

## JULIUS BAER WARRANTS OVERVIEW

The following overview represents Julius Baer's comprehensive current warrants offering at a glance.

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Equity - CHF</b>												
<b>ABB Ltd</b>		<b>Ref. 31.62</b>										
ABBZJB	115418125	32.50	Call	17/03/2023	2:1	<b>1.29</b>	<b>1.30</b>	26.13	0.47	5.71	11.01	0.04
ABZBJB	115418124	36.00	Call	17/03/2023	2:1	<b>0.70</b>	<b>0.71</b>	24.94	0.31	6.94	18.34	0.06
ABBQJB	115417960	34.00	Call	16/09/2022	3:1	<b>0.43</b>	<b>0.44</b>	26.32	0.34	8.24	11.70	0.09
ABBWJB	115417959	35.00	Call	16/12/2022	3:1	<b>0.45</b>	<b>0.46</b>	25.46	0.33	7.48	15.05	0.09
ABBNJB	115417958	33.00	Call	17/03/2023	3:1	<b>0.80</b>	<b>0.81</b>	25.91	0.45	5.80	12.05	0.07
ABBHJB	115417957	37.00	Call	17/03/2023	3:1	<b>0.38</b>	<b>0.39</b>	24.72	0.27	7.37	20.71	0.11
ABBDJB	115417956	32.00	Call	16/06/2023	3:1	<b>1.01</b>	<b>1.02</b>	25.85	0.50	5.19	10.88	0.06
ABBCJB	115417955	35.00	Call	16/06/2023	3:1	<b>0.63</b>	<b>0.64</b>	24.84	0.37	6.11	16.76	0.08
ABYHJB	114377205	35.00	Call	17/03/2023	3:1	<b>0.56</b>	<b>0.57</b>	25.20	0.35	6.55	16.10	0.08
ABYGJB	114377204	38.00	Call	16/06/2023	3:1	<b>0.37</b>	<b>0.38</b>	24.26	0.26	7.18	23.78	0.12
ABGPJB	114376307	31.00	Put	17/06/2022	3:1	<b>0.69</b>	<b>0.70</b>	28.74	-0.48	-7.24	8.60	-0.06
ABFPJB	114376306	29.50	Put	17/06/2022	3:1	<b>0.49</b>	<b>0.50</b>	30.26	-0.36	-7.68	11.45	-0.08
ABYEJB	114374752	32.50	Call	17/06/2022	3:1	<b>0.44</b>	<b>0.45</b>	27.57	0.41	9.66	7.05	0.07
ABYDJB	114374751	30.00	Call	17/06/2022	3:1	<b>0.88</b>	<b>0.89</b>	29.73	0.65	7.67	3.32	0.05
ABOPJB	114374680	29.00	Put	18/03/2022	3:1	<b>0.08</b>	<b>0.09</b>	35.34	-0.16	-18.26	9.14	-0.19
ABAPJB	114374293	28.00	Put	17/06/2022	2:1	<b>0.50</b>	<b>0.51</b>	32.02	-0.26	-8.20	14.67	-0.08
ABZAJB	113841743	33.00	Call	18/03/2022	2:1	<b>0.20</b>	<b>0.21</b>	28.28	0.28	21.38	5.69	0.07
ABBYJB	113841741	35.00	Call	18/03/2022	2:1	<b>0.04</b>	<b>0.05</b>	27.65	0.08	24.21	11.01	0.26
ABBUJB	113841739	32.50	Call	17/06/2022	2:1	<b>0.64</b>	<b>0.65</b>	27.57	0.41	10.03	6.89	0.05
ABBSJB	113841737	36.00	Call	17/06/2022	2:1	<b>0.19</b>	<b>0.20</b>	26.36	0.17	13.08	15.12	0.12
ABBMJB	113841735	36.00	Call	16/09/2022	2:1	<b>0.37</b>	<b>0.38</b>	25.64	0.24	9.85	16.26	0.08
ABBLJB	113841733	32.00	Call	16/12/2022	2:1	<b>1.21</b>	<b>1.22</b>	26.72	0.48	6.25	8.92	0.04
ABBKJB	113841731	35.00	Call	16/12/2022	2:1	<b>0.67</b>	<b>0.68</b>	25.46	0.33	7.59	14.99	0.06
ABBIJB	113841586	34.00	Call	16/09/2022	2:1	<b>0.62</b>	<b>0.63</b>	26.32	0.34	8.61	11.51	0.06

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ABWPJB	112951295	32.00	Put	18/03/2022	3:1	0.39	0.40	29.27	-0.55	-14.57	2.59	-0.05
ABBXJB	112951112	36.00	Call	18/03/2022	3:1	0.01	0.02	27.94	0.03	18.40	14.04	0.86
ABBTJB	112951111	38.00	Call	17/06/2022	3:1	0.06	0.07	26.44	0.09	13.64	20.84	0.33
ABBOJB	112951110	39.00	Call	16/12/2022	3:1	0.19	0.20	24.76	0.17	8.96	25.24	0.18
ABBFJB	112003759	37.00	Call	16/09/2022	3:1	0.20	0.21	25.43	0.19	9.67	19.01	0.16
ABBEJB	112003758	43.00	Call	16/09/2022	3:1	0.03	0.04	25.54	0.05	13.09	36.37	0.60
ABBAJB	112003757	45.00	Call	16/12/2022	3:1	0.05	0.06	25.22	0.06	10.38	42.88	0.51
ABBJB	110797223	33.00	Call	18/03/2022	3:1	0.14	0.15	28.28	0.28	19.96	5.79	0.11
ABZUJB	110676384	28.00	Call	16/09/2022	3:1	1.48	1.50	30.68	0.74	5.18	2.78	0.04
ABZRJB	110676383	31.00	Call	16/09/2022	3:1	0.84	0.85	28.08	0.54	6.66	6.10	0.06
ABZQJB	110676382	29.00	Call	16/12/2022	3:1	1.36	1.37	28.71	0.65	4.99	4.71	0.05
ABZVJB	110676381	32.00	Call	16/12/2022	3:1	0.80	0.82	26.72	0.48	6.20	8.98	0.06
ABBRJB	59104314	35.00	Call	17/06/2022	3:1	0.18	0.19	26.51	0.22	12.22	12.49	0.14
ABBBJB	59104313	30.00	Call	18/03/2022	3:1	0.69	0.70	32.76	0.75	11.28	1.52	0.04
ABBGJB	59104260	26.50	Call	17/06/2022	3:1	1.78	1.80	34.04	0.89	5.20	0.89	0.03
ABBVJB	58705555	25.00	Call	18/03/2022	3:1	2.23	2.25	52.47	0.97	4.53	0.41	0.03
<b>Adecco Group AG</b>		<b>Ref. 47.07</b>										
ADEOJB	115418123	44.00	Call	17/03/2023	5:1	1.34	1.35	33.05	0.61	4.26	7.82	0.08
ADEJJB	115418121	47.50	Call	16/12/2022	5:1	0.87	0.88	32.30	0.50	5.37	10.26	0.10
ADELJB	115418122	50.00	Call	17/03/2023	5:1	0.81	0.82	31.55	0.44	5.06	14.94	0.11
ADEBJB	115418119	45.00	Call	17/06/2022	5:1	0.84	0.85	35.08	0.63	6.97	4.63	0.08
ADEHJB	115418120	45.00	Call	17/06/2022	5:1	0.84	0.85	35.08	0.63	6.97	4.63	0.08
ADZTJB	114377207	47.50	Call	17/03/2023	15:1	0.32	0.33	32.05	0.51	4.84	11.43	0.29
ADZSJB	114377206	50.00	Call	16/06/2023	15:1	0.28	0.29	31.14	0.45	4.91	15.47	0.33
ADGPJB	114376305	42.00	Put	17/06/2022	10:1	0.21	0.22	36.84	-0.32	-6.82	15.45	-0.31
ADFPJB	114376304	39.00	Put	17/06/2022	10:1	0.14	0.15	39.08	-0.21	-6.69	20.33	-0.47
ADRPJB	114376303	40.00	Put	18/03/2022	10:1	0.02	0.03	52.86	-0.10	-15.56	15.66	-1.01
ADIPJB	114374681	44.00	Put	18/03/2022	10:1	0.08	0.09	44.19	-0.26	-13.36	8.43	-0.39
ADZPJB	114374292	45.00	Put	17/06/2022	5:1	0.66	0.67	35.08	-0.45	-6.28	11.51	-0.11
ADZHJB	113841725	49.00	Call	18/03/2022	5:1	0.22	0.23	40.47	0.36	14.88	6.54	0.14
ADZGJB	113841722	53.00	Call	18/03/2022	5:1	0.06	0.07	41.61	0.14	18.69	13.34	0.36
ADZFJB	113841721	50.00	Call	17/06/2022	5:1	0.37	0.38	33.57	0.38	9.36	10.26	0.13
ADZEJB	113841719	60.00	Call	17/06/2022	5:1	0.07	0.08	35.71	0.10	11.91	28.32	0.49
ADZDJB	113841717	52.50	Call	16/09/2022	5:1	0.39	0.40	32.43	0.32	7.53	15.79	0.16

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ADZCJB	113841714	65.00	Call	16/09/2022	5:1	0.09	0.10	33.94	0.10	9.17	39.15	0.51
ADZBJB	113841712	55.00	Call	16/12/2022	5:1	0.40	0.41	31.50	0.29	6.70	21.20	0.17
ADZAJB	113841710	65.00	Call	16/12/2022	5:1	0.16	0.17	32.47	0.14	7.54	39.90	0.37
ADEYJB	113573567	47.50	Call	17/06/2022	10:1	0.28	0.29	34.05	0.50	8.14	7.07	0.20
ADEZJB	113573568	46.00	Call	18/03/2022	10:1	0.24	0.25	41.89	0.60	11.38	3.04	0.17
ADESJB	113573565	50.00	Call	16/09/2022	10:1	0.26	0.27	32.64	0.40	7.03	11.96	0.25
ADEVJB	113573566	45.00	Call	16/09/2022	10:1	0.49	0.50	33.81	0.60	5.67	6.22	0.17
ADEMJB	113573564	55.00	Call	16/09/2022	10:1	0.13	0.14	32.42	0.25	8.45	19.82	0.40
ADEEJB	113573563	52.50	Call	16/12/2022	10:1	0.26	0.27	31.59	0.35	6.15	17.27	0.28
ADECJB	113573562	47.50	Call	16/12/2022	10:1	0.43	0.44	32.30	0.50	5.37	10.26	0.20
ADEXJB	112951294	55.00	Call	18/03/2022	10:1	0.01	0.02	43.26	0.08	19.73	17.27	1.19
ADEWJB	112951293	53.00	Call	17/06/2022	10:1	0.11	0.12	33.59	0.26	10.02	15.15	0.39
ADDPJB	112951117	49.00	Put	18/03/2022	10:1	0.31	0.32	40.47	-0.64	-9.36	2.70	-0.16
ADEQJB	112003754	70.00	Call	17/06/2022	12:1	0.02	0.03	42.25	0.04	5.66	49.48	2.77
ADERJB	112003755	60.00	Call	17/06/2022	12:1	0.03	0.04	35.71	0.10	9.93	28.49	1.19
ADEIJB	112003753	59.00	Call	16/09/2022	12:1	0.07	0.08	32.76	0.17	8.33	27.38	0.71
ADEFJB	112003752	71.00	Call	16/09/2022	12:1	0.02	0.03	35.73	0.06	7.94	51.60	1.98
ADEDJB	112003751	60.00	Call	16/12/2022	12:1	0.10	0.11	31.76	0.20	7.06	30.27	0.61
ADEAJB	112003750	75.00	Call	16/12/2022	12:1	0.03	0.04	34.87	0.07	7.12	60.36	1.65
ADEUJB	110676380	66.00	Call	16/12/2022	12:1	0.06	0.07	32.65	0.13	7.11	42.00	0.95
ADETJB	110676379	64.00	Call	16/09/2022	12:1	0.04	0.05	33.70	0.11	8.35	37.24	1.13
ADENJB	110182891	67.50	Call	18/03/2022	10:1	0.00	0.01	48.45	0.00	0.80	43.64	53.32
ADEKJB	58705762	65.00	Call	17/06/2022	12:1	0.01	0.02	38.57	0.06	11.90	38.60	1.98
ADEGJB	58705554	60.00	Call	18/03/2022	12:1	0.01	0.02	47.17	0.02	4.58	27.98	5.13
<b>Alcon Inc</b>		<b>Ref. 71.18</b>										
ALZPJB	115675149	70.00	Put	16/09/2022	20:1	0.31	0.32	30.95	-0.44	-4.85	10.65	-0.46
ALCWJB	114377553	75.00	Call	17/03/2023	20:1	0.32	0.33	28.88	0.48	5.15	14.64	0.42
ALCVJB	114377353	85.00	Call	18/03/2022	20:1	0.00	0.01	37.44	0.03	10.65	19.72	6.07
ALCMJB	114377352	85.00	Call	17/06/2022	20:1	0.04	0.05	29.72	0.16	11.09	20.82	1.28
ALCJJB	114377351	85.00	Call	16/09/2022	20:1	0.09	0.10	27.88	0.22	7.81	22.23	0.91
ALCCJB	114377350	85.00	Call	16/12/2022	20:1	0.13	0.14	27.95	0.27	6.90	23.35	0.74
ALCAJB	114377349	85.00	Call	17/03/2023	20:1	0.16	0.17	27.59	0.30	6.37	24.19	0.66
ALZJJB	114376749	80.00	Call	18/03/2022	10:1	0.02	0.03	34.67	0.10	22.99	12.81	1.03
ALZIJB	114376748	80.00	Call	17/06/2022	10:1	0.16	0.17	29.51	0.26	10.77	14.78	0.39

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ALZGJB	114376746	80.00	Call	16/12/2022	10:1	0.39	0.40	28.54	0.36	6.43	18.01	0.28
ALZHJB	114376747	80.00	Call	16/09/2022	10:1	0.28	0.29	28.52	0.32	7.85	16.47	0.31
ALQPJB	114374256	70.00	Put	17/06/2022	10:1	0.45	0.46	32.00	-0.44	-6.77	8.12	-0.23
ALZFJB	114374270	72.50	Call	16/09/2022	10:1	0.56	0.57	30.18	0.50	6.27	9.86	0.20
ALCPJB	114374261	75.00	Call	16/12/2022	10:1	0.57	0.58	29.40	0.46	5.68	13.52	0.22
ALCSJB	113841786	72.00	Call	18/03/2022	10:1	0.21	0.22	34.89	0.46	14.98	4.24	0.22
ALZEJB	113841785	72.00	Call	17/06/2022	10:1	0.44	0.45	31.14	0.50	7.92	7.47	0.20
ALCDJB	113841783	75.00	Call	18/03/2022	10:1	0.10	0.11	33.91	0.28	18.28	6.91	0.35
ALCBJB	113841782	75.00	Call	17/06/2022	10:1	0.31	0.32	30.21	0.40	8.94	9.86	0.25
ALZBJB	112951253	80.00	Call	18/03/2022	20:1	0.02	0.03	34.67	0.10	11.49	13.23	2.06
ALZAJB	112951252	80.00	Call	17/06/2022	20:1	0.08	0.09	29.51	0.26	10.17	14.92	0.78
ALCZJB	112951251	80.00	Call	16/09/2022	20:1	0.13	0.14	28.52	0.32	8.13	16.32	0.63
ALCYJB	112951250	80.00	Call	16/12/2022	20:1	0.19	0.20	28.54	0.36	6.43	18.01	0.55
ALCUJB	112951154	75.00	Call	18/03/2022	20:1	0.05	0.06	33.91	0.28	16.75	7.05	0.71
ALCTJB	112951153	75.00	Call	17/06/2022	20:1	0.16	0.17	30.21	0.40	8.41	10.14	0.50
ALCNJB	112951151	75.00	Call	16/12/2022	20:1	0.28	0.29	29.40	0.46	5.68	13.52	0.43
ALCOJB	112951152	75.00	Call	16/09/2022	20:1	0.22	0.23	29.52	0.44	6.80	11.83	0.46
ALPPJB	112417213	65.00	Put	18/03/2022	20:1	0.05	0.06	42.19	-0.18	-10.86	10.37	-1.09
ALCKJB	112003664	65.00	Call	17/06/2022	20:1	0.44	0.45	34.73	0.71	5.62	3.96	0.28
ALCLJB	112003665	65.00	Call	18/03/2022	20:1	0.36	0.37	42.19	0.82	7.85	1.71	0.24
ALCHJB	112003663	65.00	Call	16/09/2022	20:1	0.50	0.51	32.79	0.68	4.75	5.65	0.29
ALCGJB	112003662	65.00	Call	16/12/2022	20:1	0.54	0.55	32.13	0.67	4.32	6.77	0.30
ALCXJB	110676201	70.00	Call	16/09/2022	20:1	0.34	0.35	30.95	0.56	5.74	8.18	0.35
ALCRJB	110676200	70.00	Call	16/12/2022	20:1	0.40	0.41	30.60	0.57	4.93	9.86	0.35
ALCQJB	59104594	70.00	Call	18/03/2022	20:1	0.16	0.17	36.23	0.59	12.31	3.12	0.34
ALCIJB	59104593	70.00	Call	17/06/2022	20:1	0.27	0.28	32.00	0.57	7.19	6.21	0.35
ALCFJB	58705699	60.00	Call	18/03/2022	20:1	0.60	0.61	52.44	0.91	5.32	1.43	0.22
ALCEJB	58705698	60.00	Call	17/06/2022	20:1	0.64	0.65	38.36	0.82	4.47	2.56	0.24
<b>ams-OSRAM AG</b>		<b>Ref. 15.48</b>										
AMXRJB	115418080	14.50	Call	18/03/2022	5:1	0.31	0.32	60.51	0.69	6.69	4.04	0.07
AMXQJB	115418079	14.75	Call	17/06/2022	5:1	0.46	0.47	55.89	0.62	4.08	10.50	0.08
AMXSJB	115418078	15.00	Call	16/09/2022	5:1	0.53	0.54	53.95	0.61	3.48	14.38	0.08
AMXKJB	115418077	14.50	Call	16/12/2022	5:1	0.68	0.69	54.48	0.64	2.89	15.99	0.08
AMXJJB	115418076	14.75	Call	16/06/2023	5:1	0.80	0.81	54.12	0.65	2.47	21.49	0.08

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AMXIJB	115418075	14.50	Call	17/03/2023	5:1	<b>0.77</b>	<b>0.78</b>	54.39	0.65	2.58	18.90	0.08
AMXPJB	115418074	14.50	Put	17/06/2022	5:1	<b>0.28</b>	<b>0.29</b>	56.49	-0.36	-3.85	15.67	-0.14
AMYRJB	115417888	15.50	Call	17/06/2022	5:1	<b>0.37</b>	<b>0.38</b>	54.21	0.56	4.52	12.44	0.09
AMYQJB	115417887	15.25	Call	16/12/2022	5:1	<b>0.60</b>	<b>0.61</b>	53.51	0.60	3.06	18.26	0.08
AMYSJB	115417886	15.50	Call	17/03/2023	6:1	<b>0.54</b>	<b>0.55</b>	53.38	0.60	2.83	21.49	0.10
AMYOJB	115417885	15.75	Call	16/06/2023	6:1	<b>0.59</b>	<b>0.60</b>	53.31	0.60	2.60	25.04	0.10
AMSYJB	114377596	16.50	Call	16/06/2023	7:1	<b>0.47</b>	<b>0.48</b>	52.81	0.57	2.64	28.34	0.12
AMSNJB	114377595	17.50	Call	16/06/2023	7:1	<b>0.41</b>	<b>0.42</b>	52.28	0.53	2.81	32.08	0.13
AMSIJB	114377594	16.00	Call	17/03/2023	7:1	<b>0.44</b>	<b>0.45</b>	52.95	0.58	2.85	23.75	0.12
AMSLJB	114377480	16.00	Call	17/06/2022	5:1	<b>0.32</b>	<b>0.33</b>	53.30	0.51	4.80	14.05	0.10
AMSDJB	114377479	15.75	Call	16/09/2022	5:1	<b>0.45</b>	<b>0.46</b>	52.94	0.56	3.75	16.64	0.09
AMSEJB	114377478	16.00	Call	16/12/2022	5:1	<b>0.53</b>	<b>0.54</b>	52.66	0.56	3.22	20.84	0.09
AMPRJB	114377477	16.00	Put	17/06/2022	5:1	<b>0.42</b>	<b>0.43</b>	53.30	-0.49	-3.52	10.50	-0.10
AMSZJB	114376986	16.00	Call	17/06/2022	5:1	<b>0.32</b>	<b>0.33</b>	53.30	0.51	4.80	14.05	0.10
AMSXJB	114376985	17.00	Call	16/12/2022	5:1	<b>0.46</b>	<b>0.47</b>	51.78	0.51	3.35	25.04	0.10
AMSVJB	114374821	16.75	Call	16/09/2022	6:1	<b>0.31</b>	<b>0.32</b>	51.93	0.49	3.97	20.65	0.12
AMSPJB	114374351	17.00	Put	17/06/2022	4:1	<b>0.68</b>	<b>0.69</b>	52.04	-0.57	-3.22	7.98	-0.07
AMSMJB	113841797	17.00	Call	16/09/2022	4:1	<b>0.44</b>	<b>0.45</b>	51.74	0.48	4.10	21.49	0.08
AMSUJB	113841798	17.25	Call	18/03/2022	4:1	<b>0.07</b>	<b>0.08</b>	52.36	0.22	10.78	13.54	0.18
AMSGJB	113841795	17.50	Call	17/06/2022	4:1	<b>0.26</b>	<b>0.27</b>	51.66	0.39	5.53	20.06	0.10
AMSBJB	113841794	18.25	Call	16/12/2022	4:1	<b>0.47</b>	<b>0.48</b>	50.99	0.44	3.58	30.34	0.09
AMSAJB	113573560	17.00	Call	16/12/2022	7:1	<b>0.31</b>	<b>0.32</b>	51.78	0.51	3.51	24.33	0.14
AMSJJB	112951134	19.00	Call	16/09/2022	7:1	<b>0.17</b>	<b>0.18</b>	50.88	0.36	4.43	30.92	0.19
AMPHJB	112951133	18.50	Put	18/03/2022	7:1	<b>0.45</b>	<b>0.46</b>	60.31	-0.87	-4.16	1.26	-0.08
AMSCJB	112416921	17.50	Call	16/09/2022	7:1	<b>0.23</b>	<b>0.24</b>	51.42	0.45	4.11	23.94	0.16
AMPIJB	112416920	17.00	Put	18/03/2022	7:1	<b>0.26</b>	<b>0.27</b>	51.42	-0.75	-6.12	2.36	-0.09
AMSTJB	110797261	17.00	Call	18/03/2022	7:1	<b>0.04</b>	<b>0.05</b>	51.42	0.25	11.18	12.12	0.28
AMSRJB	110797260	16.00	Call	18/03/2022	7:1	<b>0.08</b>	<b>0.09</b>	51.02	0.42	10.33	7.46	0.17
AMSOJB	110797259	16.50	Call	17/06/2022	7:1	<b>0.20</b>	<b>0.21</b>	52.58	0.47	4.93	16.12	0.15
AMSKJB	110797258	18.00	Call	16/12/2022	7:1	<b>0.27</b>	<b>0.28</b>	51.12	0.46	3.60	28.98	0.15
AMXOJB	110676253	20.00	Call	16/12/2022	8:1	<b>0.18</b>	<b>0.19</b>	50.37	0.36	3.70	39.06	0.22
AMYDJB	110182715	18.50	Call	18/03/2022	8:1	<b>0.02</b>	<b>0.03</b>	60.31	0.13	8.69	21.10	0.59
AMYBJB	110182714	20.00	Call	17/06/2022	8:1	<b>0.06</b>	<b>0.07</b>	51.75	0.23	6.26	32.86	0.35
AMZZJB	110182713	18.00	Call	17/06/2022	8:1	<b>0.11</b>	<b>0.12</b>	51.42	0.35	5.61	22.52	0.23

