

European Emission Allowance & CER

Option Interest Weekly Recap 25 – 29 February 2008

TFS Energy +44(0) 20 7198 1565 emissionsoptions@tfsbrokers.com

29 February 2008

EUA Dec08 24 Call X@21.30 2.55€ @ 2.65€ Equiv 48.45@49.83
 CER Strip Dec08-12 10 Put LIVE @2.00€

28 February 2008

EUA Dec08 16 Put X@21.00 1.25€ @ 1.40€ Equiv 49.48@52.43
 EUA Dec08 21 Call X@21.00 3.42€ @ 3.57€ Equiv 48.02@50.16
 EUA Dec08 35 Call X@21.00 0.60€ @ 0.70€ Equiv 47.70@49.93
 EUA Dec09 19 Call X@21.50 3.65€ @ 3.82€ Equiv 47.82@49.64
 EUA Dec09 22 Call X@21.50 4.82€ @ 5.02€ Equiv 47.52@49.48

EUA Dec09/10 23 Call Spread X@21.50/22.10 1.24€ @ 1.39€
 (Approx -0.9@+0.32%)

CER Strip Dec08-12 10 Put LIVE @2.00€

27 February 2008

EUA Dec08 20 Put X@21.60 2.72€ @ 2.85€ Equiv 48.70@50.60
 EUA Dec08 22 Call X@21.40 3.31€ @ 3.34€ Equiv 48.75@49.17
 EUA Dec08 23 Call X@21.60 2.98€ @ 3.13€ Equiv 47.76@49.79
 EUA Dec08 28 Call X@21.60 1.64€ @ 1.79€ Equiv 47.69@49.80
 EUA Dec08 40 Call X@21.60 0.35€ @ 0.47€ Equiv 46.72@50.14
 EUA Dec09 22 Put X@22.10 5.06€ @ 5.22€ Equiv 47.36@48.90
 EUA Dec09 23 Call X@22.10 4.84€ @ 5.00€ Equiv 47.62@49.14
 EUA Dec09 35 Call X@22.10 2.18€ @ 2.30€ Equiv 47.37@48.55

26 February 2008

EUA Dec08 15 Put X@21.50 0.88€ @ 1.02€ Equiv 49.60@52.79
 EUA Dec08 20 Put X@21.40 2.83€ @ 2.86€ Equiv 49.23@49.67
 EUA Dec08 35 Call X@21.65 0.67€ @ 0.77€ Equiv 46.79@48.86
 EUA Dec08 40 Call X@21.65 0.37€ @ 0.46€ Equiv 47.10@49.63
 EUA Dec08 45 Call X@21.65 0.18€ @ 0.28€ Equiv 46.13@50.24
 EUA Dec09 15 Put X@22.00 1.80€ @ 1.96€ Equiv 48.08 @ 50.29
 EUA Dec09 22 Put X@22.00 5.10€ @ 5.22€ Equiv 47.37 @ 48.52

25 February 2008

EUA Dec08 15 Put X@21.75 0.85€ @ 1.00€ Equiv 49.15 @ 53.10
 EUA Dec08 21 Put X@21.75 3.17€ @ 3.23€ Equiv 48.34 @ 49.18
 EUA Dec08 26 Call X@21.75 2.17€ @ 2.32€ Equiv 47.87 @ 49.91
 EUA Dec08 35 Call X@21.75 0.75€ @ 0.82€ Equiv 48.01 @ 49.39
 EUA Dec09 15 Put X@22.25 1.78€ @ 1.98€ Equiv 48.35 @ 51.12
 EUA Dec09 22 Put X@22.25 5.05€ @ 5.20€ Equiv 48.22 @ 49.37

CER Dec08 10 Put LIVE 0.30€ @ 0.60€
 CER Dec08 12 Put LIVE 0.70€ @ 1.10€

CER Dec09 10 Put LIVE 0.90€ @ 1.40€
 CER Dec09 12 Put LIVE 1.60€ @ 2.10€

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