/09	18.31	1,250.00	2.5%	70	1,278.63	28.63	2.29	12,065.72	0.057%	24.131%
TENARIS	1	LONG	21/7/09	9.87	3/9/09	10.4	1,500.00	3.0%	152	1,580.55	80.55	5.37	12,146.27	0.161%	24.293%
UBI BANCA	1	LONG	17/8/09	10.15	4/9/09	10.05	1,500.00	3.0%	148	1,485.22	-14.78	-0.99	12,131.49	-0.030%	24.263%
IMPREGILO	1	LONG	19/5/09	2.2725	15/9/09	3.018	1,250.00	2.5%	550	1,660.07	410.07	32.81	12,541.56	0.820%	25.083%
ESPRESSO	1	LONG	20/7/09	1.19	15/9/09	1.625	1,250.00	2.5%	1,050	1,706.93	456.93	36.55	12,998.49	0.914%	25.997%
ITALCEMENTI	1	LONG	16/7/09	8.065	15/9/09	10.68	2,000.00	4.0%	248	2,648.48	648.48	32.42	13,646.97	1.297%	27.294%
CAMPARI	1	LONG	27/3/09	4.678	16/9/09	6.396	2,500.00	5.0%	534	3,418.13	918.13	36.73	14,565.10	1.836%	29.130%
AUTOGRILL	1	LONG	3/8/09	6.78	17/9/09	8.9	1,250.00	2.5%	184	1,640.86	390.86	31.27	14,955.95	0.782%	29.912%
BULGARI	1	LONG	3/8/09	4.315	21/9/09	5.53	1,250.00	2.5%	290	1,601.97	351.97	28.16	15,307.92	0.704%	30.616%
ANSALDO	1	LONG	16/9/09	14.3	25/9/09	13.86	1,500.00	3.0%	105	1,453.85	-46.15	-3.08	15,261.77	-0.092%	30.524%
PRYSMIAN	1	LONG	30/6/09	10.71	28/9/09	13.05	1,250.00	2.5%	117	1,523.11	273.11	21.85	15,534.88	0.546%	31.070%
MEDIOLANUM	1	LONG	16/7/09	3.77	29/9/09	4.73	1,250.00	2.5%	332	1,568.30	318.30	25.46	15,853.18	0.637%	31.706%
ALLEANZA	1	LONG	3/8/09	5.285	29/9/09	6.24	1,500.00	3.0%	284	1,771.05	271.05	18.07	16,124.23	0.542%	32.248%
BUZZI UNICEM	1	LONG	27/7/09	10.33	1/10/09	11.9	1,250.00	2.5%	121	1,439.98	189.98	15.20	16,314.21	0.380%	32.628%
FIAT	1	LONG	10/9/09	8.32	1/10/09	9.5	1,250.00	2.5%	150	1,427.28	177.28	14.18	16,491.49	0.355%	32.983%
GEOX	1	LONG	23/7/09	5.19	2/10/09	5.79	2,500.00	5.0%	482	2,789.02	289.02	11.56	16,780.51	0.578%	33.561%
LOTTOMATICA	1	LONG	15/8/09	15.45	2/10/09	15.16	2,500.00	5.0%	162	2,453.07	-46.93	-1.88	16,733.59	-0.094%	33.467%
MEDIOBANCA	1	LONG	16/7/09	8.775	2/10/09	9.22	1,250.00	2.5%	142	1,313.39	63.39	5.07	16,796.98	0.127%	33.594%
BCO POPOLARE	1	LONG	3/8/09	5.7	8/10/09	6.75	1,250.00	2.5%	219	1,480.26	230.26	18.42	17,027.24	0.461%	34.054%
POP. MILANO	1	LONG	17/8/09	4.65	8/10/09	5.475	1,250.00	2.5%	269	1,471.77	221.77	17.74	17,249.01	0.444%	34.498%
