

UNDERLYING	CONTRACT	MINIMUM LOT	MARGIN-INTERVAL (%)*
A2A	Equity Options	2.500	16,75%
ACEA	Equity Options	500	12,50%
ATLANTIA	Equity Options	500	12,50%
AUTOGRILL	Equity Options	500	15,50%
BANCA MONTE DEI PASCHI DI SIENA	Equity Options	1.000	13,75%
BANCA POPOLARE DI MILANO	Equity Options	500	21,25%
BANCO POPOLARE	Equity Options	500	29,75%
BULGARI	Equity Options	1.000	16,25%
BUZZI UNICEM	Equity Options	100	16,50%
ENEL	Equity Options	500	15,50%
ENI	Equity Options	500	18,00%
ERG	Equity Options	500	17,00%
ESPRESSO	Equity Options	1.000	23,75%
EXOR	Equity Options	100	30,50%
FASTWEB	Equity Options	100	16,25%
FIAT	Equity Options	500	23,25%
FINMECCANICA	Equity Options	500	14,00%
FONDIARIA-SAI	Equity Options	100	18,75%
GENERALI	Equity Options	100	13,00%
GEOX	Equity Options	500	16,25%
IMPREGILO	Equity Options	500	21,75%
INTESA - SAN PAOLO	Equity Options	1.000	21,25%
INTESA - SAN PAOLO RISP	Equity Options	1.000	27,00%
ITALCEMENTI	Equity Options	100	15,75%
LOTTOMATICA	Equity Options	100	13,25%
LUXOTTICA	Equity Options	500	13,50%
MEDIASET	Equity Options	1.000	13,50%
MEDIOBANCA	Equity Options	500	14,75%
MEDIOLANUM	Equity Options	500	17,75%
MONDADORI	Equity Options	1.000	17,75%
PARMALAT	Equity Options	1.000	16,00%
PIRELLI	Equity Options	5.000	24,75%
PRYSMIAM	Equity Options	100	21,25%
RCS MEDIAGROUP	Equity Options	1.000	50,00%
SAIPEM	Equity Options	500	19,50%
SEAT PAGINE GIALLE	Equity Options	5.000	63,25%
SNAM RETE GAS	Equity Options	1.000	10,00%
STMICROELECTRONICS	Equity Options	100	15,50%
TELECOM ITALIA	Equity Options	1.000	15,25%
TELECOM ITALIA R	Equity Options	1.000	17,00%
TENARIS	Equity Options	500	22,50%
TERNA	Equity Options	5.000	10,00%
TISCALI	Equity Options	5.000	75,25%
UNICREDIT	Equity Options	1.000	26,25%
UNIONE DI BANCHE ITALIANE	Equity Options	500	16,50%
UNIPOL	Equity Options	1.000	21,00%

* The percentage is applied only if opening one or more positions with the same sign. In the event of "spread" strategies and/or open positions in Idem options, the margin is calculated using a method similar to that of TIMS