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AMSWJB	59767357	22.00	Call	17/06/2022	8:1	0.04	0.05	53.66	0.15	5.86	44.75	0.53
AMSSJB	59520501	24.50	Call	18/03/2022	8:1	0.00	0.01	67.17	0.00	0.74	58.89	19.10
AMSQJB	59520500	26.00	Call	17/06/2022	8:1	0.02	0.03	60.21	0.08	5.40	69.56	0.96
AMSHJB	58705751	22.50	Call	18/03/2022	7:1	0.00	0.01	67.17	0.02	3.31	45.89	4.25
AMSFJB	58705750	24.00	Call	17/06/2022	7:1	0.03	0.04	56.76	0.11	6.03	56.90	0.64
AMXDJB	58705553	20.00	Call	18/03/2022	7:1	0.01	0.02	66.19	0.07	7.97	30.15	0.97
<b>Autoneum Holding AG</b>		<b>Ref. 161.90</b>										
AUTFJB	114377548	200.00	Call	17/03/2023	50:1	0.30	0.31	42.17	0.39	4.05	33.11	1.29
AUTUJB	114376745	160.00	Call	16/09/2022	25:1	0.90	0.91	45.47	0.58	4.10	12.88	0.43
AUTVJB	114376744	160.00	Call	16/12/2022	25:1	1.06	1.07	44.84	0.59	3.55	15.35	0.43
AUTSJB	114376258	150.00	Call	17/06/2022	50:1	0.47	0.48	48.98	0.66	4.44	7.47	0.76
AUGPJB	114374228	150.00	Put	17/06/2022	25:1	0.46	0.47	48.98	-0.34	-4.71	14.61	-0.73
AUTMJB	113841716	150.00	Call	18/03/2022	25:1	0.69	0.70	65.73	0.71	6.53	3.46	0.35
AUTKJB	113841715	150.00	Call	17/06/2022	25:1	0.94	0.95	48.98	0.66	4.49	7.32	0.38
AUTIJB	113841711	175.00	Call	18/03/2022	25:1	0.16	0.17	53.26	0.30	11.52	10.72	0.83
AUTHJB	113841709	175.00	Call	17/06/2022	25:1	0.42	0.43	43.79	0.42	6.31	14.73	0.60
AUTGJB	113573486	150.00	Call	18/03/2022	50:1	0.37	0.38	65.73	0.71	6.01	4.39	0.71
AUTEJB	113573485	175.00	Call	17/06/2022	50:1	0.21	0.22	43.79	0.42	6.16	14.89	1.19
AUTDJB	113573484	175.00	Call	16/09/2022	50:1	0.32	0.33	43.54	0.47	4.56	18.28	1.07
AUTCJB	113573483	175.00	Call	16/12/2022	50:1	0.40	0.41	43.34	0.49	3.89	20.75	1.01
AUPPJB	112951240	175.00	Put	18/03/2022	50:1	0.36	0.37	53.26	-0.70	-6.11	3.34	-0.72
AUTZJB	110676203	200.00	Call	16/09/2022	50:1	0.18	0.19	42.76	0.30	5.19	29.40	1.64
AUTXJB	110676202	225.00	Call	16/12/2022	50:1	0.15	0.16	41.96	0.24	4.92	43.92	2.06
AUTLJB	110182744	200.00	Call	18/03/2022	50:1	0.01	0.02	59.77	0.09	14.77	24.15	5.48
AUTBJB	58705690	175.00	Call	18/03/2022	50:1	0.08	0.09	53.26	0.30	10.88	10.87	1.65
AUTAJB	58705689	200.00	Call	17/06/2022	50:1	0.09	0.10	43.19	0.22	7.20	26.62	2.25
<b>Bachem Holding AG</b>		<b>Ref. 519.00</b>										
BANPJB	115675235	525.00	Put	17/06/2022	250:1	0.28	0.29	56.00	-0.46	-3.30	12.81	-5.42
BANVJB	115418117	600.00	Call	17/06/2022	125:1	0.26	0.27	54.23	0.36	5.60	22.11	3.43
BAZOJB	115418118	515.00	Call	17/06/2022	125:1	0.51	0.52	56.50	0.57	4.52	11.75	2.21
BANUJB	115418116	650.00	Call	17/06/2022	125:1	0.17	0.18	54.58	0.27	6.27	29.58	4.60
BAZQJB	115418115	550.00	Call	16/09/2022	125:1	0.53	0.54	52.80	0.51	3.94	18.98	2.44
BANMJB	115418114	650.00	Call	16/09/2022	125:1	0.29	0.30	51.76	0.34	4.73	32.47	3.66
BANJJB	115418113	525.00	Call	16/12/2022	125:1	0.72	0.73	51.92	0.57	3.27	18.74	2.17

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BANEJB	115418112	625.00	Call	16/12/2022	125:1	<b>0.44</b>	<b>0.45</b>	50.46	0.42	3.87	31.26	2.98
BANDJB	115418111	550.00	Call	17/03/2023	125:1	<b>0.74</b>	<b>0.75</b>	50.85	0.55	3.05	24.04	2.27
BAWMJB	114377221	690.00	Call	17/03/2023	250:1	<b>0.22</b>	<b>0.23</b>	49.79	0.37	3.38	44.03	6.68
BAWLJB	114377220	710.00	Call	16/06/2023	250:1	<b>0.24</b>	<b>0.25</b>	49.48	0.38	3.19	48.84	6.51
BAWBJB	114376431	700.00	Call	18/03/2022	125:1	<b>0.01</b>	<b>0.02</b>	65.34	0.04	8.49	35.36	30.57
BAWAJB	114376430	715.00	Call	17/06/2022	125:1	<b>0.11</b>	<b>0.12</b>	55.45	0.18	6.37	40.66	6.79
BAXZJB	114376429	750.00	Call	16/09/2022	125:1	<b>0.17</b>	<b>0.18</b>	52.42	0.22	5.15	48.84	5.60
BAXYJB	114376428	700.00	Call	16/12/2022	125:1	<b>0.31</b>	<b>0.32</b>	50.24	0.32	4.20	42.58	3.86
BAXXJB	114376427	780.00	Call	16/12/2022	125:1	<b>0.22</b>	<b>0.23</b>	50.56	0.25	4.44	55.83	5.09
BATPJB	114376328	635.00	Put	17/06/2022	250:1	<b>0.60</b>	<b>0.61</b>	54.37	-0.70	-2.39	7.03	-3.55
BAGPJB	114376327	590.00	Put	17/06/2022	250:1	<b>0.45</b>	<b>0.46</b>	54.29	-0.62	-2.78	8.48	-4.06
BARPJB	114374672	730.00	Put	18/03/2022	250:1	<b>0.86</b>	<b>0.87</b>	65.34	-0.98	-2.33	1.25	-2.56
BAXPJB	114374291	780.00	Put	17/06/2022	125:1	<b>2.19</b>	<b>2.20</b>	55.86	-0.88	-1.66	2.70	-1.42
BAZYJB	113841944	800.00	Call	18/03/2022	125:1	<b>0.01</b>	<b>0.02</b>	65.34	0.01	1.11	54.62	233.65
BAZDJB	113841943	850.00	Call	18/03/2022	125:1	<b>0.01</b>	<b>0.02</b>	65.34	0.00	0.36	64.26	333.50
BANXJB	113841942	825.00	Call	17/06/2022	125:1	<b>0.04</b>	<b>0.05</b>	55.93	0.09	7.38	60.16	14.06
BANWJB	113841941	860.00	Call	17/06/2022	125:1	<b>0.03</b>	<b>0.04</b>	55.93	0.07	7.20	66.67	18.01
BANNJB	113841939	880.00	Call	16/09/2022	125:1	<b>0.08</b>	<b>0.09</b>	53.68	0.13	5.95	71.72	9.70
BANOJB	113841940	830.00	Call	16/09/2022	125:1	<b>0.11</b>	<b>0.12</b>	53.29	0.16	5.52	62.81	7.83
BANGJB	113841938	840.00	Call	16/12/2022	125:1	<b>0.17</b>	<b>0.18</b>	51.09	0.20	4.64	66.18	6.21
BANFJB	113841937	900.00	Call	16/12/2022	125:1	<b>0.13</b>	<b>0.14</b>	51.77	0.17	4.94	76.78	7.51
BAZXJB	112951473	790.00	Call	18/03/2022	250:1	<b>0.01</b>	<b>0.02</b>	65.34	0.01	0.69	53.18	276.00
BAZUJB	112951472	850.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	65.34	0.00	0.33	64.31	336.00
BAZRJB	112951471	825.00	Call	17/06/2022	250:1	<b>0.02</b>	<b>0.03</b>	55.93	0.09	6.15	60.40	28.12
BANZJB	112951469	820.00	Call	16/09/2022	250:1	<b>0.06</b>	<b>0.07</b>	53.20	0.17	4.94	61.37	15.02
BAZAJB	112951470	810.00	Call	16/12/2022	250:1	<b>0.10</b>	<b>0.11</b>	50.80	0.22	4.19	61.37	11.26
BAZNJB	112951094	700.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	65.34	0.04	7.72	35.40	61.14
BAZMJB	112951093	725.00	Call	17/06/2022	250:1	<b>0.05</b>	<b>0.06</b>	55.54	0.17	5.98	42.58	14.46
BAZLJB	112951092	670.00	Call	17/06/2022	250:1	<b>0.07</b>	<b>0.08</b>	54.90	0.24	6.28	32.95	10.34
BAZGJB	112951091	650.00	Call	16/09/2022	250:1	<b>0.15</b>	<b>0.16</b>	51.76	0.34	4.44	32.95	7.31
BAZCJB	112951089	740.00	Call	16/12/2022	250:1	<b>0.13</b>	<b>0.14</b>	50.34	0.28	4.18	49.33	8.87
BAZEJB	112951090	750.00	Call	16/09/2022	250:1	<b>0.09</b>	<b>0.10</b>	52.42	0.22	4.63	49.33	11.20
BAKPJB	112951087	600.00	Put	18/03/2022	250:1	<b>0.37</b>	<b>0.38</b>	64.39	-0.79	-4.33	2.70	-3.15
BANTJB	112003787	540.00	Call	18/03/2022	250:1	<b>0.10</b>	<b>0.11</b>	65.18	0.44	8.21	9.34	5.75

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BANSJB	112003786	580.00	Call	18/03/2022	250:1	0.05	0.06	63.85	0.27	9.32	14.64	9.28
BANRJB	112003785	610.00	Call	18/03/2022	250:1	0.03	0.04	64.65	0.18	9.35	19.46	13.88
BANYJB	112003784	575.00	Call	17/06/2022	250:1	0.16	0.17	54.47	0.42	5.12	18.98	5.97
BANIJB	112003783	560.00	Call	16/09/2022	250:1	0.25	0.26	52.59	0.49	3.94	20.42	5.07
BANHJB	112003782	590.00	Call	16/09/2022	250:1	0.21	0.22	52.13	0.44	4.14	24.28	5.70
BANAJB	112003360	550.00	Call	17/06/2022	200:1	0.25	0.26	55.05	0.48	4.78	15.99	4.18
BAPEJB	111172103	525.00	Put	18/03/2022	150:1	0.26	0.27	66.73	-0.50	-6.35	6.65	-3.03
BANQJB	111171912	515.00	Call	18/03/2022	250:1	0.16	0.17	68.11	0.55	6.73	7.42	4.54
BANLJB	110797307	490.00	Call	18/03/2022	250:1	0.22	0.23	72.20	0.66	5.85	5.64	3.81
BANKJB	110797306	500.00	Call	17/06/2022	250:1	0.31	0.32	57.35	0.60	3.91	11.75	4.15
BANCJB	110182826	380.00	Call	18/03/2022	250:1	0.58	0.59	94.44	0.92	3.23	1.78	2.71
BANBJB	110182825	390.00	Call	17/06/2022	250:1	0.60	0.61	66.30	0.83	2.82	4.58	3.01
<b>Baloise Holding AG</b>		<b>Ref. 157.40</b>										
BALMJB	114377607	165.00	Call	17/03/2023	25:1	0.37	0.38	23.62	0.41	6.80	10.86	0.61
BALAJB	114377606	170.00	Call	16/06/2023	25:1	0.35	0.36	23.10	0.37	6.53	13.72	0.67
BALPJB	114377504	160.00	Put	18/03/2022	30:1	0.20	0.21	28.09	-0.58	-14.51	2.35	-0.52
BALWJB	114377300	150.00	Call	17/03/2023	30:1	0.56	0.57	25.18	0.59	5.40	6.16	0.51
BALXJB	114377302	150.00	Call	16/06/2023	30:1	0.58	0.59	24.61	0.58	5.19	6.54	0.51
BALVJB	114374837	150.00	Call	18/03/2022	20:1	0.49	0.50	33.01	0.73	11.49	1.65	0.27
BALUJB	114374836	155.00	Call	16/09/2022	20:1	0.52	0.53	24.52	0.54	8.07	5.21	0.37
BAPLJB	114374349	137.50	Put	17/06/2022	15:1	0.27	0.28	29.92	-0.25	-9.35	15.31	-0.60
BALTJB	113841808	145.00	Call	16/09/2022	15:1	1.13	1.14	26.53	0.71	6.50	2.99	0.21
BALRJB	113841807	140.00	Call	18/03/2022	15:1	1.24	1.25	41.68	0.88	7.37	0.86	0.17
BALFJB	113841805	145.00	Call	17/06/2022	15:1	1.05	1.06	27.57	0.75	7.42	2.22	0.20
BALEJB	113841804	147.50	Call	16/12/2022	15:1	1.11	1.12	25.64	0.64	5.98	4.38	0.23
BAWPJB	112417188	145.00	Put	18/03/2022	30:1	0.05	0.06	36.86	-0.18	-15.51	9.02	-1.69
BALJJB	112416963	145.00	Call	16/09/2022	35:1	0.47	0.48	26.53	0.71	6.62	2.80	0.50
BALIJB	112416962	160.00	Call	16/09/2022	30:1	0.26	0.27	23.75	0.46	8.85	6.80	0.66
BALCJB	112416961	140.00	Call	16/12/2022	35:1	0.61	0.62	26.93	0.74	5.35	2.73	0.47
BALHJB	112003604	140.00	Call	18/03/2022	35:1	0.53	0.54	41.68	0.88	7.31	0.95	0.40
BALKJB	111171742	150.00	Call	17/06/2022	35:1	0.34	0.35	26.22	0.67	8.55	3.08	0.53
BALSJB	111171741	155.00	Call	16/12/2022	35:1	0.34	0.35	24.55	0.53	6.83	6.26	0.66
BALQJB	110676496	170.00	Call	16/12/2022	30:1	0.21	0.22	23.08	0.33	7.90	12.20	0.91
BALLJB	59767417	170.00	Call	18/03/2022	30:1	0.02	0.03	26.58	0.13	22.88	8.58	2.29

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BALGJB	59767416	180.00	Call	17/06/2022	30:1	0.03	0.04	23.23	0.12	16.28	15.12	2.42
BALDJB	58705712	165.00	Call	17/06/2022	30:1	0.14	0.15	23.56	0.35	12.21	7.69	0.86
BALBJB	58705545	160.00	Call	18/03/2022	30:1	0.12	0.13	28.09	0.42	16.92	4.13	0.72
<b>Barry Callebaut AG</b>		<b>Ref. 2,116.00</b>										
BAPQJB	115675148	2,000.00	Put	16/09/2022	300:1	0.38	0.39	26.59	-0.36	-6.48	11.01	-8.37
BARBJB	114377552	2,300.00	Call	17/03/2023	400:1	0.31	0.32	23.36	0.40	6.56	14.74	10.08
BARXJB	114376743	2,200.00	Call	16/09/2022	200:1	0.56	0.57	24.24	0.44	8.21	9.36	4.52
BARWJB	114376742	2,300.00	Call	16/12/2022	200:1	0.51	0.52	23.34	0.38	7.64	13.61	5.32
BAQPJB	114374255	2,100.00	Put	17/06/2022	150:1	0.80	0.81	26.57	-0.46	-7.95	6.50	-3.29
BARVJB	113841791	2,200.00	Call	18/03/2022	150:1	0.16	0.17	26.88	0.29	24.21	5.17	5.14
BARJJB	113841790	2,100.00	Call	18/03/2022	150:1	0.45	0.46	29.20	0.55	16.94	2.50	2.71
BARFJB	113841789	2,100.00	Call	17/06/2022	150:1	0.85	0.86	26.57	0.54	8.91	5.34	2.76
BARCJB	113841788	2,200.00	Call	17/06/2022	150:1	0.53	0.54	25.18	0.41	10.75	7.80	3.64
BAPPJB	112417212	2,250.00	Put	18/03/2022	400:1	0.38	0.39	26.87	-0.81	-11.01	1.04	-4.93
BARRJB	112003660	2,400.00	Call	18/03/2022	350:1	0.00	0.01	28.61	0.04	18.59	13.65	81.30
BARMJB	112003659	2,400.00	Call	17/06/2022	350:1	0.08	0.09	24.13	0.19	12.66	14.91	18.57
BARDJB	112003658	2,500.00	Call	16/09/2022	350:1	0.09	0.10	23.14	0.18	11.17	19.80	18.94
BARAJB	112003657	2,500.00	Call	16/12/2022	350:1	0.14	0.15	22.73	0.23	9.28	20.63	15.20
BARQJB	110797460	2,100.00	Call	18/03/2022	300:1	0.23	0.24	29.20	0.55	16.24	2.65	5.43
BAROJB	110797459	2,100.00	Call	17/06/2022	300:1	0.43	0.44	26.57	0.54	8.71	5.48	5.52
BARNJB	110797458	2,100.00	Call	16/09/2022	300:1	0.54	0.55	25.28	0.55	6.99	7.04	5.50
BARLJB	110676205	2,200.00	Call	16/09/2022	400:1	0.27	0.28	24.24	0.44	8.36	9.26	9.04
BARKJB	110676204	2,200.00	Call	16/12/2022	400:1	0.35	0.36	23.94	0.46	6.78	10.78	8.67
BARHJB	58705697	2,200.00	Call	18/03/2022	400:1	0.07	0.08	26.88	0.29	19.29	5.48	13.71
BAREJB	58705696	2,200.00	Call	17/06/2022	400:1	0.20	0.21	25.18	0.41	10.37	7.94	9.72
<b>Basilea Pharmaceutica AG</b>		<b>Ref. 37.58</b>										
BSLOJB	115675291	37.50	Call	17/03/2023	15:1	0.47	0.48	46.90	0.59	3.09	18.95	0.25
BSLNJB	115675290	40.00	Call	16/06/2023	15:1	0.45	0.46	46.14	0.55	3.01	24.80	0.27
BSLLJB	115417883	47.50	Call	17/03/2023	15:1	0.24	0.25	45.35	0.39	3.90	36.38	0.39
BSLJJB	115417882	52.50	Call	16/06/2023	15:1	0.23	0.24	46.15	0.35	3.67	49.28	0.43
BSLHJB	114377593	42.50	Call	17/03/2023	20:1	0.27	0.28	45.51	0.48	3.24	27.99	0.41
BSLFJB	114377592	45.00	Call	16/06/2023	20:1	0.25	0.26	45.53	0.46	3.33	33.58	0.43
BSLXJB	114376272	37.50	Call	18/03/2022	15:1	0.15	0.16	57.23	0.53	8.29	6.21	0.28
BSZDJB	114376273	36.00	Call	17/06/2022	15:1	0.32	0.33	48.76	0.61	4.59	9.13	0.25

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BSZBJB	114376274	40.00	Call	16/09/2022	15:1	0.29	0.30	46.89	0.49	4.13	18.41	0.30
BSZAJB	114376275	37.50	Call	16/12/2022	15:1	0.42	0.43	46.98	0.58	3.38	16.95	0.26
BSLZJB	114376180	40.00	Call	18/03/2022	15:1	0.08	0.09	55.23	0.35	9.76	10.03	0.43
BSLYJB	114376179	40.00	Call	17/06/2022	15:1	0.19	0.20	46.79	0.45	5.68	14.42	0.33
BLPPJB	114376178	38.00	Put	17/06/2022	15:1	0.29	0.30	47.48	-0.47	-3.90	10.86	-0.32
BSZPJB	114374347	41.00	Put	17/06/2022	10:1	0.60	0.61	46.69	-0.58	-3.60	7.13	-0.17
BSLWJB	113841818	42.50	Call	18/03/2022	10:1	0.06	0.07	57.33	0.22	11.62	14.95	0.46
BSLQJB	113841817	46.00	Call	16/09/2022	10:1	0.23	0.24	45.58	0.33	5.21	28.79	0.30
BSLDJB	113841815	46.00	Call	17/06/2022	10:1	0.14	0.15	48.11	0.27	6.66	26.40	0.38
BSLCJB	113841814	45.00	Call	16/12/2022	10:1	0.34	0.35	44.92	0.40	4.28	29.06	0.25
BSLRJB	113573402	45.00	Call	16/09/2022	20:1	0.12	0.13	45.61	0.36	5.15	26.66	0.56
BSLEJB	113573401	42.50	Call	16/12/2022	20:1	0.21	0.22	45.19	0.46	3.89	24.80	0.44
BSLMJB	112416917	50.00	Call	16/09/2022	20:1	0.08	0.09	46.05	0.25	5.28	37.84	0.79
BSLPJB	112416916	45.00	Put	18/03/2022	20:1	0.41	0.42	62.85	-0.86	-3.83	2.61	-0.23
BSLBJB	110797466	47.50	Call	16/12/2022	20:1	0.15	0.16	44.99	0.35	4.10	34.91	0.57
BSLUJB	110676241	55.00	Call	16/12/2022	20:1	0.09	0.10	46.70	0.24	4.50	51.68	0.83
BSLVJB	59767386	45.00	Call	17/06/2022	25:1	0.06	0.07	47.60	0.29	6.23	24.40	0.86
BSLTJB	59767356	45.00	Call	18/03/2022	20:1	0.01	0.02	62.85	0.14	13.50	20.81	1.39
BSLSJB	59767355	52.50	Call	18/03/2022	20:1	0.01	0.02	85.52	0.07	8.15	40.61	2.71
BSLIJB	59767354	50.00	Call	17/06/2022	20:1	0.05	0.06	51.12	0.19	6.06	36.24	1.03
BSLKJB	59520536	67.50	Call	18/03/2022	20:1	0.01	0.02	92.34	0.01	0.94	80.47	24.87
BSLGJB	58705747	57.50	Call	18/03/2022	20:1	0.00	0.01	91.69	0.04	6.54	53.65	4.79
BSLAJB	58705746	60.00	Call	17/06/2022	20:1	0.03	0.04	62.53	0.12	5.68	61.79	1.65
<b>BB Biotech AG</b>		<b>Ref. 62.40</b>										
BIZAJB	115675292	62.50	Call	16/09/2022	15:1	0.33	0.34	36.15	0.48	5.93	8.33	0.31
BIOYJB	115418073	65.00	Call	17/06/2022	15:1	0.18	0.19	36.57	0.39	8.52	8.73	0.39
BIOOJB	115417884	67.50	Call	16/12/2022	15:1	0.29	0.30	35.01	0.39	5.47	15.38	0.38
BIOMJB	115417702	70.00	Call	18/03/2022	12:1	0.04	0.05	40.30	0.14	14.40	13.14	0.87
BIOLJB	115417701	70.00	Call	16/09/2022	15:1	0.17	0.18	34.26	0.30	6.89	16.51	0.50
BIPWJB	115417700	67.50	Put	18/03/2022	12:1	0.51	0.52	40.19	-0.77	-7.68	1.83	-0.16
BIOBJB	114377475	75.00	Call	16/09/2022	15:1	0.10	0.11	33.49	0.20	7.75	22.84	0.73
BIOEJB	114377476	72.50	Call	17/06/2022	20:1	0.04	0.05	34.91	0.18	10.93	17.79	1.14
BIOGJB	114377474	72.50	Call	16/12/2022	20:1	0.15	0.16	34.32	0.30	5.94	21.31	0.66
BIOUJB	114376980	77.50	Call	16/09/2022	10:1	0.11	0.12	33.22	0.17	8.70	26.12	0.60