FINMECCANICA	1	LONG	3/8/09	10.65	8/10/09	12.67	1,250.00	2.5%	117	1,487.09	237.09	18.97	17,486.10	0.474%	34.972%
PIRELLI	1	LONG	3/8/09	0.2945	14/10/09	0.416	1,250.00	2.5%	4,244	1,765.70	515.70	41.26	18,001.81	1.031%	36.004%
INTESA SANPAOLO	1	LONG	27/7/09	2.49	14/10/09	3.122	1,000.00	2.0%	402	1,253.82	253.82	25.38	18,255.62	0.508%	36.511%
LUXOTTICA	1	LONG	15/7/09	15	14/10/09	18.03	1,500.00	3.0%	100	1,803.00	303.00	20.20	18,558.62	0.606%	37.117%
TERNA	1	LONG	21/7/09	2.4375	14/10/09	2.71	1,250.00	2.5%	513	1,389.74	139.74	11.18	18,698.37	0.279%	37.397%
M P S	1	LONG	3/8/09	1.31	14/10/09	1.428	1,250.00	2.5%	954	1,362.60	112.60	9.01	18,810.96	0.225%	37.622%
SNAM RETE GAS	1	LONG	14/8/09	3.1375	14/10/09	3.335	1,250.00	2.5%	398	1,328.69	78.69	6.29	18,889.65	0.157%	37.779%
FONDIARIA	1	LONG	24/8/09	13.25	14/10/09	15.56	2,000.00	4.0%	151	2,348.68	348.68	17.43	19,238.33	0.697%	38.477%
STM	1	LONG	28/8/09	5.47	14/10/09	6.93	1,250.00	2.5%	229	1,583.64	333.64	26.69	19,571.96	0.667%	39.144%

ATLANTIA	1	LONG	31/8/09	15.52	14/10/09	17.27	1,000.00	2.0%	64	1,112.76	112.76	11.28	19,684.72	0.226%	39.369%
TENARIS	1	LONG	9/9/09	10.67	14/10/09	13.13	1,000.00	2.0%	94	1,230.55	230.55	23.06	19,915.27	0.461%	39.831%
SAIPEM	1	LONG	10/9/09	19.28	14/10/09	22	1,250.00	2.5%	65	1,426.35	176.35	14.11	20,091.62	0.353%	40.183%
UNIPOL	1	LONG	1/10/09	1.044	14/10/09	1.177	1,250.00	2.5%	1,197	1,409.24	159.24	12.74	20,250.87	0.318%	40.502%
BANCO POPOLARE	1	LONG	7/10/09	6.53	16/10/09	6.96	2,000.00	4.0%	306	2,131.70	131.70	6.58	20,382.57	0.263%	40.765%
UNICREDIT	1	LONG	17/9/09	2.64	16/10/09	2.785	2,000.00	4.0%	758	2,109.85	109.85	5.49	20,492.41	0.220%	40.985%
GENERALI	1	LONG	24/8/09	16.71	16/10/09	19.3	3,000.00	6.0%	180	3,464.99	464.99	15.50	20,957.41	0.930%	41.915%
FINMECCANICA	1	LONG	3/8/09	10.71	16/10/09	12.4	1,500.00	3.0%	140	1,736.69	236.69	15.78	21,194.10	0.473%	42.388%
LOTTOMATICA	1	LONG	13/10/09	15.78	22/10/09	15.2	2,000.00	4.0%	127	1,926.49	-73.51	-3.68	21,120.59	-0.147%	42.241%
ENEL	1	LONG	10/8/09	3.9	26/10/09	4.18	2,000.00	4.0%	513	2,143.59	143.59	7.18	21,264.18	0.287%	42.528%
BUZZI UNICEM	1	LONG	14/10/09	12.6	28/10/09	11.9	2,000.00	4.0%	159	1,888.89	-111.11	-5.56	21,153.07	-0.222%	42.306%
