

UNDERLYING	CONTRACT	MINIMUM LOT	MARGIN IW
AIR LIQUID SA	FUTURO	100	3500
AKZO NOBEL	FUTURO	100	2300
ALLIANZ AG	FUTURO	100	5000
ASTRAZENECA PLC	FUTURO	10	500
AXA	FUTURO	100	1700
BANCO BILBAO VIZCAYA ARGENTARIA	FUTURO	100	700
BARCLAYS PLC	FUTURO	10	500
BASF AG	FUTURO	100	1500
BAYER AG	FUTURO	100	2200
BCA INTESA	FUTURO	1000	1800
BMW	FUTURO	100	1700
BNP PARIBAS SA	FUTURO	100	4600
BT GROUP PLC	FUTURO	10	500
CARREFOUR SA	FUTURO	100	1700
COMMERZBANK AG	FUTURO	100	800
CREDIT SUISSE GROUP	FUTURO	100	2000
DAIMLERCHRYSLER	FUTURO	100	3100
DANONE	FUTURO	100	1600
DIAGEO PLC	FUTURO	10	500
E.ON AG	FUTURO	100	1400
ENEL	FUTURO	1000	3100
ENI	FUTURO	1000	10400
ERICSSON	FUTURO	100	500
FIAT	FUTURO	1000	4500
FORTIS	FUTURO	100	500
FRANCE TELECOM	FUTURO	100	600
GENERALI ASS	FUTURO	1000	6900
HBOS PLC	FUTURO	10	500
HENNES & MAURITZ	FUTURO	100	1400
IBERDOLA	FUTURO	100	500
ING GROEP NV	FUTURO	100	500
KONINKLIJKE AHOLD NV	FUTURO	100	1000
KONINKLIJKE PHILIPS ELECTRONICS NV	FUTURO	100	1000
L.V.M.H.	FUTURO	100	3600
LLOYDS TSB GROUP	FUTURO	10	500
M NCHENER R CK. AG	FUTURO	100	5700
MARKS & SP	FUTURO	1000	1900
MEDIASET S.P.A	FUTURO	1000	2000
MEDIOBANCA	FUTURO	1000	3400
NESTLE SA	FUTURO	100	1900
NORDEA AB	FUTURO	100	500
NOVARTIS AG	FUTURO	100	1500
PERNOD RICHARD SA	FUTURO	100	5100
PINAULT-PRINTEMPS REDOUTE SA	FUTURO	100	4700
PRUDENTIAL	FUTURO	1000	4200
REPSOL YPF	FUTURO	100	700
ROCHE HOLDING AG	FUTURO	100	7700
ROYAL BANK OF SCOTLAND GROUP PLC	FUTURO	10	500

UNDERLYING	CONTRACT	MINIMUM LOT	MARGIN IW
RWE	FUTURO	100	2800
SAIN GOBAIN	FUTURO	100	3800
SAINSBURY (J) PLC	FUTURO	10	500
SANOFI-SYNTHELABO	FUTURO	100	3700
SANTANDER CENTRAL HISPANO SA	FUTURO	100	700
SAP AG	FUTURO	100	1300
SCHNEIDER ELECTRIC	FUTURO	100	3700
SOCIETE GENERALE	FUTURO	100	3900
STMICROELECTRONICS	FUTURO	1000	2700
SUEZ SA	FUTURO	100	700
SVENSKA HANDELSBANKEN AB	FUTURO	100	900
SWISS REINSURANCE	FUTURO	100	4200
SWISSCOM	FUTURO	100	7700
TELEFONICA SA	FUTURO	100	500
TELIA AB	FUTURO	100	500
TESCO PLC	FUTURO	10	500
UBS AG N	FUTURO	100	800
UNICREDITO IT	FUTURO	1000	1500
UNILEVER PLC	FUTURO	10	500
VOLKSWAGEN AG	FUTURO	100	40000
ZURICH FINANCIAL SERVICES	FUTURO	100	9900