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BIOWJB	114376979	75.00	Call	16/12/2022	10:1	0.25	0.26	34.09	0.27	6.36	24.36	0.38
BIOXJB	114376271	77.50	Call	17/06/2022	15:1	0.03	0.04	34.58	0.10	10.12	25.16	1.54
BIOVJB	114376270	80.00	Call	16/12/2022	15:1	0.11	0.12	33.84	0.20	6.89	31.09	0.75
BIPLJB	114374585	80.00	Put	18/03/2022	15:1	1.19	1.20	42.91	-0.99	-3.42	0.64	-0.15
BIOPJB	114374348	77.50	Put	17/06/2022	10:1	1.88	1.89	34.58	-0.90	-2.98	6.09	-0.11
BIOQJB	113841813	85.00	Call	16/09/2022	10:1	0.05	0.06	32.80	0.09	9.11	37.18	1.14
BIOTJB	113841812	82.50	Call	18/03/2022	10:1	0.01	0.01	42.96	0.01	3.54	32.37	17.63
BIONJB	113841810	87.50	Call	17/06/2022	10:1	0.01	0.02	34.60	0.03	8.47	40.54	3.68
BIOSJB	113841809	85.00	Call	16/12/2022	10:1	0.12	0.13	33.83	0.15	7.10	38.30	0.68
BIOKJB	113573559	82.50	Call	16/09/2022	20:1	0.03	0.04	32.88	0.11	8.52	33.49	1.83
BIOJJB	112951333	92.50	Call	18/03/2022	15:1	0.00	0.01	42.96	0.00	0.06	48.50	30.40
BPIOJB	112951332	87.50	Put	18/03/2022	15:1	1.68	1.70	42.96	-1.00	-2.45	0.62	-0.15
BIOCJB	112416919	90.00	Call	17/06/2022	20:1	0.00	0.01	34.61	0.02	5.45	44.58	10.40
BIOHJB	112416918	92.50	Call	16/09/2022	20:1	0.01	0.02	32.68	0.04	6.85	48.88	4.56
BIOZJB	110676495	87.50	Call	16/12/2022	20:1	0.05	0.06	33.90	0.13	6.63	42.15	1.57
BIORJB	110676252	85.00	Call	17/06/2022	20:1	0.00	0.01	34.60	0.04	9.11	36.63	5.27
BIOIJB	59520468	105.00	Call	18/03/2022	20:1	0.00	0.01	42.96	0.00	0.00	68.62	43.00
BIOFJB	59104391	85.00	Call	18/03/2022	12:1	0.00	0.01	42.96	0.00	1.18	36.43	48.12
BIODJB	58705748	75.00	Call	18/03/2022	12:1	0.00	0.02	42.09	0.05	15.87	20.48	2.62
<b>Belimo Holding AG</b>		<b>Ref. 493.50</b>										
BEAAJB	115418161	525.00	Call	17/03/2023	80:1	0.78	0.79	38.73	0.50	3.92	19.19	1.59
BEABJB	115418162	475.00	Call	17/03/2023	80:1	1.06	1.07	39.94	0.60	3.47	13.60	1.33
BEZQJB	114377219	575.00	Call	16/06/2023	100:1	0.52	0.53	37.66	0.43	3.98	27.25	2.34
BEZNJB	114377218	600.00	Call	17/03/2023	100:1	0.38	0.39	37.52	0.36	4.58	29.48	2.76
BEFPJB	114376326	515.00	Put	17/06/2022	50:1	1.23	1.24	41.85	-0.55	-4.34	8.21	-0.92
BEGPJB	114376325	485.00	Put	17/06/2022	50:1	0.92	0.93	43.33	-0.44	-4.69	11.14	-1.13
BEZOJB	114374671	590.00	Call	18/03/2022	50:1	0.02	0.03	48.08	0.08	25.63	19.86	6.42
BERPJB	114374670	525.00	Put	18/03/2022	50:1	0.90	0.91	50.05	-0.67	-7.24	2.84	-0.75
BEAPJB	114374290	500.00	Put	17/06/2022	25:1	2.10	2.12	42.53	-0.49	-4.60	9.42	-0.51
BEZIJB	113841933	550.00	Call	18/03/2022	25:1	0.27	0.29	48.63	0.20	13.86	12.92	1.23
BEZJJB	113841934	520.00	Call	18/03/2022	25:1	0.59	0.61	50.45	0.36	11.72	8.46	0.69
BEZHJB	113841932	525.00	Call	17/06/2022	25:1	1.21	1.23	41.46	0.42	6.76	12.61	0.59
BEATJB	113841931	575.00	Call	17/06/2022	25:1	0.66	0.68	40.09	0.27	7.76	19.96	0.94
BEZMJB	113841930	530.00	Call	16/09/2022	25:1	1.65	1.67	39.86	0.45	5.28	15.86	0.56

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BEAKJB	113841929	600.00	Call	16/09/2022	25:1	<b>0.85</b>	<b>0.87</b>	38.61	0.28	6.41	25.99	0.89
BEAGJB	113841928	520.00	Call	16/12/2022	25:1	<b>2.20</b>	<b>2.22</b>	39.20	0.49	4.40	16.62	0.51
BEACJB	113841927	570.00	Call	16/12/2022	25:1	<b>1.51</b>	<b>1.53</b>	38.15	0.39	4.98	23.25	0.65
BEZFJB	112951467	550.00	Call	18/03/2022	50:1	<b>0.14</b>	<b>0.15</b>	48.63	0.20	13.40	12.97	2.46
BEZEJB	112951466	580.00	Call	17/06/2022	50:1	<b>0.31</b>	<b>0.32</b>	40.01	0.25	7.84	20.77	1.97
BEZBJB	112951465	600.00	Call	16/09/2022	50:1	<b>0.44</b>	<b>0.45</b>	38.61	0.28	6.19	26.14	1.77
BEAXJB	112951464	575.00	Call	16/12/2022	50:1	<b>0.74</b>	<b>0.75</b>	38.06	0.38	4.94	24.11	1.33
BEZDJB	112951312	515.00	Call	18/03/2022	50:1	<b>0.34</b>	<b>0.35</b>	50.89	0.39	11.00	7.92	1.27
BEZCJB	112951311	530.00	Call	16/09/2022	50:1	<b>0.84</b>	<b>0.85</b>	39.86	0.45	5.19	16.01	1.12
BETPJB	112951309	475.00	Put	18/03/2022	50:1	<b>0.37</b>	<b>0.38</b>	55.90	-0.37	-9.55	7.60	-1.36
BEAZJB	112951098	490.00	Call	18/03/2022	50:1	<b>0.59</b>	<b>0.60</b>	53.72	0.55	9.00	5.36	0.92
BEAYJB	112951097	500.00	Call	17/06/2022	50:1	<b>0.83</b>	<b>0.84</b>	42.53	0.51	5.97	9.83	0.98
BEAVJB	112003780	440.00	Call	18/03/2022	50:1	<b>1.27</b>	<b>1.28</b>	62.21	0.79	6.09	2.13	0.63
BEAUJB	112003779	400.00	Call	17/06/2022	50:1	<b>2.13</b>	<b>2.15</b>	50.24	0.82	3.74	2.84	0.61
BEAIJB	112003778	450.00	Call	16/09/2022	50:1	<b>1.60</b>	<b>1.62</b>	42.77	0.66	4.02	7.58	0.76
BEADJB	112003776	500.00	Call	16/12/2022	50:1	<b>1.27</b>	<b>1.29</b>	39.74	0.54	4.14	14.37	0.92
BEAFJB	112003777	460.00	Call	16/12/2022	50:1	<b>1.68</b>	<b>1.70</b>	41.05	0.63	3.67	10.42	0.79
BEAJJB	111171907	420.00	Call	18/03/2022	50:1	<b>1.58</b>	<b>1.60</b>	66.70	0.85	5.25	1.32	0.59
BEAHJB	111171906	435.00	Call	17/06/2022	50:1	<b>1.59</b>	<b>1.60</b>	46.84	0.72	4.46	4.37	0.69
BEASJB	110797331	420.00	Call	16/09/2022	50:1	<b>2.00</b>	<b>2.02</b>	44.35	0.73	3.58	5.57	0.68
BEAOJB	110797330	430.00	Call	16/12/2022	50:1	<b>2.04</b>	<b>2.06</b>	42.25	0.70	3.34	8.00	0.72
BEARJB	110676271	7,500.00	Call	16/09/2022	50:1	<b>2.65</b>	<b>2.67</b>	47.38	0.83	3.05	3.04	0.61
BEAQJB	110676270	7,400.00	Call	16/12/2022	50:1	<b>2.87</b>	<b>2.89</b>	45.40	0.81	2.77	4.26	0.62
BEANJB	110182961	7,150.00	Call	18/03/2022	50:1	<b>2.78</b>	<b>2.80</b>	85.62	0.95	3.33	0.81	0.53
BEAMJB	110182960	7,350.00	Call	17/06/2022	50:1	<b>2.68</b>	<b>2.70</b>	54.28	0.88	3.21	1.82	0.57
<b>BKW AG</b>		<b>Ref. 107.20</b>										
BKWAJB	115418159	110.00	Call	17/03/2023	15:1	<b>0.65</b>	<b>0.66</b>	27.59	0.49	5.33	11.85	0.30
BKWBJB	115418160	120.00	Call	17/03/2023	15:1	<b>0.42</b>	<b>0.43</b>	26.80	0.37	6.07	17.96	0.41
BKZKJB	114377217	120.00	Call	17/03/2023	30:1	<b>0.22</b>	<b>0.23</b>	26.80	0.37	5.67	18.38	0.82
BKZJJB	114377216	125.00	Call	16/06/2023	30:1	<b>0.21</b>	<b>0.22</b>	26.56	0.33	5.44	22.76	0.90
BKZIJB	114376426	130.00	Call	18/03/2022	10:1	<b>0.02</b>	<b>0.03</b>	38.81	0.03	9.60	21.55	3.72
BKZHJB	114376425	135.00	Call	17/06/2022	10:1	<b>0.04</b>	<b>0.05</b>	27.01	0.06	13.24	26.40	1.62
BKZGJB	114376424	132.50	Call	16/12/2022	10:1	<b>0.24</b>	<b>0.25</b>	26.18	0.19	8.33	25.93	0.51
BKNPJB	114376324	120.00	Put	17/06/2022	20:1	<b>0.83</b>	<b>0.84</b>	27.27	-0.78	-4.98	3.73	-0.26

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BKFPJB	114376323	105.00	Put	17/06/2022	20:1	<b>0.33</b>	<b>0.34</b>	30.16	-0.46	-7.20	8.40	-0.44
BKPFJB	114374756	125.00	Put	18/03/2022	20:1	<b>0.92</b>	<b>0.93</b>	36.55	-0.95	-5.47	0.73	-0.21
BKZFJB	114374755	130.00	Call	17/06/2022	20:1	<b>0.03</b>	<b>0.04</b>	26.86	0.10	13.16	22.01	2.04
BKZCJB	114374754	132.50	Call	16/12/2022	20:1	<b>0.12</b>	<b>0.13</b>	26.18	0.19	8.01	26.03	1.03
BKZEJB	114374669	125.00	Call	18/03/2022	20:1	<b>0.01</b>	<b>0.02</b>	36.55	0.05	13.87	16.98	3.86
BKRPJB	114374667	112.50	Put	18/03/2022	20:1	<b>0.37</b>	<b>0.38</b>	36.00	-0.69	-9.72	2.15	-0.29
BKZDJB	114374668	122.50	Call	16/09/2022	20:1	<b>0.15</b>	<b>0.16</b>	27.02	0.26	8.74	17.26	0.77
BKWPJB	114374289	105.00	Put	17/06/2022	10:1	<b>0.68</b>	<b>0.69</b>	30.16	-0.46	-7.09	8.49	-0.22
BKWXJB	114374110	117.50	Call	18/03/2022	10:1	<b>0.07</b>	<b>0.08</b>	35.25	0.16	21.43	10.35	0.63
BKWYJB	114374111	112.50	Call	18/03/2022	10:1	<b>0.19</b>	<b>0.20</b>	36.00	0.31	16.67	6.81	0.32
BKWWJB	114374109	115.00	Call	17/06/2022	10:1	<b>0.32</b>	<b>0.33</b>	27.89	0.34	10.94	10.35	0.30
BKWVJB	114374108	125.00	Call	17/06/2022	10:1	<b>0.11</b>	<b>0.12</b>	26.93	0.15	13.77	17.72	0.65
BKWSJB	114374107	110.00	Call	16/09/2022	10:1	<b>0.70</b>	<b>0.72</b>	28.43	0.47	7.00	9.33	0.21
BKZBJB	114374106	130.00	Call	16/09/2022	10:1	<b>0.17</b>	<b>0.18</b>	26.58	0.17	10.10	22.95	0.59
BKWKJB	114374105	115.00	Call	16/12/2022	10:1	<b>0.64</b>	<b>0.65</b>	27.05	0.40	6.67	13.34	0.25
BKWDJB	114374104	127.50	Call	16/12/2022	10:1	<b>0.32</b>	<b>0.33</b>	26.29	0.24	7.91	22.01	0.41
BKGPJB	112951308	100.00	Put	18/03/2022	20:1	<b>0.09</b>	<b>0.10</b>	43.99	-0.25	-13.33	8.58	-0.80
BKWNJB	112003774	95.00	Call	18/03/2022	20:1	<b>0.68</b>	<b>0.69</b>	49.10	0.85	6.60	1.49	0.24
BKWMJB	112003773	97.50	Call	17/06/2022	20:1	<b>0.65</b>	<b>0.66</b>	32.65	0.73	5.95	3.26	0.27
BKWLJB	112003772	95.00	Call	16/09/2022	20:1	<b>0.81</b>	<b>0.82</b>	31.52	0.74	4.81	3.92	0.27
BKWJJB	112003771	115.00	Call	16/09/2022	20:1	<b>0.25</b>	<b>0.26</b>	27.75	0.38	7.83	12.13	0.53
BKWFJB	112003770	125.00	Call	16/12/2022	20:1	<b>0.18</b>	<b>0.19</b>	26.39	0.27	7.66	20.15	0.74
BKWUJB	110676269	105.00	Call	16/12/2022	20:1	<b>0.55</b>	<b>0.56</b>	28.29	0.56	5.39	8.32	0.36
BKWTJB	110676268	100.00	Call	16/09/2022	20:1	<b>0.63</b>	<b>0.64</b>	30.32	0.65	5.50	5.17	0.31
BKWIJB	59767099	115.00	Call	18/03/2022	20:1	<b>0.06</b>	<b>0.07</b>	35.45	0.23	17.40	8.58	0.88
BKWHJB	59767098	120.00	Call	17/06/2022	20:1	<b>0.09</b>	<b>0.10</b>	27.27	0.23	12.53	13.81	0.86
BKWEJB	58705770	105.00	Call	17/06/2022	20:1	<b>0.38</b>	<b>0.39</b>	30.16	0.58	7.92	5.22	0.35
BKWCJB	58705580	100.00	Call	18/03/2022	20:1	<b>0.46</b>	<b>0.48</b>	43.99	0.75	8.47	2.15	0.27
<b>Bobst Group SA</b>		<b>Ref. 71.60</b>										
BOBNJB	112951291	85.00	Call	18/03/2022	25:1	<b>0.02</b>	<b>0.03</b>	46.55	0.08	7.57	19.76	3.15
BOPPB	112951290	80.00	Put	18/03/2022	25:1	<b>0.39</b>	<b>0.40</b>	46.53	-0.81	-5.83	2.23	-0.31
BOBLJB	112951116	87.50	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	46.60	0.05	13.48	22.57	4.08
BOBDJB	112003747	77.50	Call	18/03/2022	25:1	<b>0.06</b>	<b>0.07</b>	46.56	0.27	10.93	10.68	0.94
BOBHJB	112003364	80.00	Call	18/03/2022	20:1	<b>0.04</b>	<b>0.06</b>	46.53	0.19	12.10	13.27	1.08

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BOPsjB	112003363	70.00	Put	18/03/2022	25:1	0.12	0.13	46.85	-0.40	-8.87	6.77	-0.62
BOBGjB	111172113	65.00	Call	18/03/2022	25:1	0.31	0.32	47.17	0.81	7.23	1.96	0.31
BOBPjB	111172112	62.50	Put	18/03/2022	25:1	0.02	0.03	47.37	-0.12	-12.77	13.62	-2.16
BOBCjB	110182890	70.00	Call	18/03/2022	20:1	0.22	0.23	46.85	0.60	9.25	4.22	0.34
BOBBjB	58705761	57.50	Call	18/03/2022	20:1	0.72	0.73	47.84	0.97	4.76	0.70	0.21
<b>Bossard Holding AG</b>		<b>Ref. 267.00</b>										
BOSQjB	115675100	275.00	Call	17/06/2022	150:1	0.16	0.17	49.19	0.50	5.25	12.55	2.99
BOSOjB	115675099	285.00	Call	16/09/2022	150:1	0.21	0.22	50.29	0.50	4.01	19.10	3.02
BOSNjB	115675098	300.00	Call	16/09/2022	150:1	0.17	0.18	49.54	0.44	4.34	22.47	3.42
BOSMjB	115675097	300.00	Call	17/06/2022	150:1	0.10	0.11	47.16	0.37	5.94	18.54	4.09
BOSHjB	115675096	275.00	Call	16/12/2022	150:1	0.29	0.30	51.62	0.56	3.31	19.85	2.69
BOSEjB	115675095	300.00	Call	16/12/2022	150:1	0.23	0.24	50.43	0.48	3.55	25.84	3.13
BOSDjB	115675094	290.00	Call	17/03/2023	150:1	0.30	0.31	51.28	0.53	3.06	26.03	2.81
BOScjB	115675093	300.00	Call	16/06/2023	150:1	0.32	0.33	51.17	0.53	2.85	30.90	2.84
BOsPjB	115675091	250.00	Put	16/09/2022	150:1	0.22	0.23	52.80	-0.37	-2.84	19.29	-4.09
BOsPjB	115675092	275.00	Put	16/09/2022	150:1	0.30	0.31	50.89	-0.46	-2.67	14.42	-3.23
BOsLjB	114377034	335.00	Call	18/03/2022	200:1	0.01	0.02	50.14	0.04	2.74	26.97	48.71
BOsKjB	114377032	315.00	Call	18/03/2022	200:1	0.01	0.02	49.14	0.10	6.70	19.48	19.91
BOsJjB	114377030	310.00	Call	17/06/2022	200:1	0.07	0.08	46.70	0.32	5.32	22.10	6.28
BOsIjB	114377028	325.00	Call	17/06/2022	200:1	0.05	0.06	46.35	0.25	5.67	26.22	7.85
BOsGjB	114377025	320.00	Call	16/09/2022	200:1	0.10	0.11	48.79	0.37	4.46	28.09	5.44
BOsFjB	114377023	325.00	Call	16/12/2022	200:1	0.13	0.14	49.57	0.40	3.86	32.21	4.94
BOsPjB	114377021	315.00	Put	18/03/2022	200:1	0.24	0.25	49.14	-0.90	-4.80	0.75	-2.22
<b>Bucher Industries AG</b>		<b>Ref. 412.00</b>										
BUCPjB	115675143	425.00	Put	16/09/2022	100:1	0.48	0.49	31.04	-0.53	-4.49	8.74	-1.87
BUCMjB	114377546	475.00	Call	17/03/2023	100:1	0.25	0.26	29.10	0.35	5.53	21.60	2.86
BUChjB	114377348	460.00	Call	18/03/2022	120:1	0.02	0.03	37.95	0.13	15.26	12.52	9.00
BUcGjB	114377347	460.00	Call	17/06/2022	120:1	0.08	0.09	30.85	0.26	10.09	14.27	4.54
BUcDjB	114377346	450.00	Call	16/09/2022	120:1	0.18	0.19	30.08	0.36	6.57	14.76	3.30
BUcBjB	114377345	475.00	Call	16/12/2022	120:1	0.17	0.18	29.08	0.32	6.02	20.53	3.80
BUcQjB	114376739	450.00	Call	16/09/2022	50:1	0.42	0.43	30.08	0.36	6.97	14.44	1.38
BUcSjB	114376738	450.00	Call	16/12/2022	50:1	0.54	0.55	29.66	0.40	5.94	15.90	1.26
BUqPjB	114374226	425.00	Put	17/06/2022	50:1	0.77	0.78	32.12	-0.57	-5.97	6.31	-0.88
BUcKjB	113841694	450.00	Call	18/03/2022	50:1	0.08	0.09	37.56	0.19	17.07	10.32	2.68