MEDIASET	1	LONG	3/8/09	4.565	29/10/09	4.425	2,000.00	4.0%	438	1,938.66	-61.34	-3.07	21,091.73	-0.123%	42.183%
ERG	1	LONG	6/11/09	10.5	20/11/09	10.04	2,000.00	4.0%	190	1,912.38	-87.62	-4.38	21,004.11	-0.175%	42.008%
PIRELLI	1	LONG	9/11/09	0.4	20/11/09	0.4	2,000.00	4.0%	5,000	2,000.00	0.00	0.00	21,004.11	0.000%	42.008%
BENETTON	1	LONG	4/11/09	6.56	20/11/09	6.49	2,000.00	4.0%	305	1,978.66	-21.34	-1.07	20,982.77	-0.043%	41.966%
MONDADORI	1	LONG	9/11/09	3.25	25/11/09	3.02	2,000.00	4.0%	615	1,858.46	-141.54	-7.08	20,841.23	-0.283%	41.682%
ANSALDO	1	LONG	5/11/09	13.28	27/11/09	13.32	2,000.00	4.0%	151	2,006.02	6.02	0.30	20,847.26	0.012%	41.695%
LUXOTTICA	1	LONG	25/11/09	17.31	1/12/09	16.76	2,000.00	4.0%	116	1,936.45	-63.55	-3.18	20,783.71	-0.127%	41.567%
MEDIASET	1	LONG	16/11/09	4.85	7/12/09	5.275	1,500.00	3.0%	309	1,631.44	131.44	8.76	20,915.15	0.263%	41.830%
BUZZI UNICEM	1	LONG	23/12/09	11.47	18/1/10	11.9	1,500.00	3.0%	131	1,556.23	56.23	3.75	20,971.39	0.112%	41.943%
CAMPARI	1	LONG	20/1/10	7.375	22/1/10	7.295	2,000.00	4.0%	271	1,978.31	-21.69	-1.08	20,949.69	-0.043%	41.899%
FASTWEB	1	LONG	2/12/09	19.39	25/1/10	18.08	1,500.00	3.0%	77	1,398.66	-101.34	-6.76	20,848.35	-0.203%	41.697%
BULGARI	1	LONG	7/1/10	5.92	27/1/10	6.06	2,000.00	4.0%	338	2,047.30	47.30	2.36	20,895.65	0.095%	41.791%
LOTTOMATICA	1	LONG	5/1/10	14.09	29/1/10	14.57	1,500.00	3.0%	106	1,551.10	51.10	3.41	20,946.75	0.102%	41.893%
CREDEM	1	LONG	11/1/10	5.64	5/2/10	5.085	2,000.00	4.0%	355	1,803.19	-196.81	-9.84	20,749.94	-0.394%	41.500%
PIRELLI	1	LONG	3/12/09	0.443	9/2/10	0.38	1,500.00	3.0%	3,386	1,286.68	-213.32	-14.22	20,536.62	-0.427%	41.073%
SNAM RETE GAS	1	LONG	4/11/09	3.2525	24/2/10	3.445	2,500.00	5.0%	769	2,647.96	147.96	5.92	20,684.58	0.296%	41.369%
TERNA	1	LONG	17/2/10	2.9475	16/3/10	3.185	1,500.00	3.0%	509	1,620.87	120.87	8.06	20,805.45	0.242%	41.611%
CIR	1	LONG	28/1/10	1.73	31/3/10	1.84	1,500.00	3.0%	867	1,595.38	95.38	6.36	20,900.83	0.191%	41.802%
GENERALI	1	LONG	6/4/10	18.14	19/4/10	17.04	2,500.00	5.0%	138	2,348.40	-151.60	-6.06	20,749.23	-0.303%	41.498%
TENARIS	1	LONG	17/3/10	16.32	19/4/10	15.23	2,000.00	4.0%	123	1,866.42	-133.58	-6.68	20,615.65	-0.267%	41.231%
