

# European Emission Allowance & CER

## Option Interest Weekly Recap 24 – 28 March 2008

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### 28 March 2008

EUA Dec08	17 Put X@22.00	1.11€ @ 1.23€	Equiv 46.5@49.0
EUA Dec08	22 Call X@22.00	3.30€ @ 3.35€	Equiv 46.4@47.2
EUA Dec08	30 Call X@22.00	1.08€ @ 1.23€	Equiv 45.0@47.5

EUA Dec08	18/30 Fence X@22	0.22€ @ 0.36€	
Based on 47.5% for 18Put		Equiv Spread -0.9%@1.5%	

### 27 March 2008

EUA Dec08	22 Straddles X@22.35	6.50€ @ 6.80€	Equiv 45.2@47.4
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CER Dec08	12 Put 16.50€ reference	@ 0.91€ offered	
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### 26 March 2008

EUA Dec08	20 Put X@22.40	2.18€ @ 2.20€	Equiv 46.8@47.0
EUA Dec08	33 Call LIVE	0.85€ @ 0.91€	
EUA Dec08	35 Call X@22.75	0.68€ @ 0.80€	Equiv 45.5@48.0
EUA Dec08	40 Call X@22.75	0.33€ @ 0.48€	Equiv 45.0@49.3
EUA Dec08	45 Call X@22.75	0.18€ @ 0.30€	Equiv 45.5@50.5

EUA Dec09	30 Call X@23.30	3.20€ @ 3.35€	Equiv 45.7@47.1
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### 25 March 2008

EUA Dec08	20 Put X@22.50	2.15€ @2.19€	Equiv 46.7@47.3
EUA Dec08	25 Call X@22.60	2.54€ @2.56€	Equiv 46.4@46.7

EUA Dec09	30 Call X@23.00	3.05€ @ 3.25€	Equiv 45.5@47.3
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EUA Dec09	13/9 Put Spread	X@22.55	0.70€ @ 0.82€
Based on 48.6% for 13 Put		Equiv Spread 3.3@1.8%	

EUA Dec09	36/43 Call Spread	X@22.55	0.70€ @ 0.81€
Based on 47.2% for 36 Call		Equiv Spread 0.5%@0.9%	

### 24 March 2008

Closed for Easter Monday

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