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BUCJJB	113841692	450.00	Call	17/06/2022	50:1	0.27	0.28	31.08	0.31	9.14	12.62	1.61
BUCFJB	113841688	500.00	Call	18/03/2022	50:1	0.01	0.02	40.27	0.03	12.87	21.60	16.01
BUCCJB	113841686	500.00	Call	17/06/2022	50:1	0.09	0.10	30.83	0.13	10.83	22.57	3.81
BUPPJB	112951242	475.00	Put	18/03/2022	100:1	0.66	0.67	39.05	-0.92	-5.66	0.97	-1.09
BUCLJB	110797133	550.00	Call	18/03/2022	125:1	0.00	0.01	40.69	0.00	0.83	33.83	140.50
BUCIJB	110797132	550.00	Call	17/06/2022	125:1	0.01	0.02	32.46	0.06	9.38	34.10	21.96
BUZIJB	110676209	525.00	Call	16/12/2022	125:1	0.07	0.08	28.64	0.19	7.82	29.85	6.58
BUZHJB	110676208	500.00	Call	16/09/2022	125:1	0.07	0.08	29.23	0.20	8.17	23.79	6.30
BUZDJB	110182740	500.00	Call	18/03/2022	100:1	0.00	0.01	40.27	0.03	11.70	21.63	32.02
BUZCJB	110182739	500.00	Call	17/06/2022	100:1	0.04	0.05	30.83	0.13	10.83	22.57	7.61
BUCEJB	58705686	425.00	Call	18/03/2022	125:1	0.09	0.10	38.51	0.39	12.88	6.19	3.20
BUCAJB	58705685	425.00	Call	17/06/2022	125:1	0.17	0.18	32.12	0.44	8.13	8.62	2.82
<b>Burckhardt Compression Holding AG</b>		<b>Ref. 414.00</b>										
BCHOJB	115417782	500.00	Call	18/03/2022	100:1	0.01	0.02	41.68	0.04	8.28	21.26	24.99
BCHNJB	115417781	500.00	Call	17/06/2022	100:1	0.12	0.13	41.11	0.24	7.54	23.91	4.22
BCHKJB	115417780	500.00	Call	16/09/2022	100:1	0.20	0.21	40.38	0.30	5.99	25.85	3.29
BCHJJB	115417779	500.00	Call	16/12/2022	100:1	0.28	0.29	39.75	0.35	4.95	27.78	2.89
BCPPJB	115417778	450.00	Put	17/06/2022	100:1	0.60	0.61	41.16	-0.60	-4.08	6.04	-1.66
BCHQJB	115417783	500.00	Call	17/03/2023	100:1	0.36	0.37	39.63	0.38	4.26	29.71	2.63
BCHIJB	114377547	450.00	Call	17/03/2023	100:1	0.50	0.51	39.71	0.48	3.92	21.01	2.07
BCZDJB	114376741	425.00	Call	16/09/2022	50:1	0.85	0.86	40.50	0.52	4.96	13.04	0.97
BCZCJB	114376740	425.00	Call	16/12/2022	50:1	1.02	1.03	39.89	0.53	4.24	15.10	0.95
BCZAJB	114376256	450.00	Call	17/06/2022	100:1	0.24	0.25	41.16	0.40	6.60	14.73	2.51
BCZBJB	114376257	450.00	Call	18/03/2022	100:1	0.05	0.06	41.67	0.23	15.69	10.14	4.40
BCHZJB	114376255	450.00	Call	16/09/2022	100:1	0.33	0.34	40.43	0.44	5.33	16.91	2.28
BCHYJB	114376254	450.00	Call	16/12/2022	100:1	0.42	0.43	39.82	0.46	4.45	19.08	2.16
BCHWJB	114374697	400.00	Call	18/03/2022	100:1	0.25	0.26	41.85	0.65	10.28	2.90	1.55
BCHVJB	114374696	400.00	Call	17/06/2022	100:1	0.44	0.45	41.40	0.60	5.52	7.49	1.67
BCHUJB	114374695	400.00	Call	16/09/2022	100:1	0.54	0.55	40.60	0.60	4.50	9.90	1.67
BCHRJB	114374694	400.00	Call	16/12/2022	100:1	0.62	0.63	39.98	0.60	3.92	11.84	1.68
BCQPJB	114374227	400.00	Put	17/06/2022	50:1	0.62	0.63	41.40	-0.40	-5.25	10.99	-1.25
BCHMJB	113841705	400.00	Call	18/03/2022	50:1	0.49	0.50	41.85	0.65	10.69	2.66	0.77
BCHLJB	113841704	400.00	Call	17/06/2022	50:1	0.88	0.89	41.40	0.60	5.58	7.37	0.83

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BCHDJB	113841698	450.00	Call	17/06/2022	50:1	0.47	0.48	41.16	0.40	6.87	14.49	1.26
BCHFJB	113841700	450.00	Call	18/03/2022	50:1	0.10	0.11	41.67	0.23	17.12	10.02	2.20
BCHPJB	112951241	350.00	Put	18/03/2022	100:1	0.01	0.02	42.28	-0.05	-10.74	15.94	-19.28
BCHHJB	111172027	380.00	Call	18/03/2022	100:1	0.38	0.39	41.99	0.80	8.54	1.21	1.24
BCHGJB	111172026	375.00	Call	17/06/2022	100:1	0.58	0.59	41.57	0.70	4.93	4.83	1.42
BCHCJB	111172025	375.00	Call	16/09/2022	100:1	0.67	0.68	40.73	0.68	4.14	7.00	1.47
BCHBJB	111172024	375.00	Call	16/12/2022	100:1	0.74	0.75	40.08	0.67	3.68	8.70	1.50
BCHTJB	110676207	350.00	Call	16/09/2022	100:1	0.83	0.84	40.90	0.76	3.75	4.83	1.32
BCHSJB	110676206	350.00	Call	16/12/2022	100:1	0.88	0.89	40.20	0.74	3.43	6.04	1.36
BCHEJB	58705688	330.00	Call	18/03/2022	100:1	0.84	0.85	42.55	0.98	4.80	0.24	1.02
BCHAJB	58705687	350.00	Call	17/06/2022	100:1	0.76	0.77	41.79	0.80	4.28	3.14	1.26
<b>Cembra Money Bank AG</b>		<b>Ref. 64.75</b>										
CMBEJB	114377421	67.50	Call	17/03/2023	15:1	0.39	0.40	32.53	0.46	4.94	13.51	0.33
CMBDJB	114377420	72.50	Call	17/03/2023	15:1	0.29	0.30	32.16	0.37	5.29	18.92	0.41
CMPIJB	114374345	60.00	Put	17/06/2022	8:1	0.47	0.48	33.89	-0.41	-6.92	13.27	-0.19
CMZNJB	113841827	62.50	Call	18/03/2022	8:1	0.47	0.48	38.02	0.66	11.12	2.46	0.12
CMZMJB	113841826	67.50	Call	16/09/2022	8:1	0.48	0.49	32.61	0.43	7.07	10.30	0.19
CMZKJB	113841824	66.00	Call	17/06/2022	8:1	0.41	0.42	32.38	0.47	9.05	7.12	0.17
CMZIJB	113841823	67.50	Call	16/12/2022	8:1	0.61	0.62	32.42	0.44	5.77	11.91	0.18
CMBFJB	113573589	60.00	Call	18/03/2022	15:1	0.38	0.39	41.25	0.78	8.66	1.70	0.19
CMBAJB	113573588	57.50	Call	17/06/2022	20:1	0.43	0.44	34.97	0.79	5.82	2.39	0.25
CMZOJB	112951450	62.50	Call	16/09/2022	15:1	0.41	0.42	33.31	0.58	6.01	6.25	0.26
CMZJJB	112951336	65.00	Call	17/06/2022	15:1	0.24	0.25	32.53	0.51	8.82	6.18	0.29
CMZHJB	112951335	65.00	Call	16/12/2022	20:1	0.29	0.30	32.72	0.50	5.43	9.65	0.40
CPMMJB	112951334	65.00	Put	18/03/2022	15:1	0.17	0.18	36.10	-0.50	-12.02	3.78	-0.30
CMZFJB	112951149	65.00	Call	18/03/2022	20:1	0.10	0.11	36.10	0.50	14.68	3.78	0.40
CMZEJB	112951148	70.00	Call	16/12/2022	20:1	0.20	0.21	32.21	0.39	5.96	14.59	0.52
CMZCJB	112951085	70.00	Call	18/03/2022	20:1	0.03	0.04	36.30	0.21	16.85	9.34	0.96
CMZDJB	112951086	70.00	Call	17/06/2022	20:1	0.09	0.10	32.15	0.32	10.35	11.20	0.63
CMZAJB	112951083	70.00	Call	16/09/2022	20:1	0.15	0.16	32.44	0.36	7.27	13.05	0.56
CMBXJB	112951035	75.00	Call	18/03/2022	25:1	0.00	0.01	40.04	0.08	14.61	16.37	3.17
CMBWJB	112951034	85.00	Call	18/03/2022	25:1	0.00	0.01	41.77	0.01	1.31	31.70	45.01
CMBVJB	112951033	75.00	Call	17/06/2022	25:1	0.03	0.04	32.56	0.18	11.96	17.37	1.35
CMBUJB	112951032	75.00	Call	16/09/2022	25:1	0.07	0.08	32.41	0.25	8.07	18.92	1.00

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CMBTJB	112951031	75.00	Call	16/12/2022	25:1	0.10	0.11	32.02	0.29	6.89	20.08	0.85
CMBSJB	112951030	85.00	Call	16/12/2022	25:1	0.05	0.06	32.34	0.17	7.13	33.59	1.51
CMBOJB	112416959	95.00	Call	18/03/2022	25:1	0.00	0.01	41.77	0.00	0.04	47.14	30.75
CMBMJB	112416958	90.00	Call	17/06/2022	25:1	0.00	0.01	35.19	0.03	7.50	39.46	7.20
CMBLJB	112416957	95.00	Call	16/09/2022	25:1	0.01	0.02	34.36	0.06	7.63	47.49	4.24
CMBKJB	112416956	100.00	Call	16/12/2022	25:1	0.02	0.03	34.08	0.08	6.49	55.60	3.33
CMPEJB	112416955	92.50	Put	18/03/2022	25:1	1.11	1.13	41.77	-1.00	-2.30	0.69	-0.25
CMBRJB	110676497	112.50	Call	16/12/2022	25:1	0.01	0.02	36.24	0.05	6.49	74.44	5.55
CMBNJJB	59767413	100.00	Call	18/03/2022	20:1	0.00	0.01	41.77	0.00	0.01	54.78	35.65
CMBIJB	59767412	97.50	Call	17/06/2022	25:1	0.00	0.01	35.68	0.01	3.27	51.00	17.98
CMBHJB	59104416	105.00	Call	17/06/2022	15:1	0.00	0.01	35.75	0.01	1.99	62.42	29.61
CMBCJB	59104415	115.00	Call	17/06/2022	15:1	0.00	0.01	35.75	0.00	0.48	77.86	122.14
CMBBJB	58705711	107.50	Call	18/03/2022	20:1	0.00	0.01	41.77	0.00	0.00	66.36	43.15
<b>Chocoladefabriken Lindt &amp; Spruengli AG</b>		<b>Ref. 9,985.00</b>										
LISAJB	114377549	12,000.00	Call	17/03/2023	3,003:1	0.17	0.18	29.79	0.31	5.75	25.59	96.44
LIZQJB	114377166	12,500.00	Call	18/03/2022	3,003:1	0.00	0.01	40.54	0.02	4.72	25.52	2,575.00
LIZRJB	114377165	13,000.00	Call	17/06/2022	3,003:1	0.01	0.02	31.20	0.07	11.49	30.80	3,075.00
LIZSJB	114377163	13,000.00	Call	16/09/2022	3,003:1	0.04	0.05	30.40	0.14	9.08	31.70	219.92
LIZUJB	114377164	13,000.00	Call	16/12/2022	3,003:1	0.08	0.09	30.21	0.19	6.98	32.90	159.01
LIZPJB	114377167	11,500.00	Put	17/06/2022	3,003:1	0.59	0.60	30.81	-0.79	-4.36	2.85	-38.14
LIZOJB	114376724	12,000.00	Call	16/09/2022	2,000:1	0.13	0.14	30.39	0.23	8.13	22.98	87.70
LIZNJB	114376723	12,000.00	Call	16/12/2022	2,000:1	0.20	0.21	30.15	0.28	6.60	24.39	72.09
LIZMJB	114376262	12,000.00	Call	18/03/2022	3,003:1	0.00	0.01	39.82	0.04	10.24	20.54	2,075.00
LIZLJB	114376261	12,000.00	Call	17/06/2022	3,003:1	0.04	0.05	30.68	0.15	9.90	21.68	201.64
LIZKJB	114376260	12,000.00	Call	16/09/2022	3,003:1	0.09	0.10	30.39	0.23	7.59	23.18	131.56
LIZJJB	114376259	12,000.00	Call	16/12/2022	3,003:1	0.13	0.14	30.15	0.28	6.60	24.39	108.13
LIZIJB	114374705	11,000.00	Call	18/03/2022	3,003:1	0.03	0.04	37.42	0.16	13.49	11.37	184.99
LIZFJB	114374703	11,000.00	Call	16/09/2022	3,003:1	0.17	0.18	30.91	0.36	6.70	15.57	82.80
LIZHJB	114374704	11,000.00	Call	17/06/2022	3,003:1	0.10	0.11	31.26	0.30	9.19	13.47	98.75
LIQPJB	114374245	11,000.00	Put	17/06/2022	2,000:1	0.71	0.72	31.26	-0.70	-4.86	4.26	-28.54
LISUJB	113841768	11,000.00	Call	18/03/2022	2,000:1	0.03	0.04	37.42	0.16	20.24	10.97	123.32
LISSJB	113841767	11,000.00	Call	17/06/2022	2,000:1	0.15	0.16	31.26	0.30	9.48	13.37	65.83
LISHJB	113841765	12,000.00	Call	18/03/2022	2,000:1	0.01	0.01	39.82	0.04	18.43	20.38	2,055.00

The prices do not constitute a solicitation or offer and are indicative only.  
Please find important legal information at the end of this document.

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
LISEJB	113841764	12,000.00	Call	17/06/2022	2,000:1	0.06	0.07	30.68	0.15	10.61	21.58	134.43
LISPJB	112417209	10,000.00	Put	18/03/2022	3,003:1	0.14	0.15	40.07	-0.49	-10.83	4.36	-61.47
LIZCJB	112417058	10,500.00	Call	17/06/2022	3,003:1	0.15	0.16	32.06	0.41	8.51	9.96	73.31
LIZDJB	112417059	10,500.00	Call	18/03/2022	3,003:1	0.06	0.07	37.83	0.31	14.90	7.26	95.70
LIZBJB	112417057	10,500.00	Call	16/09/2022	3,003:1	0.22	0.23	31.44	0.44	6.41	12.07	67.71
LIZGJB	112417056	11,000.00	Call	16/12/2022	3,003:1	0.21	0.22	30.54	0.40	6.00	16.78	75.70
LISQJB	112003649	10,000.00	Call	18/03/2022	3,003:1	0.13	0.14	40.07	0.51	12.17	4.36	58.61
LIZAJB	112003648	10,000.00	Call	17/06/2022	3,003:1	0.22	0.23	33.28	0.52	7.57	7.06	57.37
LISGJB	112003646	10,000.00	Call	16/12/2022	3,003:1	0.35	0.36	31.52	0.54	4.96	10.97	55.94
LISKJB	112003647	10,000.00	Call	16/09/2022	3,003:1	0.30	0.31	32.19	0.53	5.67	9.46	56.76
LISWJB	112003459	9,300.00	Call	18/03/2022	3,003:1	0.28	0.29	45.98	0.75	8.58	1.85	40.13
LISXJB	112003460	9,300.00	Call	17/06/2022	3,003:1	0.36	0.37	35.66	0.67	6.05	4.26	44.58
LISTJB	112003456	9,300.00	Call	16/09/2022	3,003:1	0.43	0.44	33.69	0.65	4.89	6.36	46.39
LISNJB	111172042	9,000.00	Call	17/06/2022	2,500:1	0.52	0.53	36.90	0.73	5.49	3.41	34.33
LISOJB	111172043	9,000.00	Call	18/03/2022	2,500:1	0.45	0.46	49.41	0.81	7.07	1.65	30.72
LISMJB	111172041	9,000.00	Call	16/09/2022	2,500:1	0.58	0.59	34.52	0.69	4.70	4.91	36.03
LISLJB	111172040	9,000.00	Call	16/12/2022	2,500:1	0.64	0.65	33.22	0.68	4.16	6.41	36.91
LISJJB	110676225	8,500.00	Call	17/06/2022	2,500:1	0.70	0.71	39.29	0.80	4.53	2.90	31.06
LISCJB	110676224	8,500.00	Call	16/09/2022	2,500:1	0.75	0.76	36.19	0.76	4.02	4.16	32.71
LISBJB	58705469	8,500.00	Call	18/03/2022	2,500:1	0.64	0.65	56.29	0.89	5.44	1.40	28.23
<b>Cie Financiere Richemont SA</b>		<b>Ref. 129.85</b>										
CFRRJB	115675289	130.00	Call	17/03/2023	30:1	0.58	0.59	35.34	0.56	4.09	13.75	0.54
CFRNJB	114377591	140.00	Call	16/06/2023	25:1	0.59	0.60	34.16	0.48	4.17	19.37	0.52
CFRJB	114377590	150.00	Call	16/06/2023	20:1	0.58	0.59	33.74	0.41	4.49	24.61	0.49
CFRHJB	114377389	140.00	Call	17/03/2023	25:1	0.53	0.54	34.64	0.47	4.51	18.21	0.53
CFRCJB	114377388	152.50	Call	17/03/2023	25:1	0.37	0.38	34.06	0.37	5.04	24.76	0.68
CFZOJB	114376978	130.00	Call	18/03/2022	10:1	0.54	0.55	41.01	0.51	12.13	4.35	0.19
CFZNJB	114376977	135.00	Call	17/06/2022	10:1	0.83	0.84	36.75	0.46	7.12	10.44	0.22
CFZMJB	114376976	140.00	Call	16/09/2022	10:1	0.95	0.96	35.29	0.43	5.86	15.21	0.23
CFZLJB	114376975	145.00	Call	16/12/2022	10:1	0.99	1.00	35.07	0.41	5.31	19.37	0.24
CFZKJB	114376974	130.00	Put	17/06/2022	10:1	1.10	1.11	37.60	-0.46	-5.44	8.43	-0.22
CFPGJB	114376177	140.00	Put	18/03/2022	20:1	0.60	0.61	38.83	-0.77	-8.16	1.58	-0.26
CFZJJB	114376121	142.50	Call	18/03/2022	20:1	0.05	0.06	38.67	0.18	19.59	10.67	1.10
CFZIB	114376120	145.00	Call	17/06/2022	20:1	0.25	0.26	35.59	0.32	8.00	15.67	0.62

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CFRSJB	114374963	150.00	Call	16/09/2022	20:1	0.31	0.32	34.61	0.33	6.66	20.45	0.61
CFZGJB	114374937	132.50	Call	18/03/2022	15:1	0.28	0.29	40.22	0.44	13.09	5.39	0.34
CFRYJB	114374935	130.00	Call	16/09/2022	20:1	0.67	0.68	36.32	0.55	5.22	10.59	0.37
CFZFJB	114374936	135.00	Call	17/06/2022	15:1	0.55	0.56	36.75	0.46	7.12	10.44	0.33
CFRWJB	114374934	140.00	Call	16/09/2022	20:1	0.47	0.48	35.29	0.43	5.86	15.21	0.46
CFRVJB	114374933	135.00	Call	16/12/2022	20:1	0.68	0.68	35.78	0.50	4.78	14.52	0.40
CFPKJB	114374931	127.50	Put	17/06/2022	20:1	0.50	0.51	38.10	-0.43	-5.45	9.66	-0.47
CFRTJB	114374932	150.00	Call	16/12/2022	15:1	0.55	0.57	34.81	0.36	5.55	22.09	0.41
CFRPJB	114374346	102.50	Put	17/06/2022	8:1	0.36	0.37	46.11	-0.15	-6.57	23.34	-0.53
CFRKJB	113841822	117.50	Call	16/12/2022	8:1	2.82	2.84	37.75	0.68	3.86	7.99	0.12
CFRIJB	113841821	110.00	Call	18/03/2022	8:1	2.60	2.62	56.62	0.89	5.52	0.85	0.09
CFREJB	113841819	116.00	Call	17/06/2022	8:1	2.41	2.43	41.03	0.72	4.84	4.30	0.11
CFRAJB	112003511	125.00	Call	18/03/2022	15:1	0.55	0.56	43.23	0.65	10.12	2.73	0.23
CFRZJB	111171861	125.00	Call	17/06/2022	15:1	0.89	0.90	38.64	0.61	5.86	6.63	0.25
CPPFJB	111171860	112.50	Put	18/03/2022	20:1	0.06	0.07	53.58	-0.13	-12.04	14.44	-1.54
CFRQJB	111171785	115.00	Call	18/03/2022	15:1	1.08	1.10	50.89	0.84	6.65	1.25	0.18
CFRMJB	111171784	110.00	Call	17/06/2022	15:1	1.59	1.61	43.04	0.79	4.24	3.31	0.19
CFRGJB	111171783	120.00	Call	16/12/2022	15:1	1.40	1.41	37.42	0.65	4.00	8.70	0.23
CFZHJB	110183001	100.00	Call	16/12/2022	20:1	1.73	1.75	40.64	0.82	3.04	3.97	0.24
CFZEJB	59767382	105.00	Call	18/03/2022	12:1	2.14	2.16	63.52	0.92	4.61	0.82	0.13
CFZDJB	59767381	100.00	Call	17/06/2022	12:1	2.70	2.72	47.30	0.87	3.45	2.15	0.14
CFRLJB	59104511	95.00	Call	18/03/2022	10:1	3.54	3.56	77.12	0.96	3.49	0.58	0.10
CFRFJB	58705745	87.50	Call	18/03/2022	10:1	4.28	4.30	86.73	0.97	2.94	0.50	0.10
CFRDJB	58705744	85.00	Call	17/06/2022	12:1	3.85	3.87	56.51	0.93	2.61	1.22	0.13
CFRBJB	58705743	92.50	Call	17/06/2022	10:1	3.92	3.94	51.41	0.91	2.99	1.58	0.11
CFZCJB	58705552	80.00	Call	18/03/2022	12:1	4.17	4.19	95.61	0.98	2.54	0.33	0.12
<b>Clariant AG</b>		<b>Ref. 16.92</b>										
CLZKJB	115675187	16.50	Call	16/09/2022	8:1	0.24	0.25	37.98	0.58	4.90	9.37	0.14
CLZJJB	115675186	16.75	Call	17/06/2022	8:1	0.21	0.22	42.69	0.56	5.38	9.43	0.14
CLZFJB	115675185	17.00	Call	16/12/2022	8:1	0.24	0.25	35.61	0.54	4.53	12.33	0.15
CLZEJB	115675184	17.50	Call	17/03/2023	8:1	0.23	0.24	33.42	0.50	4.43	14.81	0.16
CLNQJB	115675183	17.00	Call	16/06/2023	8:1	0.27	0.28	32.46	0.54	4.10	13.75	0.15
CLNNJB	115675182	18.50	Call	16/06/2023	8:1	0.19	0.20	31.48	0.44	4.68	18.83	0.18
CLIPJB	115675181	16.50	Put	17/06/2022	8:1	0.17	0.18	43.12	-0.42	-4.88	10.97	-0.19