ATLANTIA	1	LONG	9/3/10	17.96	28/4/10	16.16	2,000.00	4.0%	111	1,799.55	-200.45	-10.02	20,415.20	-0.401%	40.830%
FINMECCANICA	1	LONG	12/4/10	10.48	28/4/10	9.875	2,500.00	5.0%	239	2,355.68	-144.32	-5.77	20,270.88	-0.289%	40.542%

ITALMOBILIARE	1	LONG	12/4/10	32	28/4/10	29.5	2,500.00	5.0%	78	2,304.69	-195.31	-7.81	20,075.57	-0.391%	40.151%
ANSALDO	1	LONG	29/3/10	14.79	3/5/10	13.79	2,500.00	5.0%	169	2,330.97	-169.03	-6.76	19,906.54	-0.338%	39.813%
RCS MEDIAGROUP	1	LONG	30/3/10	1.32	3/5/10	1.367	2,500.00	5.0%	1,894	2,589.02	89.02	3.56	19,995.55	0.178%	39.991%
PARMALAT	1	LONG	12/4/10	2.14	5/5/10	1.956	2,500.00	5.0%	1,168	2,285.05	-214.95	-8.60	19,780.60	-0.430%	39.561%
GENERALI	1	LONG	26/4/10	17.03	5/5/10	15.26	2,500.00	5.0%	147	2,240.16	-259.84	-10.39	19,520.76	-0.520%	39.042%
TELECOM	1	LONG	3/8/09	1.095	7/5/10	0.929	1,500.00	3.0%	1,370	1,272.60	-227.40	-15.16	19,293.36	-0.455%	38.587%
BENI STABILI	1	LONG	24/3/10	0.6875	7/5/10	0.589	1,500.00	3.0%	2,182	1,285.09	-214.91	-14.33	19,078.46	-0.430%	38.157%
ENEL	1	LONG	8/3/10	4.095	7/5/10	3.62	2,000.00	4.0%	488	1,768.01	-231.99	-11.60	18,846.46	-0.464%	37.693%
ENI	1	LONG	26/4/10	17.9	7/5/10	15.7	2,000.00	4.0%	112	1,754.19	-245.81	-12.29	18,600.65	-0.492%	37.201%
SNAM RETE GAS	1	LONG	6/4/10	3.785	25/5/10	3.2325	1,500.00	3.0%	396	1,281.04	-218.96	-14.60	18,381.70	-0.438%	36.763%
ACEA	1	LONG	11/3/10	7.62	24/6/10	8.385	2,500.00	5.0%	328	2,750.98	250.98	10.04	18,632.68	0.502%	37.265%
TERNA	1	LONG	4/5/10	3.075	30/6/10	2.9725	2,000.00	4.0%	650	1,933.33	-66.67	-3.33	18,566.02	-0.133%	37.132%
TENARIS	1	LONG	16/6/10	15.63	30/6/10	14.44	2,000.00	4.0%	128	1,847.73	-152.27	-7.61	18,413.74	-0.305%	36.827%
UNICREDIT	1	LONG	19/10/10	1.926	9/11/10	1.82	2,000.00	4.0%	1,038	1,889.93	-110.07	-5.50	18,303.67	-0.220%	36.607%
MEDIASET	1	LONG	29/10/10	5.23	9/11/10	5.4	3,000.00	6.0%	574	3,097.51	97.51	3.25	18,401.19	0.195%	36.802%
BULGARI	1	LONG	11/6/10	6.4	10/11/10	7.62	3,000.00	6.0%	469	3,571.88	571.88	19.06	18,973.06	1.144%	37.946%
PARMALAT	1	LONG	23/7/10	1.98	22/11/10	1.99	2,500.00	5.0%	1,263	2,512.63	12.63	0.51	18,985.69	0.025%	37.971%
EXOR	1	LONG	1/12/10	20.46	23/12/10	25	3,000.00	6.0%	147	3,665.69	665.69	22.19	19,651.38	1.331%	39.303%
