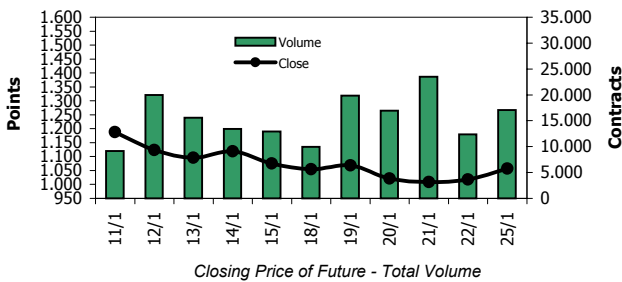
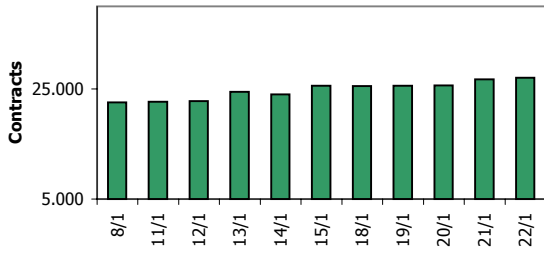


Future of FTSE-20 with Maturity March 2010



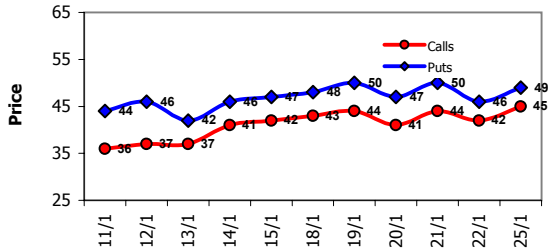
Closing Price of Future - Total Volume

Open Interest of 1st Month Future FTSE-20



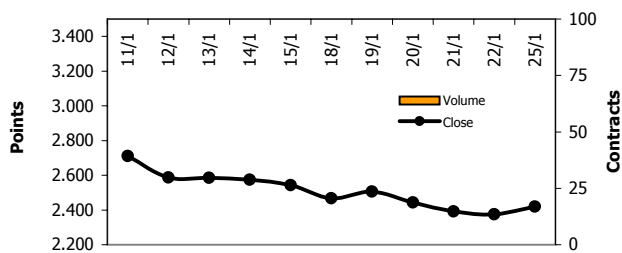
Number of Open Interest for the 1st expiry of FTSE-20 Future

FTSE-20 Options Volatility



Implied volatility of at the money

Future 1st Month of FTSE-40

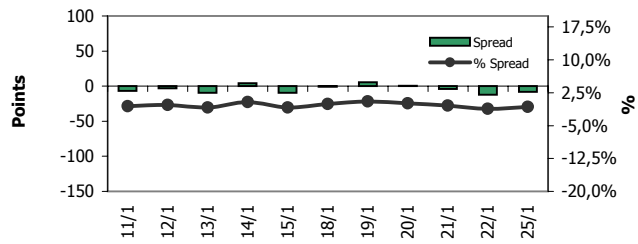


Closing Price of Future - Total Volume

Derivative Comments

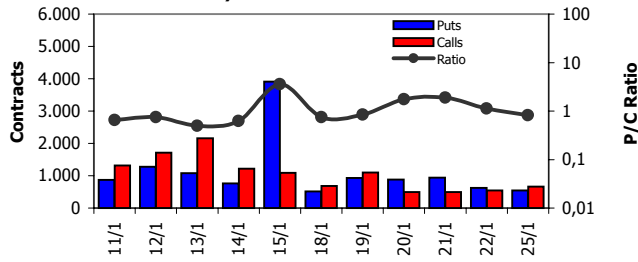
Yesterday, FTSE/ASE 20 March 2010 futures closed at 1057 with gains of 3,62% and low volumes at 17048 contracts traded at a discount of 7 points and the total open interest increased at 27007 contracts. The February FTSE 20 at the money Call options traded, at 45% implied volatility while the implied volatility of the at the money put option was 49%. The P/C ratio of FTSE-20 was 0,82 with total volume of options 1207 (calls 661 and puts 546).

Basis Spread of FTSE-20 March 2010



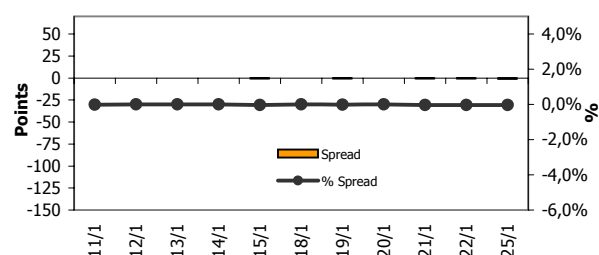
Difference between Future and Spot price

Puts/Calls Ratio of FTSE-20



Spot	Title	Future of 1st Expiry	% Change	Premium / Discount	O/I 0	Indices
1064,96	FTASE	1057	3,62%	-7,96	27007	ASE
3,43	INLOT	3,42	0,88%	-0,01	3699	2090,94
10,35	HTO	10,16	1,57%	-0,19	20841	2,81%
17,1	ETE	16,89	3,30%	-0,21	7349	Dax
6,82	TPEIR	6,71	6,34%	-0,11	4526	5653,9
6,69	EYROB	6,64	4,08%	-0,05	3363	-0,73%
7,15	ALPHA	7,1	2,90%	-0,05	7713	UKX
4,6	BOC	4,6	4,55%	0,00	3031	5281,33
4,26	TT	4,23	0,24%	-0,03	5147	-0,41%
1,08	INTRK	1,15	5,50%	0,07	6587	Dow
3,85	SIDE	3,84	2,95%	-0,01	342	10238,5
4,82	MYTIL	4,68	-1,47%	-0,14	3209	0,64%

Basis Spread of FTSE-40 1st Month 2010



Difference between Future and Spot price

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