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CLHPJB	115675126	20.00	Put	17/06/2022	5:1	<b>0.73</b>	<b>0.74</b>	39.52	-0.74	-3.40	3.67	-0.07
CLNDJB	115418157	24.00	Call	17/03/2023	5:1	<b>0.06</b>	<b>0.08</b>	31.28	0.16	6.71	44.25	0.32
CLNFJB	115418158	20.00	Call	17/03/2023	5:1	<b>0.20</b>	<b>0.22</b>	31.94	0.34	5.20	24.74	0.15
CLZIJB	114377215	19.00	Call	17/03/2023	5:1	<b>0.28</b>	<b>0.29</b>	32.41	0.40	4.67	20.90	0.12
CLZHJB	114377214	20.00	Call	16/06/2023	5:1	<b>0.23</b>	<b>0.24</b>	30.83	0.35	4.95	25.33	0.14
CLFPJB	114376322	18.25	Put	17/06/2022	8:1	<b>0.29</b>	<b>0.30</b>	40.71	-0.59	-4.17	6.30	-0.14
CLGPJB	114376321	17.50	Put	17/06/2022	8:1	<b>0.23</b>	<b>0.24</b>	41.57	-0.52	-4.55	7.89	-0.15
CLWPJB	114374666	17.00	Put	18/03/2022	5:1	<b>0.16</b>	<b>0.17</b>	48.50	-0.49	-9.83	4.52	-0.10
CLNPJB	114374288	17.00	Put	17/06/2022	5:1	<b>0.32</b>	<b>0.34</b>	42.29	-0.47	-4.63	9.55	-0.11
CLZDJB	114374121	17.00	Call	18/03/2022	5:1	<b>0.15</b>	<b>0.16</b>	48.50	0.51	10.70	5.23	0.10
CLZCJB	114374120	19.00	Call	18/03/2022	5:1	<b>0.04</b>	<b>0.05</b>	46.92	0.18	11.93	13.80	0.28
CLZBJB	114374119	18.00	Call	17/06/2022	5:1	<b>0.22</b>	<b>0.24</b>	40.97	0.43	6.11	13.51	0.12
CLZAJB	114374118	21.00	Call	17/06/2022	5:1	<b>0.06</b>	<b>0.08</b>	39.28	0.19	7.94	26.51	0.27
CLNYJB	114374116	21.00	Call	16/09/2022	5:1	<b>0.10</b>	<b>0.12</b>	35.22	0.22	6.30	27.70	0.22
CLNZJB	114374117	18.50	Call	16/09/2022	5:1	<b>0.22</b>	<b>0.24</b>	36.14	0.40	5.65	16.46	0.12
CLNXJB	114374115	19.00	Call	16/12/2022	5:1	<b>0.22</b>	<b>0.24</b>	33.98	0.38	5.41	19.42	0.13
CLZGJB	114374114	23.00	Call	16/12/2022	5:1	<b>0.06</b>	<b>0.08</b>	32.83	0.17	7.03	38.34	0.30
CLNSJB	113573576	17.50	Call	18/03/2022	4:1	<b>0.15</b>	<b>0.16</b>	47.53	0.41	10.82	7.24	0.10
CLNTJB	113573574	17.50	Call	16/09/2022	4:1	<b>0.37</b>	<b>0.38</b>	36.92	0.49	5.43	12.44	0.08
CLNRJB	113573575	17.75	Call	17/06/2022	4:1	<b>0.30</b>	<b>0.31</b>	41.26	0.46	6.26	12.27	0.09
CLNHJB	113573573	18.50	Call	16/09/2022	4:1	<b>0.27</b>	<b>0.28</b>	36.14	0.40	6.07	15.97	0.10
CLNBJB	113573572	18.00	Call	16/12/2022	4:1	<b>0.38</b>	<b>0.40</b>	34.69	0.46	4.89	15.78	0.09
CLZPJB	112416779	18.67	Put	18/03/2022	8:1	<b>0.24</b>	<b>0.25</b>	46.78	-0.78	-6.63	1.45	-0.10
CLNOJB	112003766	20.00	Call	18/03/2022	8:1	<b>0.01</b>	<b>0.02</b>	48.10	0.09	9.74	19.18	0.87
CLNLJB	112003765	21.00	Call	17/06/2022	8:1	<b>0.04</b>	<b>0.05</b>	39.28	0.19	7.94	26.51	0.43
CLNKJB	112003764	23.00	Call	16/09/2022	8:1	<b>0.03</b>	<b>0.04</b>	35.29	0.13	7.08	37.87	0.60
CLNIJB	112003763	25.00	Call	16/09/2022	8:1	<b>0.02</b>	<b>0.03</b>	35.73	0.08	5.65	49.22	1.00
CLNEJB	112003762	24.00	Call	16/12/2022	8:1	<b>0.03</b>	<b>0.04</b>	32.86	0.13	7.03	43.78	0.60
CLPPJB	111172102	19.00	Put	18/03/2022	5:1	<b>0.46</b>	<b>0.47</b>	46.92	-0.82	-5.93	1.57	-0.06
CLNMJB	110797325	21.00	Call	16/09/2022	8:1	<b>0.06</b>	<b>0.07</b>	35.22	0.22	6.75	27.46	0.36
CLNWJB	110676267	19.50	Call	16/09/2022	5:1	<b>0.17</b>	<b>0.18</b>	35.62	0.32	6.04	20.60	0.16
CLNVJB	110676266	20.00	Call	16/12/2022	5:1	<b>0.19</b>	<b>0.20</b>	33.47	0.32	5.35	24.15	0.16
CLNUJB	59767528	23.00	Call	17/06/2022	5:1	<b>0.03</b>	<b>0.04</b>	39.51	0.10	8.31	37.16	0.51
CLNGJB	59104334	22.00	Call	18/03/2022	8:1	<b>0.01</b>	<b>0.02</b>	49.88	0.02	2.21	31.01	3.82

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CLNAJB	58705769	19.00	Call	17/06/2022	5:1	<b>0.15</b>	<b>0.16</b>	40.07	0.34	7.15	17.06	0.15
CLNCJB	58705529	18.50	Call	18/03/2022	5:1	<b>0.05</b>	<b>0.06</b>	46.77	0.24	13.53	11.14	0.21
<b>Comet Holding AG</b>		<b>Ref. 267.50</b>										
COTMJB	115418072	285.00	Call	16/09/2022	80:1	<b>0.48</b>	<b>0.49</b>	57.96	0.52	3.56	21.20	1.53
COTKJB	115418071	275.00	Call	17/03/2023	100:1	<b>0.58</b>	<b>0.59</b>	57.02	0.59	2.68	24.86	1.69
COTJJB	114377588	320.00	Call	17/03/2023	125:1	<b>0.33</b>	<b>0.34</b>	55.75	0.48	3.04	35.51	2.59
COTIJB	114377587	350.00	Call	17/03/2023	100:1	<b>0.34</b>	<b>0.35</b>	55.24	0.42	3.20	43.93	2.39
COTHJB	114377586	300.00	Call	16/06/2023	125:1	<b>0.43</b>	<b>0.44</b>	56.09	0.55	2.67	32.71	2.27
COTFJB	114377585	340.00	Call	16/06/2023	125:1	<b>0.34</b>	<b>0.35</b>	55.33	0.47	2.86	43.46	2.67
COTAJB	114377470	330.00	Call	17/06/2022	70:1	<b>0.21</b>	<b>0.22</b>	57.34	0.30	5.28	29.12	2.30
COTZJB	114376973	325.00	Call	18/03/2022	50:1	<b>0.06</b>	<b>0.07</b>	63.12	0.13	9.56	22.80	4.00
COTXJB	114376972	340.00	Call	16/12/2022	50:1	<b>0.60</b>	<b>0.61</b>	55.44	0.40	3.52	38.50	1.24
COPSJB	114374344	320.00	Put	17/06/2022	50:1	<b>1.42</b>	<b>1.43</b>	57.52	-0.66	-2.47	7.10	-0.76
COTUJB	113841832	360.00	Call	16/09/2022	40:1	<b>0.45</b>	<b>0.46</b>	56.26	0.30	4.43	41.46	1.31
COTTJB	113841831	350.00	Call	18/03/2022	40:1	<b>0.02</b>	<b>0.03</b>	64.31	0.06	12.63	31.29	7.06
COTOJB	113841829	380.00	Call	17/06/2022	40:1	<b>0.17</b>	<b>0.18</b>	57.57	0.17	6.37	44.75	2.33
COTLJB	113841828	400.00	Call	16/12/2022	40:1	<b>0.47</b>	<b>0.48</b>	54.84	0.28	3.89	56.71	1.43
COZFJB	113573399	385.00	Call	18/03/2022	70:1	<b>0.00</b>	<b>0.01</b>	65.54	0.02	5.78	44.21	42.06
COZHJB	113573398	400.00	Call	16/09/2022	70:1	<b>0.16</b>	<b>0.17</b>	56.14	0.22	5.00	53.98	3.15
CPPUJB	113573397	365.00	Put	18/03/2022	60:1	<b>1.66</b>	<b>1.67</b>	64.95	-0.97	-2.58	1.03	-0.62
CPOTJB	112951165	340.00	Put	18/03/2022	70:1	<b>1.08</b>	<b>1.09</b>	63.78	-0.92	-3.23	1.42	-0.76
COZDJB	112951131	360.00	Call	18/03/2022	80:1	<b>0.00</b>	<b>0.02</b>	64.75	0.04	9.04	35.03	19.72
COZJJB	112951130	375.00	Call	17/06/2022	80:1	<b>0.09</b>	<b>0.10</b>	57.48	0.18	6.07	43.18	4.41
COZAJB	112951129	350.00	Call	16/09/2022	80:1	<b>0.24</b>	<b>0.25</b>	56.36	0.33	4.40	38.32	2.43
COZOJB	112951128	380.00	Call	16/12/2022	80:1	<b>0.26</b>	<b>0.27</b>	54.95	0.32	3.91	50.13	2.54
COTWJB	112416913	325.00	Call	18/03/2022	60:1	<b>0.04</b>	<b>0.05</b>	63.12	0.13	11.16	22.62	4.80
COTVJB	112416912	300.00	Call	17/06/2022	80:1	<b>0.28</b>	<b>0.29</b>	58.18	0.42	4.85	20.76	1.92
COTSJB	112416911	325.00	Call	16/09/2022	80:1	<b>0.32</b>	<b>0.33</b>	56.76	0.40	4.02	31.36	2.02
COPZJB	112416909	280.00	Put	18/03/2022	60:1	<b>0.43</b>	<b>0.44</b>	66.32	-0.58	-5.84	5.20	-1.04
COTNJB	112416910	330.00	Call	16/12/2022	80:1	<b>0.39</b>	<b>0.40</b>	55.63	0.43	3.56	35.33	1.88
COTBJB	112003509	280.00	Call	16/12/2022	60:1	<b>0.80</b>	<b>0.82</b>	57.17	0.56	3.04	23.07	1.07
COTDJB	110797180	275.00	Call	18/03/2022	50:1	<b>0.30</b>	<b>0.31</b>	67.28	0.47	8.06	8.60	1.07
COTCJB	110797179	260.00	Call	17/06/2022	60:1	<b>0.65</b>	<b>0.66</b>	60.94	0.59	4.02	12.00	1.01
COTYJB	110676494	230.00	Call	16/12/2022	60:1	<b>1.20</b>	<b>1.21</b>	59.92	0.70	2.58	13.19	0.85

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
COTGJB	58705738	225.00	Call	18/03/2022	40:1	<b>1.21</b>	<b>1.23</b>	81.81	0.83	4.49	2.50	0.48
COTEJB	58705737	220.00	Call	17/06/2022	50:1	<b>1.27</b>	<b>1.28</b>	65.57	0.76	3.17	6.22	0.66
<b>COSMO Pharmaceuticals NV</b>		<b>Ref. 58.90</b>										
COPIJB	115675212	55.00	Call	18/03/2022	20:1	<b>0.28</b>	<b>0.29</b>	61.32	0.70	7.08	3.23	0.29
COZMJB	115418174	55.00	Call	17/06/2022	25:1	<b>0.33</b>	<b>0.34</b>	51.69	0.65	4.48	7.81	0.39
COPVJB	115418173	57.50	Call	17/03/2023	25:1	<b>0.42</b>	<b>0.43</b>	44.47	0.60	3.26	15.87	0.42
COPXJB	115417881	60.00	Call	18/03/2022	20:1	<b>0.16</b>	<b>0.17</b>	58.38	0.48	8.27	7.64	0.42
COPNJB	115417880	60.00	Call	16/09/2022	20:1	<b>0.35</b>	<b>0.36</b>	46.01	0.53	4.37	14.09	0.37
COPWJB	115417879	65.00	Call	17/03/2023	20:1	<b>0.38</b>	<b>0.39</b>	43.63	0.49	3.66	23.60	0.41
COPMJB	114377589	62.50	Call	16/12/2022	25:1	<b>0.29</b>	<b>0.30</b>	43.74	0.50	3.94	18.85	0.50
COPCJB	114377473	62.50	Call	17/06/2022	25:1	<b>0.18</b>	<b>0.19</b>	48.56	0.46	5.71	14.18	0.54
COPHJB	114377472	65.00	Call	16/09/2022	25:1	<b>0.20</b>	<b>0.21</b>	44.92	0.43	4.87	19.27	0.58
CPPPJB	114377471	60.00	Put	16/09/2022	25:1	<b>0.37</b>	<b>0.38</b>	46.01	-0.47	-2.93	14.26	-0.53
COPTJB	114376266	65.00	Call	18/03/2022	25:1	<b>0.05</b>	<b>0.06</b>	56.56	0.27	10.45	12.90	0.94
COPQJB	114376267	67.50	Call	17/06/2022	25:1	<b>0.12</b>	<b>0.13</b>	47.65	0.34	6.22	20.12	0.73
COPRJB	114376268	70.00	Call	16/12/2022	25:1	<b>0.19</b>	<b>0.20</b>	43.13	0.38	4.52	27.33	0.65
COPOJB	114374584	72.50	Call	18/03/2022	25:1	<b>0.01</b>	<b>0.02</b>	55.96	0.08	11.71	23.77	3.14
COPJJB	114374582	75.00	Call	17/06/2022	25:1	<b>0.06</b>	<b>0.07</b>	47.69	0.21	7.08	30.31	1.19
COPEJB	114374581	72.50	Call	16/09/2022	25:1	<b>0.12</b>	<b>0.13</b>	44.31	0.31	5.55	28.61	0.82
CPPLJB	114374580	70.00	Put	17/06/2022	25:1	<b>0.59</b>	<b>0.60</b>	47.49	-0.72	-2.82	6.62	-0.35
COPGJB	112951331	80.00	Call	18/03/2022	30:1	<b>0.00</b>	<b>0.01</b>	57.26	0.02	3.55	36.38	15.09
COPFJB	112951330	85.00	Call	16/09/2022	30:1	<b>0.06</b>	<b>0.07</b>	45.20	0.17	4.71	47.88	1.79
COPLJB	110797187	97.50	Call	18/03/2022	35:1	<b>0.00</b>	<b>0.01</b>	61.59	0.00	0.11	66.19	39.30
COPKJB	110797186	105.00	Call	17/06/2022	35:1	<b>0.00</b>	<b>0.01</b>	53.71	0.03	5.29	78.92	10.12
COPBJB	59767353	85.00	Call	17/06/2022	35:1	<b>0.02</b>	<b>0.03</b>	49.70	0.11	6.94	45.92	3.14
COPDJB	59104389	95.00	Call	17/06/2022	35:1	<b>0.01</b>	<b>0.02</b>	52.19	0.06	6.20	62.30	5.59
COPAJB	58705742	90.00	Call	18/03/2022	35:1	<b>0.00</b>	<b>0.01</b>	60.14	0.00	0.49	53.46	110.09
<b>Credit Suisse Group AG</b>		<b>Ref. 8.09</b>										
CSZNJB	115675272	8.00	Call	17/06/2022	3:1	<b>0.21</b>	<b>0.22</b>	36.71	0.55	6.79	7.02	0.05
CSZDJB	115675271	8.00	Call	16/09/2022	3:1	<b>0.27</b>	<b>0.28</b>	36.14	0.55	5.34	9.24	0.05
CSGTJB	115675270	8.25	Call	16/12/2022	3:1	<b>0.30</b>	<b>0.31</b>	35.22	0.52	4.53	13.45	0.06
CSGNJB	115675269	8.00	Call	17/03/2023	3:1	<b>0.36</b>	<b>0.37</b>	35.16	0.57	4.13	12.58	0.05
CSGJJB	115675268	8.25	Call	16/06/2023	3:1	<b>0.37</b>	<b>0.38</b>	34.64	0.54	3.85	16.04	0.06
CSGIJB	115675267	8.00	Put	17/06/2022	3:1	<b>0.23</b>	<b>0.24</b>	36.71	-0.46	-5.18	10.03	-0.07

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CSGHJB	114377605	10.00	Call	16/06/2023	3:1	0.18	0.19	34.36	0.35	4.90	30.62	0.09
CSGBJB	114377419	10.00	Call	17/03/2023	2:1	0.25	0.26	34.58	0.32	5.01	30.00	0.06
CSZMJB	114377299	9.00	Call	17/03/2023	3:1	0.25	0.26	34.58	0.43	4.50	20.86	0.07
CSZLJB	114377298	9.25	Call	16/06/2023	3:1	0.25	0.26	34.32	0.42	4.38	23.95	0.07
CSZKJB	114376999	8.25	Call	18/03/2022	3:1	0.08	0.09	36.76	0.43	12.98	5.29	0.07
CSZJJB	114376998	8.50	Call	17/06/2022	3:1	0.14	0.15	36.27	0.43	7.72	10.60	0.07
CSZIBJ	114376997	8.50	Call	16/09/2022	3:1	0.20	0.21	35.63	0.46	5.92	12.83	0.07
CSZFJB	114376996	8.75	Call	16/12/2022	3:1	0.22	0.23	34.91	0.44	5.21	16.66	0.07
CSZAJB	114376971	8.50	Call	18/03/2022	2:1	0.07	0.08	36.54	0.31	15.70	7.02	0.06
CSGSJB	114376969	8.50	Call	16/09/2022	2:1	0.32	0.33	35.63	0.46	5.65	13.20	0.04
CSGYJB	114376970	8.75	Call	17/06/2022	2:1	0.19	0.20	36.23	0.37	7.53	13.07	0.05
CSGMJB	114376967	8.50	Put	18/03/2022	1:1	0.56	0.57	36.54	-0.69	-9.79	2.00	-0.01
CSGRJB	114376968	8.50	Call	16/12/2022	2:1	0.39	0.40	35.04	0.48	4.87	14.93	0.04
CSZPJB	114374343	9.50	Put	17/06/2022	1:1	1.71	1.72	36.71	-0.77	-3.62	3.86	-0.01
CSGQJB	113841837	9.75	Call	16/09/2022	1:1	0.31	0.32	35.62	0.27	6.80	24.44	0.04
CSGKJB	113841836	9.50	Call	18/03/2022	1:1	0.02	0.03	42.33	0.07	19.59	17.77	0.14
CSGDJB	113841834	10.25	Call	17/06/2022	1:1	0.12	0.13	37.95	0.14	8.98	28.27	0.07
CSGCJB	113841833	10.00	Call	16/12/2022	1:1	0.38	0.39	34.99	0.29	5.95	28.40	0.03
CSGPJB	112417185	9.50	Put	18/03/2022	3:1	0.51	0.52	42.33	-0.93	-4.81	1.88	-0.03
CSGOJB	112416954	9.25	Call	16/09/2022	3:1	0.14	0.15	35.44	0.34	6.05	19.87	0.09
CSGEJB	112416953	10.00	Call	16/09/2022	3:1	0.09	0.10	35.80	0.24	6.47	27.29	0.12
CSZHJB	110797355	9.00	Call	18/03/2022	3:1	0.02	0.03	38.44	0.15	13.09	12.33	0.21
CSZGJB	110797354	8.75	Call	17/06/2022	3:1	0.12	0.13	36.23	0.37	7.72	12.95	0.08
CSZCJB	110797353	9.50	Call	16/12/2022	3:1	0.16	0.17	34.83	0.34	5.45	23.70	0.09
CSZEJB	110797170	9.75	Call	18/03/2022	3:1	0.00	0.01	43.79	0.05	12.38	20.90	0.59
CSZOJB	110796992	10.50	Call	18/03/2022	3:1	0.00	0.01	45.68	0.01	3.31	30.17	2.22
CSZBJB	110796991	11.00	Call	17/06/2022	3:1	0.02	0.03	39.77	0.09	8.36	37.05	0.32
CSGXJB	110796990	10.00	Call	17/06/2022	3:1	0.04	0.05	37.46	0.17	9.10	25.43	0.18
CSGLJB	110796989	11.50	Call	16/12/2022	3:1	0.06	0.07	36.22	0.17	6.48	44.71	0.18
CSGGJB	110796988	10.50	Call	16/12/2022	3:1	0.10	0.11	35.28	0.24	5.87	33.84	0.13
CSGZJB	110183004	13.00	Call	16/12/2022	3:1	0.04	0.05	38.28	0.11	5.73	62.51	0.28
CSGWJB	59767338	14.00	Call	18/03/2022	3:1	0.00	0.00	45.69	0.00	0.00	73.20	5.97
CSGVJB	59104412	13.00	Call	18/03/2022	3:1	0.00	0.00	45.69	0.00	0.01	60.84	4.97
CSGFJB	59104411	14.00	Call	17/06/2022	3:1	0.00	0.01	50.14	0.03	6.07	73.53	0.95

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
CSGAJB	58705710	12.50	Call	17/06/2022	2:1	0.01	0.02	44.72	0.05	9.75	54.97	0.42
CSGUJB	58705544	11.50	Call	18/03/2022	3:1	0.00	0.00	45.69	0.00	0.72	42.30	22.36
<b>Daetwyler Holding AG</b>		<b>Ref. 314.50</b>										
DAEMJB	115418156	350.00	Call	17/03/2023	80:1	0.40	0.41	36.66	0.44	4.26	21.72	1.80
DAEEJB	115418155	400.00	Call	17/03/2023	80:1	0.23	0.24	35.46	0.30	4.92	33.29	2.66
DAWDJB	114377190	410.00	Call	16/06/2023	50:1	0.42	0.43	35.32	0.31	4.48	37.20	1.63
DAXRJB	114377191	400.00	Call	17/03/2023	50:1	0.36	0.37	35.46	0.30	5.11	33.07	1.66
DAPWJB	114376302	355.00	Put	17/06/2022	50:1	1.12	1.13	38.04	-0.70	-3.90	5.09	-0.71
DAUPJB	114376301	335.00	Put	17/06/2022	50:1	0.84	0.85	39.09	-0.59	-4.40	7.00	-0.84
DAYPJB	114374750	360.00	Put	18/03/2022	50:1	1.01	1.02	49.53	-0.87	-5.35	1.75	-0.58
DAYQJB	114374679	365.00	Call	18/03/2022	50:1	0.06	0.07	49.91	0.13	11.48	17.17	3.91
DAYAJB	114374678	375.00	Call	17/06/2022	50:1	0.15	0.16	37.55	0.21	8.38	21.78	2.35
DAZZJB	114374677	400.00	Call	16/09/2022	50:1	0.19	0.20	36.08	0.21	6.59	30.37	2.39
DAYSJB	114374676	390.00	Call	16/12/2022	50:1	0.32	0.33	35.67	0.29	5.49	29.25	1.74
DAEPJB	114374287	350.00	Put	17/06/2022	25:1	2.06	2.08	38.25	-0.68	-4.08	5.25	-0.37
DAYLJB	113841695	380.00	Call	16/09/2022	25:1	0.48	0.50	36.24	0.27	6.78	24.80	0.93
DAZCJB	113841703	365.00	Call	18/03/2022	25:1	0.08	0.10	49.91	0.13	16.07	16.85	1.96
DAZAJB	113841701	380.00	Call	18/03/2022	25:1	0.05	0.07	51.80	0.08	14.46	21.38	3.11
DAEZJB	113841699	375.00	Call	17/06/2022	25:1	0.28	0.30	37.55	0.21	8.94	21.62	1.17
DAEWJB	113841697	400.00	Call	17/06/2022	25:1	0.15	0.17	37.58	0.14	10.01	28.54	1.85
DAZSJB	113841693	410.00	Call	16/09/2022	25:1	0.29	0.31	36.09	0.18	7.48	32.83	1.36
DAEIJB	113841691	370.00	Call	16/12/2022	25:1	0.80	0.82	36.14	0.35	5.37	24.17	0.71
DAEGJB	113841689	405.00	Call	16/12/2022	25:1	0.49	0.51	35.44	0.25	6.10	32.83	1.01
DAZTJB	112951114	350.00	Call	18/03/2022	50:1	0.08	0.09	49.21	0.21	14.54	12.72	2.40
DAZOJB	112951113	355.00	Call	16/09/2022	50:1	0.36	0.37	36.87	0.36	6.15	18.76	1.38
DAESJB	112003744	325.00	Call	17/06/2022	50:1	0.43	0.44	39.85	0.46	6.61	10.33	1.08
DAZDJB	112003743	340.00	Call	17/06/2022	50:1	0.31	0.32	38.77	0.38	7.42	13.20	1.32
DAEOJB	112003742	322.00	Call	16/09/2022	50:1	0.62	0.63	38.60	0.50	5.04	12.40	0.99
DAEHJB	112003741	335.00	Call	16/09/2022	50:1	0.51	0.52	37.78	0.45	5.41	14.79	1.12
DAEAJB	112003740	350.00	Call	16/12/2022	50:1	0.53	0.54	36.82	0.42	4.88	19.87	1.19
DAPPJB	111172111	300.00	Put	18/03/2022	50:1	0.26	0.27	57.38	-0.37	-8.72	8.90	-1.34
DAEDJB	111171875	320.00	Call	18/03/2022	50:1	0.29	0.30	52.07	0.47	9.88	6.52	1.06
DAEBJB	111171874	315.00	Call	16/09/2022	50:1	0.68	0.69	39.13	0.54	4.89	11.13	0.93
DAEKJB	110797299	310.00	Call	17/06/2022	50:1	0.57	0.59	41.34	0.55	5.86	7.95	0.91