SAIPEM	1	LONG	18/11/10	32.23	23/12/10	37.5	3,000.00	6.0%	93	3,490.54	490.54	16.35	20,141.91	0.981%	40.284%
CAMPARI	1	LONG	22/10/10	4.46	23/12/10	5	3,000.00	6.0%	673	3,363.23	363.23	12.11	20,505.14	0.726%	41.010%
SAFILO	1	LONG	2/12/10	11.98	28/12/10	13.77	3,000.00	6.0%	250	3,448.25	448.25	14.94	20,953.39	0.896%	41.907%
FIAT	1	LONG	1/12/10	12.89	29/12/10	15.35	3,000.00	6.0%	233	3,572.54	572.54	19.08	21,525.93	1.145%	43.052%
STM	1	LONG	15/11/10	6.4	30/12/10	7.87	3,000.00	6.0%	469	3,689.06	689.06	22.97	22,214.99	1.378%	44.430%
BANCA GENERALI	1	LONG	12/1/11	9.25	4/2/11	10	3,000.00	6.0%	324	3,243.24	243.24	8.11	22,458.23	0.486%	44.916%
ENI	1	LONG	5/11/10	16.53	10/2/11	18.1	3,000.00	6.0%	181	3,284.94	284.94	9.50	22,743.17	0.570%	45.486%
MEDIOBANCA	1	LONG	9/12/10	6.87	18/2/11	7.9	3,000.00	6.0%	437	3,449.78	449.78	14.99	23,192.95	0.900%	46.386%
AZIMUT	1	LONG	28/1/11	7.72	23/2/11	7.4	3,000.00	6.0%	389	2,875.65	-124.35	-4.15	23,068.60	-0.249%	46.137%
ITALMOBILIARE	1	LONG	24/1/11	26.9	23/2/11	28	3,000.00	6.0%	112	3,122.68	122.68	4.09	23,191.27	0.245%	46.383%
TERNA	1	LONG	14/1/11	3.135	23/2/11	3.3	3,000.00	6.0%	957	3,157.89	157.89	5.26	23,349.17	0.316%	46.698%
EXOR	1	LONG	7/2/11	22.9	14/3/11	20.48	3,000.00	6.0%	131	2,682.97	-317.03	-10.57	23,032.14	-0.634%	46.064%
GEMINA	1	LONG	28/1/11	0.565	15/3/11	0.59	3,000.00	6.0%	5,310	3,132.74	132.74	4.42	23,164.88	0.265%	46.330%
TOD S	1	LONG	22/12/10	77.58	30/3/11	82.5	3,000.00	6.0%	39	3,190.26	190.26	6.34	23,355.14	0.381%	46.710%
ESPRESSO	1	LONG	9/3/11	1.951	11/4/11	2.018	3,000.00	6.0%	1,538	3,103.02	103.02	3.43	23,458.16	0.206%	46.916%

CAMPARI	1	LONG	2/2/11	4.79	5/5/11	4.88	3,000.00	6.0%	626	3,056.37	56.37	1.88	23,514.53	0.113%	47.029%
BUZZI UNICEM	1	LONG	24/3/11	10.5	12/5/11	10.21	3,000.00	6.0%	286	2,917.14	-82.86	-2.76	23,431.67	-0.166%	46.863%
BCO POPOLARE	1	LONG	8/4/11	2.164	12/5/11	1.981	3,000.00	6.0%	1,386	2,746.30	-253.70	-8.46	23,177.97	-0.507%	46.356%
PRYSMIAN	1	LONG	30/3/11	14.75	16/5/11	14.9	3,000.00	6.0%	203	3,030.51	30.51	1.02	23,208.48	0.061%	46.417%
DIASORIN	1	LONG	5/4/11	32.2	16/5/11	33.94	3,000.00	6.0%	93	3,162.11	162.11	5.40	23,370.59	0.324%	46.741%