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DAZXJB	110676378	290.00	Call	16/09/2022	50:1	<b>0.96</b>	<b>0.97</b>	41.35	0.64	4.18	7.63	0.78
DAZWJB	110676377	300.00	Call	16/12/2022	50:1	<b>0.98</b>	<b>0.99</b>	39.67	0.60	3.84	11.13	0.83
DAENJB	59767081	295.00	Call	18/03/2022	50:1	<b>0.60</b>	<b>0.62</b>	58.86	0.69	7.03	3.66	0.72
DAEFJB	58705760	250.00	Call	18/03/2022	50:1	<b>1.34</b>	<b>1.36</b>	73.40	0.91	4.21	1.11	0.55
DAEJJB	58705771	275.00	Call	17/06/2022	50:1	<b>1.02</b>	<b>1.04</b>	45.62	0.73	4.44	3.97	0.68
<b>DKSH Holding AG</b>		<b>Ref. 79.15</b>										
DKSAJB	115418153	85.00	Call	17/03/2023	8:1	<b>0.66</b>	<b>0.67</b>	25.93	0.41	6.04	14.16	0.20
DKSCJB	115418154	75.00	Call	17/03/2023	8:1	<b>1.23</b>	<b>1.24</b>	27.77	0.59	4.75	7.29	0.13
DKZBJB	114377193	80.00	Call	16/06/2023	20:1	<b>0.39</b>	<b>0.40</b>	26.61	0.51	5.05	11.18	0.39
DKZAJB	114377192	75.00	Call	17/03/2023	20:1	<b>0.48</b>	<b>0.49</b>	27.77	0.59	4.81	7.14	0.34
DKGPJB	114376300	72.50	Put	17/06/2022	15:1	<b>0.18</b>	<b>0.19</b>	29.37	-0.31	-8.73	12.00	-0.48
DKJPJB	114376299	67.50	Put	17/06/2022	15:1	<b>0.11</b>	<b>0.12</b>	32.26	-0.20	-8.66	16.99	-0.76
DKSZJB	114374749	75.00	Call	17/06/2022	15:1	<b>0.41</b>	<b>0.42</b>	28.11	0.65	8.17	2.72	0.23
DKSYJB	114374748	75.00	Call	16/12/2022	15:1	<b>0.58</b>	<b>0.59</b>	27.77	0.60	5.34	5.94	0.25
DKZPJB	114374286	70.00	Put	17/06/2022	8:1	<b>0.27</b>	<b>0.28</b>	30.75	-0.25	-8.84	14.39	-0.32
DKSVJB	113841683	77.50	Call	18/03/2022	8:1	<b>0.41</b>	<b>0.42</b>	30.97	0.62	14.57	2.16	0.13
DKSUJB	113841681	85.00	Call	18/03/2022	8:1	<b>0.06</b>	<b>0.07</b>	28.96	0.17	24.27	8.10	0.47
DKSRJB	113841679	80.00	Call	17/06/2022	8:1	<b>0.42</b>	<b>0.43</b>	26.03	0.45	10.41	5.42	0.18
DKSOJB	113841678	90.00	Call	17/06/2022	8:1	<b>0.10</b>	<b>0.11</b>	24.82	0.16	14.00	14.82	0.51
DKSNJB	113841676	77.50	Call	16/09/2022	8:1	<b>0.79</b>	<b>0.80</b>	27.74	0.54	6.68	6.00	0.15
DKSMJB	113841674	100.00	Call	16/09/2022	8:1	<b>0.08</b>	<b>0.09</b>	25.09	0.10	11.16	27.25	0.79
DKSJB	113841672	80.00	Call	16/12/2022	8:1	<b>0.77</b>	<b>0.78</b>	26.57	0.49	6.20	8.96	0.16
DKSHJB	113841671	95.00	Call	16/12/2022	8:1	<b>0.23</b>	<b>0.24</b>	25.10	0.21	8.69	22.45	0.38
DKSIJB	112003738	75.00	Call	18/03/2022	15:1	<b>0.34</b>	<b>0.35</b>	33.50	0.75	11.30	1.39	0.20
DKSFJB	112003737	67.50	Call	16/09/2022	15:1	<b>0.87</b>	<b>0.88</b>	31.55	0.79	4.74	1.96	0.19
DKSBJB	112003736	70.00	Call	16/12/2022	15:1	<b>0.81</b>	<b>0.82</b>	29.30	0.70	4.51	3.98	0.21
DKPPJB	111172110	70.00	Put	18/03/2022	15:1	<b>0.03</b>	<b>0.04</b>	41.37	-0.11	-14.49	12.32	-1.37
DKSDJB	110797294	85.00	Call	17/06/2022	15:1	<b>0.11</b>	<b>0.12</b>	24.96	0.28	12.18	9.67	0.54
DKSTJB	110676376	80.00	Call	16/12/2022	15:1	<b>0.41</b>	<b>0.42</b>	26.57	0.49	6.14	9.03	0.31
DKSSJB	110676375	75.00	Call	16/09/2022	15:1	<b>0.51</b>	<b>0.52</b>	28.56	0.61	6.15	4.61	0.25
DKSKJB	59104320	80.00	Call	18/03/2022	15:1	<b>0.13</b>	<b>0.14</b>	29.29	0.45	17.11	3.73	0.33
DKSGJB	58705758	70.00	Call	17/06/2022	15:1	<b>0.68</b>	<b>0.69</b>	30.75	0.81	6.23	1.52	0.18
DKSEJB	58705572	67.50	Call	18/03/2022	15:1	<b>0.80</b>	<b>0.81</b>	46.91	0.92	5.99	0.63	0.16

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>dormakaba Holding AG</b>		<b>Ref. 520.50</b>										
DOKPJB	115675142	525.00	Put	16/09/2022	200:1	0.27	0.28	32.95	-0.47	-4.38	9.89	-4.25
DOKJJB	115417784	600.00	Call	16/09/2022	200:1	0.10	0.11	30.42	0.30	7.08	19.50	6.68
DOKIJB	114377540	600.00	Call	16/12/2022	200:1	0.12	0.13	30.47	0.33	6.69	20.27	5.98
DOKGJB	114377539	600.00	Call	17/03/2023	200:1	0.16	0.17	30.74	0.36	5.55	21.81	5.52
DOKBJB	114377538	650.00	Call	17/03/2023	200:1	0.11	0.12	30.46	0.27	5.78	29.49	7.51
DOKYJB	114376735	600.00	Call	17/06/2022	100:1	0.10	0.11	30.81	0.23	10.68	17.39	4.43
DOKZJB	114376737	600.00	Call	18/03/2022	100:1	0.02	0.03	43.21	0.10	18.12	15.85	9.58
DOKXJB	114376734	600.00	Call	16/09/2022	100:1	0.20	0.21	30.42	0.30	7.42	19.31	3.34
DOZCJB	114376733	600.00	Call	16/12/2022	100:1	0.26	0.27	30.47	0.33	6.44	20.46	2.99
DOKVJB	114374717	750.00	Call	18/03/2022	250:1	0.00	0.02	52.77	0.00	0.50	44.81	234.50
DOKUJB	114374716	750.00	Call	17/06/2022	250:1	0.00	0.02	35.82	0.04	5.73	44.81	60.52
DOKQJB	114374715	750.00	Call	16/09/2022	250:1	0.01	0.02	32.79	0.08	8.73	45.05	29.79
DOKWJB	114374714	750.00	Call	16/12/2022	250:1	0.02	0.03	31.89	0.12	8.00	45.53	21.69
DOQPJB	114374221	650.00	Put	17/06/2022	100:1	1.35	1.36	31.18	-0.89	-3.39	1.25	-1.13
DOKKJB	113841992	675.00	Call	17/06/2022	100:1	0.03	0.04	31.91	0.08	10.89	30.45	11.95
DOKNJB	113841993	675.00	Call	18/03/2022	100:1	0.01	0.02	52.01	0.03	7.08	30.07	36.77
DOKHJB	113841990	725.00	Call	18/03/2022	100:1	0.01	0.02	52.77	0.01	1.95	39.67	133.20
DOKEJB	113841989	725.00	Call	17/06/2022	100:1	0.01	0.02	34.26	0.05	12.97	39.67	20.07
DOKCJB	112951256	700.00	Call	18/03/2022	200:1	0.00	0.01	52.74	0.02	3.56	34.91	133.07
DOKAJB	112951255	700.00	Call	17/06/2022	200:1	0.01	0.02	32.95	0.06	7.82	35.29	31.69
DOPPJB	112951243	650.00	Put	18/03/2022	200:1	0.66	0.67	50.25	-0.96	-3.71	0.86	-2.09
DOZBJB	110676211	650.00	Call	16/09/2022	200:1	0.05	0.06	30.32	0.19	8.20	27.19	10.58
DOZAJB	110676210	700.00	Call	16/12/2022	200:1	0.05	0.06	30.80	0.16	6.92	36.79	12.54
DOKLJB	59767471	600.00	Call	18/03/2022	200:1	0.01	0.02	43.21	0.10	13.59	16.04	19.15
DOKFJB	59767470	600.00	Call	17/06/2022	200:1	0.05	0.06	30.81	0.23	9.79	17.58	8.86
DOKDJB	58705678	525.00	Call	17/06/2022	200:1	0.19	0.20	33.74	0.51	6.69	8.55	3.89
DOKRJB	58705483	500.00	Call	18/03/2022	200:1	0.19	0.20	48.34	0.65	8.46	3.75	3.08
<b>Dottikon Es Holding AG</b>		<b>Ref. 218.00</b>										
DESQJB	115418039	220.00	Call	18/03/2022	200:1	0.07	0.08	76.68	0.52	7.06	8.26	3.86
DESRJB	115418038	210.00	Call	17/06/2022	200:1	0.19	0.20	75.96	0.62	3.36	14.68	3.25
DESNJB	115418036	205.00	Call	16/09/2022	200:1	0.25	0.26	71.97	0.65	2.71	17.89	3.09
DESOJB	115418037	235.00	Call	17/06/2022	200:1	0.14	0.15	74.39	0.51	3.70	21.56	3.93
DESMJB	115418035	225.00	Call	16/09/2022	200:1	0.21	0.22	70.62	0.58	2.86	23.39	3.46

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DESLJB	115418034	210.00	Call	16/12/2022	200:1	<b>0.26</b>	<b>0.27</b>	66.76	0.64	2.57	21.10	3.14
DESKJB	115418033	240.00	Call	16/12/2022	200:1	<b>0.21</b>	<b>0.22</b>	66.17	0.55	2.73	30.28	3.64
DESJJB	115418032	220.00	Call	17/03/2023	200:1	<b>0.28</b>	<b>0.29</b>	65.71	0.62	2.34	27.52	3.21
DESPJB	115418031	210.00	Put	17/06/2022	200:1	<b>0.16</b>	<b>0.17</b>	75.96	-0.38	-2.46	19.27	-5.21
DESHJB	115417776	275.00	Call	17/06/2022	200:1	<b>0.10</b>	<b>0.11</b>	76.82	0.37	3.67	36.24	5.40
DESGJB	115417775	300.00	Call	17/06/2022	200:1	<b>0.08</b>	<b>0.09</b>	80.52	0.31	3.78	45.87	6.41
DESFJB	115417774	260.00	Call	16/09/2022	200:1	<b>0.16</b>	<b>0.17</b>	71.57	0.47	3.03	34.86	4.23
DESEJB	115417773	290.00	Call	16/09/2022	200:1	<b>0.13</b>	<b>0.14</b>	74.76	0.41	3.16	45.87	4.93
DESDJB	115417772	275.00	Call	16/12/2022	200:1	<b>0.18</b>	<b>0.19</b>	68.40	0.47	2.69	43.58	4.27
DESCJB	115417771	325.00	Call	16/12/2022	200:1	<b>0.14</b>	<b>0.15</b>	72.05	0.38	2.77	62.84	5.24
DESBJB	115417770	300.00	Call	17/03/2023	200:1	<b>0.19</b>	<b>0.20</b>	69.93	0.46	2.52	55.96	4.32
DESAJB	115417754	250.00	Call	18/03/2022	200:1	<b>0.03</b>	<b>0.04</b>	77.01	0.27	7.36	18.35	7.41
<b>Dufry AG</b>		<b>Ref. 45.71</b>										
DUFJJB	115418070	45.00	Call	16/06/2023	15:1	<b>0.72</b>	<b>0.73</b>	52.18	0.62	2.60	22.40	0.24
DUFLJB	115417878	47.50	Call	17/03/2023	15:1	<b>0.58</b>	<b>0.59</b>	51.85	0.57	2.96	23.28	0.26
DUFKJB	115417877	55.00	Call	17/03/2023	15:1	<b>0.39</b>	<b>0.40</b>	49.80	0.45	3.46	33.45	0.33
DUFNJB	115417876	50.00	Call	16/06/2023	15:1	<b>0.58</b>	<b>0.59</b>	50.64	0.55	2.84	28.75	0.27
DUFDJB	115417875	55.00	Call	16/06/2023	15:1	<b>0.47</b>	<b>0.48</b>	49.53	0.48	3.04	36.08	0.31
DUZKJB	114376966	40.00	Call	18/03/2022	10:1	<b>0.69</b>	<b>0.70</b>	75.28	0.79	5.14	2.82	0.13
DUZJJB	114376965	42.50	Call	17/06/2022	10:1	<b>0.74</b>	<b>0.75</b>	58.56	0.65	3.95	9.39	0.15
DUZIJB	114376964	45.00	Call	16/09/2022	10:1	<b>0.76</b>	<b>0.77</b>	54.14	0.59	3.51	15.29	0.17
DUZHJB	114376963	47.50	Call	16/12/2022	10:1	<b>0.78</b>	<b>0.79</b>	52.66	0.56	3.23	21.20	0.18
DUFUJB	114376962	40.00	Put	17/06/2022	10:1	<b>0.33</b>	<b>0.34</b>	60.97	-0.29	-3.89	19.93	-0.35
DUZGJB	114376522	40.00	Call	18/03/2022	15:1	<b>0.46</b>	<b>0.47</b>	75.28	0.79	5.10	2.93	0.19
DUZFJB	114376521	40.00	Call	17/06/2022	15:1	<b>0.60</b>	<b>0.61</b>	60.97	0.71	3.55	7.53	0.21
DUZEJB	114376520	42.50	Call	16/09/2022	15:1	<b>0.59</b>	<b>0.60</b>	55.62	0.65	3.28	12.67	0.23
DUPOJB	114376518	40.00	Put	17/06/2022	15:1	<b>0.22</b>	<b>0.23</b>	60.97	-0.29	-3.84	20.04	-0.52
DUZAJB	114376519	40.00	Call	16/12/2022	20:1	<b>0.58</b>	<b>0.59</b>	56.41	0.69	2.69	13.32	0.29
DUFJSB	114374579	45.00	Call	16/12/2022	20:1	<b>0.43</b>	<b>0.44</b>	53.78	0.60	3.14	17.70	0.33
DUPGJB	114374342	48.00	Put	17/06/2022	10:1	<b>0.69</b>	<b>0.70</b>	54.40	-0.51	-3.31	10.30	-0.20
DUFQJB	113841842	52.50	Call	16/09/2022	10:1	<b>0.44</b>	<b>0.45</b>	50.85	0.43	4.34	24.70	0.23
DUFOJB	113841841	50.00	Call	16/09/2022	10:1	<b>0.53</b>	<b>0.54</b>	51.77	0.48	4.07	21.20	0.21
DUFJJB	113841839	52.50	Call	17/06/2022	10:1	<b>0.29</b>	<b>0.30</b>	52.24	0.37	5.61	21.42	0.27
DUFGJB	113841838	55.00	Call	16/12/2022	10:1	<b>0.50</b>	<b>0.51</b>	50.25	0.42	3.79	31.48	0.24

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DUZDJB	112951329	45.00	Call	18/03/2022	15:1	0.22	0.23	63.03	0.57	7.54	5.99	0.26
DUZCJB	112951328	45.00	Call	17/06/2022	15:1	0.40	0.41	56.47	0.58	4.31	11.90	0.26
DUFYJB	112951327	47.50	Call	16/09/2022	15:1	0.42	0.43	52.85	0.54	3.80	18.03	0.28
DUFWJB	112951326	50.00	Call	16/12/2022	15:1	0.44	0.45	51.72	0.51	3.46	24.15	0.29
DUFPJB	112417199	47.50	Put	18/03/2022	20:1	0.19	0.20	59.41	-0.57	-6.56	4.83	-0.35
DUFVJB	112416908	50.00	Call	18/03/2022	20:1	0.06	0.07	57.56	0.29	9.50	12.45	0.69
DUFAJB	112416907	50.00	Call	17/06/2022	20:1	0.18	0.19	53.32	0.44	5.25	17.70	0.46
DUFEJB	112416906	55.00	Call	16/09/2022	20:1	0.18	0.19	50.10	0.38	4.53	28.64	0.53
DUFCJB	112416905	57.50	Call	16/12/2022	20:1	0.20	0.21	49.70	0.38	4.16	34.98	0.52
DUZPJB	112416904	50.00	Put	18/03/2022	20:1	0.27	0.28	57.56	-0.71	-5.79	2.87	-0.28
DUZBJB	110676251	70.00	Call	16/12/2022	20:1	0.10	0.11	48.25	0.22	4.55	57.95	0.91
DUFRJB	59767349	70.00	Call	18/03/2022	20:1	0.00	0.01	64.94	0.01	1.63	53.49	34.99
DUFMJB	59767348	72.50	Call	17/06/2022	20:1	0.02	0.03	51.32	0.07	5.36	59.92	2.84
DUFHJB	58705736	62.50	Call	18/03/2022	15:1	0.00	0.01	63.34	0.03	7.53	37.13	5.06
DUFFJB	58705735	55.00	Call	17/06/2022	20:1	0.11	0.12	51.44	0.31	5.82	25.57	0.65
DUFBJB	58705734	65.00	Call	17/06/2022	15:1	0.05	0.06	50.42	0.13	6.71	44.17	1.14
DUFTJB	58705551	55.00	Call	18/03/2022	20:1	0.02	0.03	58.22	0.12	8.87	21.64	1.72
<b>EFG International AG</b>		<b>Ref. 7.30</b>										
EFGPJB	114377618	7.25	Put	17/06/2022	2:1	0.35	0.36	36.23	-0.53	-5.38	10.55	-0.04
EFGMJB	114377619	7.50	Call	16/06/2023	3:1	0.26	0.27	32.32	0.50	4.46	13.84	0.06
EFGDJB	114377604	7.25	Call	17/03/2023	2:1	0.42	0.43	33.17	0.53	4.51	11.10	0.04
EFGJJB	114377603	7.50	Call	16/06/2023	2:1	0.39	0.40	32.32	0.50	4.52	13.70	0.04
EFZCJB	114374835	6.50	Call	17/06/2022	2:1	0.50	0.51	37.80	0.76	5.48	2.96	0.03
EFZDJB	114374834	6.50	Call	16/09/2022	2:1	0.54	0.55	36.08	0.72	4.82	4.05	0.03
EFZAJB	114374252	6.75	Call	18/03/2022	1:1	0.68	0.69	46.76	0.76	8.08	1.92	0.01
EFGZJB	114374251	7.20	Call	17/06/2022	1:1	0.56	0.57	36.31	0.56	7.16	6.44	0.02
EFGGJB	114374249	7.25	Call	16/09/2022	1:1	0.64	0.65	34.48	0.53	5.98	8.22	0.02
EFGEJB	114374248	7.00	Call	16/12/2022	1:1	0.87	0.88	34.18	0.58	4.84	7.95	0.02
EFPOJB	114374247	6.75	Put	17/06/2022	1:1	0.44	0.45	37.15	-0.39	-6.35	13.70	-0.03
EFGSJB	114374149	7.25	Call	17/06/2022	1:1	0.53	0.54	36.23	0.54	7.34	6.71	0.02
EFGXJB	114374150	7.00	Call	18/03/2022	1:1	0.52	0.53	46.02	0.66	9.14	3.12	0.02
EFGOJB	114374148	7.00	Call	16/09/2022	1:1	0.77	0.78	34.90	0.60	5.59	6.58	0.02
EFGKJB	114374147	7.50	Call	16/12/2022	1:1	0.64	0.65	33.47	0.48	5.33	11.70	0.02
EFGVJB	112951449	7.00	Call	16/09/2022	3:1	0.25	0.26	34.90	0.60	5.59	6.58	0.05

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
EFGNJB	112951448	7.25	Call	16/12/2022	3:1	0.24	0.25	33.78	0.53	5.15	9.59	0.06
EFZPJB	112951447	6.75	Put	18/03/2022	3:1	0.04	0.05	46.76	-0.24	-11.47	9.59	-0.13
EFGBJB	112416952	7.50	Call	16/09/2022	3:1	0.18	0.19	34.18	0.47	6.01	10.55	0.06
EFGWJB	110797167	8.50	Call	18/03/2022	2:1	0.01	0.02	44.91	0.10	17.85	16.99	0.20
EFGLJB	110797165	9.00	Call	17/06/2022	2:1	0.04	0.05	35.92	0.14	9.96	24.66	0.15
EFGTJB	110676498	7.75	Call	16/12/2022	3:1	0.19	0.20	33.24	0.43	5.21	14.38	0.07
EFGRJB	110182719	7.50	Call	17/06/2022	2:1	0.21	0.22	35.94	0.47	7.62	8.85	0.04
EFGIJB	59767408	7.25	Call	18/03/2022	2:1	0.18	0.19	45.40	0.54	10.46	4.52	0.04
EFGHJB	59104410	6.50	Call	18/03/2022	2:1	0.44	0.45	47.62	0.85	6.90	1.32	0.02
EFGCJB	59104409	7.00	Call	17/06/2022	2:1	0.33	0.34	36.63	0.62	6.67	5.21	0.03
<b>Emmi AG</b>	<b>Ref. 1,030.00</b>											
EMPPJB	115675147	1,000.00	Put	16/09/2022	250:1	0.31	0.32	28.84	-0.43	-5.51	10.68	-5.84
EMMQJB	115417788	1,200.00	Call	17/06/2022	400:1	0.04	0.05	29.43	0.18	9.23	18.45	22.31
EMMLJB	115417787	1,200.00	Call	16/09/2022	400:1	0.06	0.07	27.94	0.25	9.02	19.22	16.32
EMMGJB	115417786	1,200.00	Call	16/12/2022	400:1	0.10	0.11	26.67	0.28	6.59	20.78	14.21
EMMFJB	115417785	1,200.00	Call	17/03/2023	400:1	0.12	0.13	26.28	0.31	6.19	21.55	12.80
EMMBJB	114377551	1,100.00	Call	17/03/2023	400:1	0.18	0.19	26.30	0.43	5.88	14.17	9.22
EMMTJB	114376731	1,100.00	Call	16/12/2022	200:1	0.32	0.33	26.63	0.41	6.46	13.20	4.83
EMMUJB	114376732	1,100.00	Call	16/09/2022	200:1	0.26	0.27	27.83	0.39	7.47	12.04	5.11
EMQPJB	114374254	975.00	Put	17/06/2022	200:1	0.24	0.25	31.03	-0.37	-7.61	10.19	-5.41
EMMRJB	113841780	975.00	Call	18/03/2022	200:1	0.37	0.38	41.90	0.71	9.69	2.04	2.80
EMMMJB	113841779	975.00	Call	17/06/2022	200:1	0.47	0.48	31.03	0.65	6.96	3.98	3.08
EMMEJB	113841777	1,100.00	Call	18/03/2022	200:1	0.06	0.07	36.21	0.25	18.24	8.16	8.07
EMMDJB	113841776	1,100.00	Call	17/06/2022	200:1	0.17	0.18	28.90	0.35	9.94	10.29	5.76
EMMJJB	112951247	1,100.00	Call	17/06/2022	300:1	0.12	0.13	28.90	0.35	9.18	10.58	8.63
EMMNJB	112951248	1,100.00	Call	18/03/2022	300:1	0.05	0.06	36.21	0.25	14.19	8.54	12.10
EMMHJB	112951246	1,100.00	Call	16/09/2022	300:1	0.18	0.19	27.83	0.39	7.07	12.33	7.67
EMMCJB	112951245	1,100.00	Call	16/12/2022	300:1	0.22	0.23	26.63	0.41	6.18	13.50	7.24
EMPPJB	112417211	950.00	Put	18/03/2022	250:1	0.05	0.06	44.37	-0.22	-15.04	9.22	-11.41
EMMAJB	112003656	975.00	Call	18/03/2022	300:1	0.25	0.26	41.90	0.71	9.44	2.23	4.20
EMMOJB	110676213	1,000.00	Call	17/06/2022	300:1	0.26	0.27	30.38	0.59	7.49	4.95	5.10
EMMKJB	110676212	1,000.00	Call	16/09/2022	300:1	0.32	0.33	28.84	0.58	5.98	6.70	5.22
EMMIJB	58705477	900.00	Call	18/03/2022	300:1	0.47	0.48	50.35	0.87	6.23	1.33	3.45