AUTOGRILL	1	LONG	21/1/11	10.23	16/5/11	9.47	3,000.00	6.0%	293	2,777.13	-222.87	-7.43	23,147.72	-0.446%	46.295%
EXOR	1	LONG	7/4/11	22.3	18/5/11	23.96	3,000.00	6.0%	135	3,223.32	223.32	7.44	23,371.04	0.447%	46.742%
FIAT IND	1	LONG	18/4/11	10.06	19/5/11	9.74	3,000.00	6.0%	298	2,904.57	-95.43	-3.18	23,275.61	-0.191%	46.551%
MEDIOLANUM	1	LONG	1/3/11	3.74	20/5/11	3.86	3,000.00	6.0%	802	3,096.26	96.26	3.21	23,371.87	0.193%	46.744%
TELECOM	1	LONG	23/3/11	1.081	24/5/11	0.9705	3,000.00	6.0%	2,775	2,693.34	-306.66	-10.22	23,065.21	-0.613%	46.130%
IREN	1	LONG	4/11/10	1.284	30/5/11	1.362	3,000.00	6.0%	2,336	3,182.24	182.24	6.07	23,247.45	0.364%	46.495%
TENARIS	1	LONG	26/1/11	16.79	7/6/11	16.54	3,000.00	6.0%	179	2,955.33	-44.67	-1.49	23,202.78	-0.089%	46.406%
PIAGGIO	1	LONG	10/11/10	2.45	7/7/11	2.906	3,000.00	6.0%	1,224	3,558.37	558.37	18.61	23,761.15	1.117%	47.522%
PIRELLI	1	LONG	23/11/10	6.01	27/7/11	7.1	3,000.00	6.0%	499	3,544.09	544.09	18.14	24,305.24	1.088%	48.610%
IMPREGILO	1	LONG	30/8/11	1.75	12/9/11	1.543	2,500.00	5.0%	1,429	2,204.29	-295.71	-11.83	24,009.53	-0.591%	48.019%
DE LONGHI	1	LONG	5/10/11	6.945	11/10/11	7.92	3,000.00	6.0%	432	3,421.17	421.17	14.04	24,430.69	0.842%	48.861%
DANIELI	1	LONG	26/9/11	15.37	14/10/11	17.1	3,000.00	6.0%	195	3,337.67	337.67	11.26	24,768.36	0.675%	49.537%
MEDIOBANCA	1	LONG	21/9/11	5.65	14/10/11	5.93	3,000.00	6.0%	531	3,148.67	148.67	4.96	24,917.04	0.297%	49.834%
TOD' S	1	LONG	6/10/11	64.5	18/10/11	70.25	3,000.00	6.0%	47	3,267.44	267.44	8.91	25,184.48	0.535%	50.369%
GENERALI	1	LONG	6/10/11	12.12	18/10/11	12.56	3,000.00	6.0%	248	3,108.91	108.91	3.63	25,293.39	0.218%	50.587%
SAIPEM	1	LONG	13/10/11	28.83	24/10/11	31.75	3,000.00	6.0%	104	3,303.85	303.85	10.13	25,597.24	0.608%	51.194%
BUZZI UNICEM	1	LONG	11/10/11	6.4	25/10/11	7.1	3,000.00	6.0%	469	3,328.13	328.13	10.94	25,925.37	0.656%	51.851%
TENARIS	1	LONG	11/10/11	10.32	27/10/11	11.52	3,000.00	6.0%	291	3,348.84	348.84	11.63	26,274.20	0.698%	52.548%
ATLANTIA	1	LONG	28/10/11	12.04	10/11/11	10.25	3,000.00	6.0%	249	2,553.99	-446.01	-14.87	25,828.19	-0.892%	51.656%
EXOR	1	LONG	25/11/11	13.82	5/12/11	15.83	3,000.00	6.0%	217	3,436.32	436.32	14.54	26,264.51	0.873%	52.529%