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>EMS-Chemie Holding AG</b>		<b>Ref. 934.00</b>										
EMSEJB	115418152	925.00	Call	17/03/2023	100:1	<b>1.03</b>	<b>1.04</b>	27.96	0.55	4.97	10.17	1.81
EMSCJB	115418151	1,000.00	Call	17/03/2023	100:1	<b>0.69</b>	<b>0.70</b>	26.85	0.43	5.79	14.56	2.30
EMZAJB	114377211	1,100.00	Call	16/06/2023	250:1	<b>0.18</b>	<b>0.19</b>	25.88	0.32	6.28	22.86	7.83
EMSFJB	114377209	1,050.00	Call	17/03/2023	250:1	<b>0.21</b>	<b>0.22</b>	26.33	0.36	6.10	18.31	6.96
EMCPJB	114376320	850.00	Put	17/06/2022	150:1	<b>0.21</b>	<b>0.22</b>	32.32	-0.27	-7.77	12.53	-5.46
EMGPJB	114376319	775.00	Put	17/06/2022	150:1	<b>0.12</b>	<b>0.13</b>	36.32	-0.16	-7.50	19.11	-9.58
EMWPJB	114374665	900.00	Put	18/03/2022	150:1	<b>0.12</b>	<b>0.13</b>	34.46	-0.32	-15.38	5.73	-4.67
EMSPJB	114374285	875.00	Put	17/06/2022	100:1	<b>0.38</b>	<b>0.39</b>	31.20	-0.33	-7.84	10.49	-3.06
EMZCJB	114374152	960.00	Call	16/12/2022	100:1	<b>0.75</b>	<b>0.76</b>	27.75	0.49	6.02	10.92	2.04
EMSWJB	114374101	900.00	Call	18/03/2022	100:1	<b>0.52</b>	<b>0.53</b>	34.46	0.68	11.96	2.03	1.47
EMSUJB	114374100	975.00	Call	18/03/2022	100:1	<b>0.13</b>	<b>0.14</b>	28.74	0.29	19.10	5.89	3.49
EMSQJB	114374098	1,000.00	Call	17/06/2022	100:1	<b>0.31</b>	<b>0.32</b>	27.17	0.35	10.17	10.49	2.87
EMSTJB	114374099	910.00	Call	17/06/2022	100:1	<b>0.73</b>	<b>0.74</b>	29.79	0.59	7.43	5.35	1.70
EMSLJB	114374094	940.00	Call	16/09/2022	100:1	<b>0.73</b>	<b>0.74</b>	28.37	0.52	6.59	8.57	1.92
EMSZJB	114374096	890.00	Call	16/09/2022	100:1	<b>1.01</b>	<b>1.02</b>	29.70	0.62	5.71	6.21	1.60
EMSHJB	114374091	900.00	Call	16/12/2022	100:1	<b>1.07</b>	<b>1.08</b>	29.01	0.60	5.17	7.92	1.67
EMKPJB	112951306	960.00	Put	18/03/2022	150:1	<b>0.31</b>	<b>0.32</b>	29.41	-0.63	-12.33	2.36	-2.37
EMSOJB	112003830	980.00	Call	18/03/2022	199:1	<b>0.06</b>	<b>0.07</b>	28.70	0.28	18.80	6.00	7.10
EMSMJB	112003829	1,040.00	Call	18/03/2022	199:1	<b>0.01</b>	<b>0.02</b>	28.58	0.08	18.67	11.34	25.01
EMSIJB	112003828	930.00	Call	17/06/2022	199:1	<b>0.33</b>	<b>0.34</b>	29.20	0.55	7.54	6.43	3.64
EMSGJB	112003827	990.00	Call	16/09/2022	199:1	<b>0.26</b>	<b>0.27</b>	27.41	0.42	7.37	11.33	4.69
EMSDJB	112003826	1,100.00	Call	16/09/2022	199:1	<b>0.09</b>	<b>0.10</b>	26.04	0.22	10.39	19.44	8.99
EMSSJB	110676265	950.00	Call	16/12/2022	149:1	<b>0.56</b>	<b>0.57</b>	28.01	0.51	5.65	10.43	2.90
EMSKJB	110676264	900.00	Call	16/09/2022	149:1	<b>0.66</b>	<b>0.67</b>	29.52	0.61	5.70	6.70	2.44
EMSBJB	59767095	1,050.00	Call	17/06/2022	149:1	<b>0.13</b>	<b>0.14</b>	26.49	0.24	10.73	14.21	6.22
EMSAJB	58705768	875.00	Call	17/06/2022	199:1	<b>0.50</b>	<b>0.51</b>	31.35	0.68	6.25	4.19	2.93
EMSNJB	58705526	900.00	Call	18/03/2022	199:1	<b>0.28</b>	<b>0.29</b>	34.84	0.69	11.21	2.16	2.87
<b>Flughafen Zurich AG</b>		<b>Ref. 173.60</b>										
FHYAJB	115675241	200.00	Call	17/06/2022	40:1	<b>0.09</b>	<b>0.10</b>	31.14	0.23	9.77	17.51	1.78
FHZPJB	115675240	175.00	Put	16/09/2022	40:1	<b>0.46</b>	<b>0.47</b>	31.61	-0.48	-4.41	10.02	-0.84
FHZTJB	115675239	175.00	Call	17/03/2023	40:1	<b>0.52</b>	<b>0.53</b>	31.39	0.54	4.45	13.02	0.74
FHYBJB	115675238	190.00	Call	16/06/2023	40:1	<b>0.43</b>	<b>0.44</b>	30.70	0.46	4.50	19.59	0.88
FHZSJB	115418150	175.00	Call	17/03/2023	20:1	<b>1.05</b>	<b>1.06</b>	31.39	0.54	4.45	13.02	0.37

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
FHZLJB	115418149	200.00	Call	17/03/2023	20:1	0.59	0.60	30.34	0.37	5.38	22.12	0.54
FHZDJB	115417954	190.00	Call	16/09/2022	40:1	0.23	0.24	30.53	0.38	6.84	14.98	1.06
FHYCJB	114377186	170.00	Call	16/06/2023	40:1	0.65	0.66	31.59	0.58	3.84	13.13	0.68
FHYDJB	114377187	163.00	Call	17/03/2023	40:1	0.68	0.69	32.25	0.63	3.95	9.79	0.64
FHGPJB	114376298	160.00	Put	17/06/2022	40:1	0.19	0.20	34.75	-0.31	-6.77	12.44	-1.28
FHEPJB	114376297	145.00	Put	17/06/2022	40:1	0.09	0.10	38.09	-0.18	-7.68	18.78	-2.26
FHBPJB	114374284	155.00	Put	17/06/2022	20:1	0.30	0.31	35.74	-0.26	-7.30	14.29	-0.77
FHZZJB	113841668	160.00	Call	18/03/2022	20:1	0.81	0.82	45.84	0.78	8.22	1.61	0.26
FHZYJB	113841667	180.00	Call	18/03/2022	20:1	0.20	0.21	37.44	0.37	15.12	6.11	0.55
FHZXJB	113841666	150.00	Call	17/06/2022	20:1	1.39	1.40	36.85	0.79	4.91	2.53	0.25
FHZVJB	113841664	155.00	Call	16/09/2022	20:1	1.35	1.36	34.13	0.71	4.52	4.95	0.28
FHZWJB	113841665	175.00	Call	17/06/2022	20:1	0.57	0.58	32.36	0.51	7.63	7.49	0.39
FHZHJB	113841663	180.00	Call	16/09/2022	20:1	0.64	0.65	31.16	0.47	6.32	11.18	0.42
FHZCJB	113841662	170.00	Call	16/12/2022	20:1	1.04	1.05	31.88	0.57	4.75	10.02	0.35
FHTPJB	112417098	140.00	Put	18/03/2022	50:1	0.01	0.02	59.69	-0.07	-11.50	19.93	-7.55
FHYPJB	112003849	150.00	Put	18/03/2022	50:1	0.02	0.03	52.04	-0.12	-13.83	14.46	-4.18
FHZRJJB	112003730	155.00	Call	18/03/2022	40:1	0.52	0.53	48.78	0.84	6.85	1.50	0.48
FHZQJB	112003729	170.00	Call	18/03/2022	40:1	0.23	0.24	40.86	0.60	10.82	3.46	0.67
FHZOJB	112003728	175.00	Call	17/06/2022	40:1	0.29	0.30	32.36	0.51	7.37	7.72	0.78
FHZNJB	112003727	160.00	Call	16/09/2022	40:1	0.60	0.61	33.42	0.67	4.74	6.22	0.60
FHZMJB	112003726	175.00	Call	16/12/2022	40:1	0.46	0.47	31.45	0.53	4.93	11.64	0.75
FHZBJB	112003725	190.00	Call	16/12/2022	40:1	0.31	0.32	30.52	0.41	5.60	16.82	0.97
FHPPJB	111172109	165.00	Put	18/03/2022	40:1	0.10	0.11	43.22	-0.30	-11.94	7.49	-1.32
FHZKJB	110676374	150.00	Call	16/09/2022	40:1	0.77	0.78	34.89	0.75	4.17	4.38	0.53
FHZJJB	110676373	175.00	Call	16/09/2022	40:1	0.39	0.40	31.61	0.52	5.67	10.02	0.77
FHZIJB	110676372	160.00	Call	16/12/2022	40:1	0.67	0.68	32.87	0.65	4.18	7.83	0.61
FHZGJB	59767522	180.00	Call	17/06/2022	40:1	0.23	0.24	31.82	0.44	8.04	9.22	0.90
FHZFJB	59767521	185.00	Call	18/03/2022	40:1	0.05	0.06	36.81	0.26	18.76	7.95	1.54
FHZEJB	58705757	155.00	Call	17/06/2022	40:1	0.61	0.62	35.74	0.75	5.22	3.57	0.54
FHZAJB	58705570	160.00	Call	18/03/2022	40:1	0.41	0.42	45.84	0.78	8.02	1.84	0.52
<b>Forbo Holding AG</b>		<b>Ref. 1,594.00</b>										
FORMJB	114376728	1,800.00	Call	16/09/2022	250:1	0.39	0.40	37.92	0.37	5.89	19.20	6.76
FORJJB	114376727	1,800.00	Call	16/12/2022	250:1	0.49	0.50	36.08	0.40	5.08	20.77	6.27
FOQPJB	114374224	1,800.00	Put	17/06/2022	250:1	1.14	1.15	39.26	-0.69	-3.83	5.11	-3.62

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
FORVJB	114373990	1,800.00	Call	18/03/2022	250:1	0.08	0.09	52.62	0.20	13.89	14.34	12.75
FORUJB	114373989	1,800.00	Call	17/06/2022	250:1	0.24	0.25	39.26	0.31	7.90	16.84	8.07
FORRJB	114373987	1,900.00	Call	18/03/2022	250:1	0.03	0.04	52.47	0.10	16.33	19.82	24.40
FORQJB	114373986	1,900.00	Call	17/06/2022	250:1	0.15	0.16	38.54	0.22	8.89	21.71	11.20
FORGJB	113573482	1,900.00	Call	16/12/2022	500:1	0.19	0.20	35.43	0.33	5.28	25.47	15.10
FOPPJB	112417221	1,900.00	Put	18/03/2022	500:1	0.65	0.66	52.47	-0.90	-4.34	1.51	-5.57
FORKJB	112417074	2,000.00	Call	18/03/2022	500:1	0.01	0.02	53.67	0.05	8.46	26.10	94.26
FORIJB	112417073	2,000.00	Call	17/06/2022	500:1	0.05	0.06	38.27	0.16	8.32	27.35	31.94
FORBJB	112417072	2,000.00	Call	16/09/2022	500:1	0.09	0.10	36.98	0.23	7.43	28.61	21.44
FORHJB	110676218	1,750.00	Call	16/09/2022	500:1	0.22	0.23	38.36	0.41	5.68	17.00	12.19
FORFJB	110676217	1,750.00	Call	17/06/2022	500:1	0.15	0.16	39.82	0.36	7.17	14.81	13.89
FORDJB	110676216	1,700.00	Call	18/03/2022	500:1	0.09	0.10	54.47	0.34	10.92	9.79	14.59
FORAJB	58705683	1,600.00	Call	18/03/2022	500:1	0.18	0.19	58.32	0.52	8.68	6.34	9.66
<b>Galenica AG</b>		<b>Ref. 65.15</b>										
GAPQJB	115675146	62.50	Put	16/09/2022	20:1	0.20	0.21	24.61	-0.43	-6.71	10.51	-0.46
GALEJB	115418057	60.00	Call	18/03/2022	20:1	0.29	0.30	34.00	0.84	9.13	1.30	0.24
GALDJB	114377550	67.50	Call	17/03/2023	20:1	0.22	0.23	23.62	0.45	6.31	10.67	0.45
GALSJB	114376726	65.00	Call	16/09/2022	10:1	0.40	0.41	23.90	0.51	8.16	6.06	0.19
GALUJB	114376725	65.00	Call	16/12/2022	10:1	0.47	0.48	23.64	0.51	6.92	7.14	0.20
GAQPJB	114374250	67.50	Put	17/06/2022	10:1	0.57	0.58	23.32	-0.66	-7.38	5.30	-0.15
GALOJB	113841774	67.50	Call	18/03/2022	10:1	0.08	0.09	26.42	0.31	22.17	4.99	0.33
GALNJB	113841773	67.50	Call	17/06/2022	10:1	0.20	0.21	23.32	0.40	12.28	6.83	0.25
GALJJB	113841771	70.00	Call	18/03/2022	10:1	0.03	0.04	26.33	0.15	23.71	8.06	0.69
GALFJB	113841770	70.00	Call	17/06/2022	10:1	0.12	0.13	22.86	0.28	14.01	9.44	0.36
GAPPJB	112417210	65.00	Put	18/03/2022	20:1	0.08	0.09	27.75	-0.48	-17.23	2.99	-0.42
GALLJB	112003654	70.00	Call	17/06/2022	20:1	0.06	0.07	22.86	0.28	13.01	9.59	0.72
GALMJB	112003655	70.00	Call	18/03/2022	20:1	0.01	0.02	26.33	0.15	23.71	8.06	1.37
GALAJB	112003652	70.00	Call	16/12/2022	20:1	0.14	0.15	22.85	0.35	7.71	12.05	0.56
GALIJB	112003653	70.00	Call	16/09/2022	20:1	0.10	0.11	22.95	0.32	9.62	10.82	0.62
GALHJB	110676221	65.00	Call	17/06/2022	20:1	0.15	0.16	24.01	0.52	10.65	4.68	0.38
GALCJB	110676220	65.00	Call	16/09/2022	20:1	0.20	0.21	23.90	0.51	7.97	6.22	0.39
GALBJB	110676219	65.00	Call	16/12/2022	20:1	0.24	0.25	23.64	0.51	6.65	7.44	0.39
GALQJB	58705474	65.00	Call	18/03/2022	20:1	0.09	0.10	27.75	0.52	17.06	2.84	0.38

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Geberit AG</b>		<b>Ref. 610.40</b>										
GEQPJB	114374223	700.00	Put	17/06/2022	100:1	<b>1.05</b>	<b>1.06</b>	25.22	-0.85	-4.87	2.69	-1.18
GEBHJB	114374266	700.00	Call	16/09/2022	100:1	<b>0.13</b>	<b>0.14</b>	24.84	0.23	10.04	16.97	4.34
GEBJJB	114374267	750.00	Call	16/12/2022	100:1	<b>0.11</b>	<b>0.12</b>	24.37	0.18	9.14	24.84	5.57
GEZIJB	114373981	750.00	Call	18/03/2022	100:1	<b>0.01</b>	<b>0.01</b>	39.19	0.02	12.56	23.03	48.61
GEGEJB	114374085	700.00	Call	17/06/2022	100:1	<b>0.06</b>	<b>0.07</b>	25.22	0.16	13.68	15.83	6.38
GEZUJB	114373984	700.00	Call	18/03/2022	100:1	<b>0.01</b>	<b>0.02</b>	33.21	0.05	16.70	15.01	18.27
GEBBJB	113842001	750.00	Call	17/06/2022	100:1	<b>0.02</b>	<b>0.03</b>	25.95	0.07	14.77	23.36	13.78
GEBPJB	113573470	675.00	Put	17/06/2022	200:1	<b>0.43</b>	<b>0.44</b>	25.36	-0.77	-5.37	3.83	-2.58
GEZRJB	112951013	775.00	Call	18/03/2022	150:1	<b>0.00</b>	<b>0.01</b>	41.53	0.01	4.70	27.24	118.19
GEZQJB	112951012	800.00	Call	17/06/2022	150:1	<b>0.01</b>	<b>0.02</b>	27.80	0.04	7.86	31.55	38.81
GEZOJB	112951011	800.00	Call	16/09/2022	150:1	<b>0.02</b>	<b>0.03</b>	25.46	0.08	10.65	31.80	19.11
GEZNB	112951010	800.00	Call	16/12/2022	150:1	<b>0.05</b>	<b>0.06</b>	24.54	0.11	7.80	32.54	13.05
GEZPJB	112417220	750.00	Put	18/03/2022	200:1	<b>0.71</b>	<b>0.72</b>	39.19	-0.98	-4.15	0.72	-2.04
GEBVJB	112417070	750.00	Call	17/06/2022	200:1	<b>0.01</b>	<b>0.02</b>	25.95	0.07	11.08	23.53	27.55
GEBRJB	112417069	750.00	Call	16/09/2022	200:1	<b>0.03</b>	<b>0.04</b>	24.84	0.13	10.20	24.18	14.95
GEOBJB	112417068	750.00	Call	16/12/2022	200:1	<b>0.05</b>	<b>0.06</b>	24.37	0.18	9.14	24.84	11.13
GEBABJ	112003670	725.00	Call	18/03/2022	160:1	<b>0.00</b>	<b>0.01</b>	36.13	0.03	11.15	19.06	49.76
GEZGJB	111172022	700.00	Call	18/03/2022	150:1	<b>0.00</b>	<b>0.01</b>	33.21	0.05	15.91	15.02	27.41
GEBZJB	111172021	700.00	Call	17/06/2022	150:1	<b>0.04</b>	<b>0.05</b>	25.22	0.16	12.77	15.91	9.56
GEBYJB	111172020	700.00	Call	16/09/2022	150:1	<b>0.09</b>	<b>0.10</b>	24.84	0.23	9.37	17.14	6.52
GEBXJB	111172019	700.00	Call	16/12/2022	150:1	<b>0.13</b>	<b>0.14</b>	24.61	0.28	8.03	18.12	5.43
GEBMJB	110797125	650.00	Call	18/03/2022	150:1	<b>0.03</b>	<b>0.04</b>	30.65	0.22	22.09	7.47	6.91
GEBKJB	110797124	650.00	Call	17/06/2022	150:1	<b>0.11</b>	<b>0.12</b>	25.87	0.33	11.12	9.44	4.58
GEBIJB	110797123	650.00	Call	16/09/2022	150:1	<b>0.17</b>	<b>0.18</b>	25.58	0.37	8.46	10.91	4.01
GEBTJB	110676223	650.00	Call	16/12/2022	150:1	<b>0.23</b>	<b>0.24</b>	25.37	0.40	6.84	12.39	3.72
GEB SJB	110676222	600.00	Call	16/09/2022	150:1	<b>0.33</b>	<b>0.34</b>	27.27	0.55	6.56	6.65	2.74
GEBEJB	58705682	600.00	Call	18/03/2022	150:1	<b>0.17</b>	<b>0.18</b>	33.34	0.59	13.44	2.72	2.52
GEBDJB	58705681	600.00	Call	17/06/2022	150:1	<b>0.25</b>	<b>0.26</b>	28.25	0.56	8.77	4.69	2.68
<b>Georg Fischer AG</b>		<b>Ref. 1,213.00</b>										
FINDJB	114377545	1,500.00	Call	17/03/2023	300:1	<b>0.21</b>	<b>0.22</b>	32.40	0.30	5.58	29.10	9.88
FIZAJB	114376730	1,400.00	Call	16/09/2022	200:1	<b>0.27</b>	<b>0.28</b>	33.43	0.31	6.72	20.03	6.45
FINXJB	114376729	1,400.00	Call	16/12/2022	200:1	<b>0.37</b>	<b>0.38</b>	32.92	0.35	5.61	21.68	5.69
FIQPB	114374225	1,400.00	Put	17/06/2022	200:1	<b>1.13</b>	<b>1.14</b>	34.16	-0.76	-4.05	3.38	-2.63

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
FINZJB	113841682	1,400.00	Call	18/03/2022	200:1	0.03	0.04	43.05	0.10	15.38	16.08	19.72
FINSJB	113841680	1,400.00	Call	17/06/2022	200:1	0.14	0.15	34.16	0.24	9.70	17.89	8.34
FINGJB	113841675	1,500.00	Call	18/03/2022	200:1	0.01	0.01	45.07	0.03	20.88	23.83	58.09
FINBJB	113841673	1,500.00	Call	17/06/2022	200:1	0.07	0.08	33.82	0.14	10.56	24.98	14.36
FINZJB	112951259	1,600.00	Call	18/03/2022	400:1	0.00	0.01	46.22	0.01	2.76	32.27	395.00
FINYJB	112951258	1,600.00	Call	17/06/2022	400:1	0.02	0.03	34.27	0.08	8.10	32.89	49.94
FINPJB	112417222	1,400.00	Put	18/03/2022	400:1	0.48	0.49	43.05	-0.90	-5.56	0.74	-4.45
FINIJB	112417080	1,500.00	Call	18/03/2022	400:1	0.01	0.02	45.07	0.03	5.22	24.32	116.18
FINHJB	112417079	1,500.00	Call	17/06/2022	400:1	0.04	0.05	33.82	0.14	8.45	25.31	28.71
FINFJB	112417078	1,500.00	Call	16/09/2022	400:1	0.07	0.08	32.97	0.22	8.20	26.30	18.50
FINEJB	112417077	1,500.00	Call	16/12/2022	400:1	0.11	0.12	32.49	0.27	6.71	27.62	15.05
FIZHJB	110676215	1,350.00	Call	16/12/2022	300:1	0.29	0.30	33.28	0.40	5.40	18.71	7.49
FIZGJB	110676214	1,300.00	Call	16/09/2022	300:1	0.28	0.29	34.42	0.43	5.94	14.34	7.04
FINLJB	59767479	1,350.00	Call	18/03/2022	300:1	0.04	0.05	42.72	0.17	13.91	12.53	17.44
FINCJB	59767478	1,350.00	Call	17/06/2022	300:1	0.14	0.15	34.67	0.31	8.29	15.00	9.76
FINAJB	58705684	1,250.00	Call	17/06/2022	250:1	0.29	0.30	36.55	0.47	7.56	9.23	5.35
FINQJB	58705493	1,250.00	Call	18/03/2022	250:1	0.17	0.18	44.97	0.42	11.20	6.76	6.02
<b>Givaudan SA</b>		<b>Ref. 3,668.00</b>										
GIVZJB	115675234	3,750.00	Call	17/03/2023	500:1	0.60	0.61	24.93	0.48	5.82	10.55	10.33
GIVVJB	115675233	4,200.00	Call	17/03/2023	500:1	0.31	0.32	24.06	0.31	7.01	18.87	16.34
GIVSJB	115675232	3,800.00	Call	16/06/2023	500:1	0.62	0.63	24.60	0.47	5.52	12.19	10.56
GITPJB	115675131	3,800.00	Put	17/06/2022	300:1	1.10	1.11	26.59	-0.61	-6.71	5.48	-4.92
GIDPJB	115675130	3,400.00	Put	17/06/2022	300:1	0.47	0.48	29.23	-0.33	-8.38	11.23	-9.12
GIVPJB	115675129	3,000.00	Put	17/06/2022	300:1	0.17	0.18	33.60	-0.14	-9.60	19.68	-21.22
GIVNJB	115418147	4,500.00	Call	17/03/2023	150:1	0.65	0.66	23.80	0.21	7.88	25.38	7.05
GIVOJB	115418148	4,000.00	Call	17/03/2023	150:1	1.41	1.43	24.37	0.38	6.51	14.90	3.94
GIZLJB	114377213	5,000.00	Call	16/06/2023	500:1	0.12	0.13	23.58	0.13	7.43	38.09	37.99
GIZKJB	114377212	4,750.00	Call	17/03/2023	500:1	0.13	0.14	23.73	0.15	8.05	31.41	32.54
GIZJJB	114376423	4,550.00	Call	18/03/2022	150:1	0.01	0.02	31.82	0.00	4.88	24.13	885.00
GIZIJB	114376422	4,650.00	Call	18/03/2022	150:1	0.01	0.02	31.93	0.00	2.19	26.85	985.00
GIZHJB	114376421	4,700.00	Call	17/06/2022	150:1	0.08	0.09	27.33	0.05	13.27	28.50	30.71
GIZGJB	114376420	5,000.00	Call	16/09/2022	150:1	0.09	0.10	25.37	0.05	12.60	36.72	29.10
GIGPJB	114376318	4,350.00	Put	17/06/2022	300:1	2.57	2.59	26.13	-0.89	-4.19	2.59	-3.38
GIFPJB	114376317	4,200.00	Put	17/06/2022	300:1	2.12	2.14	25.94	-0.84	-4.78	3.00	-3.59

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
GIRPJB	114374664	4,000.00	Put	18/03/2022	300:1	1.18	1.19	28.09	-0.88	-9.09	0.68	-3.39
GIZPJB	114374283	4,000.00	Put	17/06/2022	150:1	3.14	3.15	26.03	-0.74	-5.73	3.83	-2.03
GIZDJB	114374078	4,200.00	Call	18/03/2022	150:1	0.03	0.04	29.81	0.04	23.39	14.67	39.21
GIZAJB	114374074	4,400.00	Call	18/03/2022	150:1	0.01	0.02	31.28	0.01	14.02	20.04	130.83
GIVYJB	114374071	4,300.00	Call	17/06/2022	150:1	0.22	0.23	26.04	0.13	13.65	18.17	11.69
GIVXJB	114374069	4,500.00	Call	17/06/2022	150:1	0.13	0.14	26.52	0.08	13.65	23.26	19.20
GIVTJB	114374067	4,250.00	Call	16/09/2022	150:1	0.49	0.50	24.70	0.21	10.33	17.91	7.10
GIVQJB	114374065	4,700.00	Call	16/09/2022	150:1	0.17	0.18	24.86	0.09	12.34	28.87	16.52
GIVLJB	114374063	4,300.00	Call	16/12/2022	150:1	0.65	0.66	24.09	0.24	8.79	19.93	6.32
GIVFJB	114374062	4,800.00	Call	16/12/2022	150:1	0.25	0.26	23.99	0.11	10.32	31.92	13.67
GILPJB	112951305	4,400.00	Put	18/03/2022	300:1	2.47	2.49	31.28	-0.99	-4.85	0.41	-3.03
GIVWJB	112951108	5,200.00	Call	18/03/2022	300:1	0.01	0.02	31.94	0.00	0.01	41.93	1,538.00
GIVRJB	112003823	4,600.00	Call	18/03/2022	300:1	0.01	0.02	31.90	0.00	1.65	25.57	938.00
GIVUJB	112003822	4,300.00	Call	16/09/2022	300:1	0.22	0.23	24.68	0.19	10.27	19.11	15.53
GIVCJB	112003821	4,800.00	Call	16/09/2022	300:1	0.07	0.08	25.00	0.07	11.46	31.52	40.01
GIVBJB	112003820	4,300.00	Call	16/12/2022	300:1	0.32	0.33	24.09	0.24	8.79	19.93	12.65
GIVMJB	111171903	4,400.00	Call	18/03/2022	300:1	0.01	0.02	31.28	0.01	7.01	20.12	738.00
GIVEJB	111171902	4,500.00	Call	17/06/2022	300:1	0.06	0.07	26.52	0.08	13.65	23.26	38.39
GIVKJB	110797319	4,150.00	Call	18/03/2022	300:1	0.04	0.05	29.29	0.05	12.31	13.55	59.59
GIVJJB	110797318	4,050.00	Call	16/09/2022	300:1	0.40	0.41	24.92	0.30	8.85	13.76	10.13
GIVIJB	110676263	3,750.00	Call	16/09/2022	300:1	0.72	0.74	25.68	0.46	7.55	8.27	6.59
GIVHJB	110676262	3,900.00	Call	16/12/2022	300:1	0.67	0.68	24.70	0.40	7.19	11.89	7.50
GIVGJB	59104332	4,000.00	Call	17/06/2022	300:1	0.26	0.27	26.03	0.26	11.91	11.26	11.41
GIVDJB	58705636	3,700.00	Call	17/06/2022	400:1	0.47	0.48	27.06	0.47	9.05	6.11	8.44
GIVAJB	58705524	3,800.00	Call	18/03/2022	400:1	0.16	0.17	28.52	0.32	17.35	5.45	12.44
<b>Helvetia Holding AG</b>		<b>Ref. 116.60</b>										
HELXJB	115675216	120.00	Call	18/03/2022	20:1	0.11	0.12	30.62	0.37	17.81	4.97	0.55
HELWJB	115675215	130.00	Call	17/06/2022	20:1	0.08	0.09	25.54	0.21	13.36	13.04	0.97
HELUJB	115675214	125.00	Call	16/09/2022	20:1	0.21	0.22	26.19	0.35	9.18	10.98	0.58
HELYJB	115675213	130.00	Call	16/12/2022	20:1	0.22	0.23	26.05	0.31	7.78	15.44	0.65
HELSJB	114377617	117.50	Call	17/06/2022	20:1	0.28	0.29	26.95	0.50	9.96	5.75	0.40
HEPQJB	114377616	115.00	Put	18/03/2022	20:1	0.14	0.15	32.68	-0.42	-16.31	3.95	-0.48
HELNJB	114377602	117.50	Call	16/09/2022	20:1	0.36	0.37	27.13	0.49	7.76	7.12	0.41
HELKJB	114377601	115.00	Call	16/06/2023	20:1	0.63	0.64	27.87	0.54	4.89	9.61	0.37

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
HELGJB	114377418	112.50	Call	16/12/2022	20:1	<b>0.58</b>	<b>0.59</b>	28.29	0.58	5.70	6.60	0.35
HELDJB	114377417	107.50	Call	17/03/2023	20:1	<b>0.80</b>	<b>0.81</b>	29.55	0.64	4.59	6.09	0.31
HELAJB	114377416	115.00	Call	17/03/2023	20:1	<b>0.59</b>	<b>0.60</b>	28.17	0.53	5.18	8.92	0.38
HELOJB	114374833	110.00	Call	16/09/2022	20:1	<b>0.58</b>	<b>0.59</b>	28.74	0.64	6.36	4.46	0.31
HEPPJB	114374832	107.50	Put	18/03/2022	20:1	<b>0.05</b>	<b>0.06</b>	38.65	-0.19	-18.44	8.83	-1.05
HELPJB	114374341	100.00	Put	17/06/2022	10:1	<b>0.31</b>	<b>0.32</b>	33.53	-0.24	-8.66	16.98	-0.42
HELLJB	113841847	105.00	Call	18/03/2022	10:1	<b>1.27</b>	<b>1.28</b>	41.48	0.85	7.77	1.03	0.12
HELHJB	113841846	107.50	Call	16/09/2022	10:1	<b>1.33</b>	<b>1.34</b>	29.41	0.69	6.00	3.69	0.15
HELFBJ	113841844	107.50	Call	17/06/2022	10:1	<b>1.21</b>	<b>1.22</b>	30.18	0.73	6.96	2.66	0.14
HELEJB	113841843	110.00	Call	16/12/2022	10:1	<b>1.31</b>	<b>1.32</b>	28.80	0.62	5.46	5.66	0.16
HELMJB	112416951	100.00	Call	16/09/2022	25:1	<b>0.76</b>	<b>0.77</b>	31.68	0.81	4.88	2.27	0.31
HELIJB	112416950	105.00	Call	16/12/2022	25:1	<b>0.65</b>	<b>0.66</b>	29.93	0.70	4.93	4.20	0.36
HEPUJB	112416949	97.50	Put	18/03/2022	25:1	<b>0.02</b>	<b>0.03</b>	52.85	-0.08	-12.37	17.02	-3.14
HELVJB	110676499	120.00	Call	16/12/2022	25:1	<b>0.31</b>	<b>0.32</b>	27.06	0.45	6.60	9.78	0.55
HELQJB	59767403	110.00	Call	18/03/2022	20:1	<b>0.40</b>	<b>0.41</b>	36.27	0.75	10.68	1.37	0.27
HELTJB	59767402	115.00	Call	17/06/2022	20:1	<b>0.35</b>	<b>0.36</b>	27.58	0.56	9.07	4.80	0.36
HELCJB	59104407	100.00	Call	18/03/2022	20:1	<b>0.87</b>	<b>0.88</b>	48.54	0.91	6.00	0.86	0.22
HELBJB	59104406	105.00	Call	17/06/2022	20:1	<b>0.70</b>	<b>0.71</b>	31.21	0.77	6.35	2.23	0.26
HELJJB	58705543	92.50	Call	18/03/2022	20:1	<b>1.23</b>	<b>1.25</b>	62.00	0.94	4.39	0.75	0.21
<b>Holcim Ltd</b>		<b>Ref. 49.65</b>										
HOLTJB	114377544	55.00	Call	17/03/2023	10:1	<b>0.26</b>	<b>0.27</b>	27.19	0.35	6.49	16.21	0.28
HOLSJB	114377543	55.00	Call	16/06/2023	10:1	<b>0.31</b>	<b>0.32</b>	26.91	0.37	5.75	17.22	0.27
HOLJJB	114377542	55.00	Call	15/09/2023	10:1	<b>0.33</b>	<b>0.34</b>	26.64	0.38	5.57	17.62	0.26
HOLGJB	114377541	55.00	Call	15/12/2023	10:1	<b>0.37</b>	<b>0.38</b>	26.44	0.39	5.13	18.43	0.25
HOLQJB	114377208	50.00	Call	17/03/2023	10:1	<b>0.45</b>	<b>0.46</b>	28.27	0.50	5.38	9.97	0.20
HOLRJB	114377210	45.00	Call	17/03/2023	10:1	<b>0.71</b>	<b>0.72</b>	30.03	0.66	4.57	5.14	0.15
HOLOJB	114377158	45.00	Call	18/03/2022	10:1	<b>0.50</b>	<b>0.51</b>	42.87	0.83	8.09	0.91	0.12
HOLNJB	114376253	45.00	Call	16/09/2022	10:1	<b>0.62</b>	<b>0.63</b>	30.98	0.72	5.65	3.32	0.14
HOLMJB	114376252	45.00	Call	16/12/2022	10:1	<b>0.66</b>	<b>0.67</b>	30.32	0.69	5.08	4.13	0.15
HOQPJB	114374222	42.50	Put	17/06/2022	8:1	<b>0.18</b>	<b>0.19</b>	34.59	-0.24	-7.93	17.46	-0.33
HOLKJB	114374264	45.00	Call	16/09/2022	8:1	<b>0.77</b>	<b>0.78</b>	30.98	0.72	5.70	3.20	0.11
HOLLJB	114374265	50.00	Call	16/12/2022	8:1	<b>0.49</b>	<b>0.50</b>	28.33	0.50	6.15	8.76	0.16
HOLIJB	113841999	44.00	Call	18/03/2022	8:1	<b>0.75</b>	<b>0.76</b>	45.62	0.87	7.07	0.87	0.09
HOLHJB	113841998	44.00	Call	17/06/2022	8:1	<b>0.81</b>	<b>0.82</b>	33.26	0.79	6.00	1.83	0.10

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
HOLEJB	113841995	45.00	Call	17/06/2022	8:1	0.72	0.73	32.45	0.75	6.42	2.40	0.11
HOLFJB	113841996	45.00	Call	18/03/2022	8:1	0.63	0.64	42.87	0.83	8.06	0.95	0.10
HOLDJB	113573481	50.00	Call	17/06/2022	10:1	0.25	0.26	29.27	0.50	9.57	5.94	0.20
HOLCJB	113573480	50.00	Call	16/09/2022	10:1	0.31	0.32	28.61	0.50	7.69	7.15	0.20
HOLBJB	113573479	50.00	Call	16/12/2022	10:1	0.39	0.40	28.33	0.50	6.15	8.76	0.20
HOLAJB	113573478	45.00	Call	17/06/2022	10:1	0.59	0.60	32.45	0.75	6.24	2.72	0.13
HOPPJB	113573469	45.00	Put	17/06/2022	10:1	0.21	0.22	32.45	-0.34	-7.65	13.80	-0.30
HOLPJB	112417219	52.50	Put	18/03/2022	10:1	0.36	0.37	32.21	-0.74	-9.98	1.71	-0.13
LHZGJB	110797119	60.00	Call	18/03/2022	10:1	0.00	0.01	36.26	0.02	9.51	21.07	4.75
LHZFJB	110797118	60.00	Call	17/06/2022	10:1	0.02	0.03	28.34	0.10	16.27	21.45	1.02
LHNWJB	110797117	60.00	Call	16/09/2022	10:1	0.06	0.07	26.95	0.15	10.79	22.26	0.66
LHNTJB	110797116	60.00	Call	16/12/2022	10:1	0.11	0.12	26.76	0.20	8.32	23.26	0.50
LHNQJB	110797055	57.50	Call	18/03/2022	10:1	0.00	0.01	34.58	0.05	20.60	16.05	2.01
LHNZJB	110182969	55.00	Call	16/12/2022	10:1	0.20	0.21	27.19	0.32	7.68	15.01	0.31
LHZCJB	110182970	55.00	Call	16/09/2022	10:1	0.15	0.16	27.33	0.29	8.95	14.00	0.35
LHNSJB	59767475	55.00	Call	18/03/2022	10:1	0.02	0.03	32.60	0.11	18.69	11.38	0.89
LHNIJB	59767474	57.50	Call	17/06/2022	10:1	0.05	0.06	28.00	0.16	12.88	17.02	0.64
LHNHJB	58705680	50.00	Call	18/03/2022	10:1	0.15	0.16	33.80	0.48	14.94	3.93	0.21
LHNEJB	58705679	52.50	Call	17/06/2022	10:1	0.15	0.16	28.41	0.36	11.23	8.96	0.28
LHNJJB	58705488	47.50	Call	18/03/2022	10:1	0.30	0.31	37.42	0.70	11.13	1.91	0.14
<b>Huber + Suhner AG</b>		<b>Ref. 85.40</b>										
HUBJJB	115417874	82.50	Call	17/03/2023	20:1	0.59	0.60	32.81	0.59	4.17	10.66	0.34
HUBDJB	115417873	85.00	Call	16/06/2023	20:1	0.58	0.59	32.56	0.56	4.05	13.35	0.36
HUBWJB	114376961	85.00	Call	18/03/2022	10:1	0.32	0.33	34.47	0.54	13.88	3.40	0.19
HUBVJB	114376960	85.00	Call	17/06/2022	10:1	0.51	0.52	28.59	0.52	8.58	5.62	0.19
HUBUJB	114376959	90.00	Call	16/12/2022	10:1	0.71	0.72	31.17	0.46	5.42	13.82	0.22
HUBTJB	114374962	90.00	Call	17/06/2022	20:1	0.14	0.15	27.13	0.36	10.35	8.90	0.55
HUBSJB	114374961	90.00	Call	16/12/2022	20:1	0.35	0.36	31.17	0.46	5.42	13.82	0.44
HUPWJB	114374340	75.00	Put	17/06/2022	10:1	0.23	0.24	33.04	-0.24	-8.40	14.99	-0.42
HUBRJB	113841852	77.50	Call	16/09/2022	10:1	1.16	1.18	33.03	0.68	4.94	4.57	0.15
HUBPJB	113841851	77.50	Call	18/03/2022	10:1	0.86	0.88	42.84	0.83	8.04	1.05	0.12
HUBIJB	113841849	76.00	Call	17/06/2022	10:1	1.10	1.12	32.55	0.78	5.91	2.11	0.13
HUBEJB	113841848	80.00	Call	16/12/2022	10:1	1.17	1.19	32.95	0.62	4.47	7.61	0.16
HUBOJB	112951325	72.50	Call	16/09/2022	20:1	0.76	0.77	34.70	0.77	4.28	2.95	0.26

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
HUBQJB	112951324	75.00	Call	16/12/2022	20:1	<b>0.74</b>	<b>0.75</b>	34.12	0.70	4.00	5.36	0.29
HUBMJB	112951238	87.50	Call	18/03/2022	20:1	<b>0.09</b>	<b>0.10</b>	32.19	0.40	16.87	4.80	0.51
HUBKJB	112951237	90.00	Call	16/09/2022	20:1	<b>0.25</b>	<b>0.26</b>	29.93	0.42	6.97	11.48	0.47
HUPUJB	112951236	82.50	Put	18/03/2022	20:1	<b>0.09</b>	<b>0.10</b>	37.16	-0.34	-14.55	5.74	-0.59
HUBHJB	112416903	75.00	Call	17/06/2022	25:1	<b>0.47</b>	<b>0.48</b>	33.04	0.80	5.67	1.87	0.31
HUBGJB	112416902	80.00	Call	16/09/2022	20:1	<b>0.50</b>	<b>0.51</b>	32.28	0.63	5.30	5.62	0.32
HUBBJB	112416901	80.00	Call	16/12/2022	20:1	<b>0.59</b>	<b>0.60</b>	32.95	0.62	4.43	7.73	0.32
HUBFJB	112003607	80.00	Call	18/03/2022	20:1	<b>0.33</b>	<b>0.34</b>	39.95	0.76	9.61	1.55	0.26
HUBCJB	112003606	82.50	Call	17/06/2022	20:1	<b>0.32</b>	<b>0.33</b>	29.61	0.60	7.78	4.33	0.33
HUBAJB	58705733	75.00	Call	18/03/2022	25:1	<b>0.43</b>	<b>0.44</b>	45.85	0.88	6.80	0.76	0.28
<b>Idorsia Ltd</b>		<b>Ref. 19.28</b>										
IDIZJB	115418172	21.50	Call	17/03/2023	8:1	<b>0.46</b>	<b>0.47</b>	59.38	0.55	2.80	31.02	0.15
IDITJB	115417872	22.50	Call	16/12/2022	8:1	<b>0.37</b>	<b>0.38</b>	60.39	0.49	3.12	32.47	0.16
IDIBJB	115417871	23.00	Call	17/03/2023	8:1	<b>0.42</b>	<b>0.43</b>	59.05	0.50	2.81	37.14	0.16
IDINJB	115417870	25.00	Call	17/03/2023	8:1	<b>0.34</b>	<b>0.35</b>	59.05	0.45	3.08	44.19	0.18
IDIMJB	115417869	22.00	Call	16/06/2023	8:1	<b>0.51</b>	<b>0.52</b>	58.48	0.55	2.55	35.68	0.15
IDIEJB	115417868	24.00	Call	16/06/2023	8:1	<b>0.44</b>	<b>0.45</b>	58.09	0.50	2.66	43.15	0.16
IDDPJB	115417867	21.50	Put	17/06/2022	8:1	<b>0.49</b>	<b>0.50</b>	59.99	-0.57	-2.72	9.23	-0.14
IDZOJB	114377151	18.00	Call	16/09/2022	5:1	<b>0.81</b>	<b>0.82</b>	61.64	0.64	3.03	14.63	0.08
IDZNJB	114377150	19.00	Call	17/06/2022	5:1	<b>0.53</b>	<b>0.54</b>	60.04	0.58	4.15	12.55	0.09
IDZMJB	114376958	19.50	Call	18/03/2022	5:1	<b>0.21</b>	<b>0.22</b>	59.33	0.50	8.73	6.85	0.10
IDZCJB	114376957	20.00	Call	16/09/2022	5:1	<b>0.63</b>	<b>0.64</b>	60.46	0.55	3.34	20.33	0.09
IDZKJB	114376525	16.50	Call	18/03/2022	7:1	<b>0.45</b>	<b>0.46</b>	70.50	0.83	4.98	2.28	0.08
IDZJJB	114376524	17.00	Call	16/09/2022	7:1	<b>0.67</b>	<b>0.68</b>	62.82	0.69	2.79	12.86	0.10
IDZLJB	114376523	17.50	Call	16/12/2022	7:1	<b>0.72</b>	<b>0.73</b>	63.04	0.67	2.53	17.27	0.10
IDZHJB	114376176	17.00	Call	17/06/2022	7:1	<b>0.55</b>	<b>0.56</b>	62.36	0.70	3.45	8.51	0.10
IDZIJB	114376175	17.50	Call	18/03/2022	7:1	<b>0.32</b>	<b>0.33</b>	63.42	0.75	6.28	2.75	0.09
IDZGJB	114374820	18.50	Call	18/03/2022	7:1	<b>0.22</b>	<b>0.23</b>	59.93	0.64	7.61	4.30	0.11
IDZFB	114374819	19.00	Call	17/06/2022	7:1	<b>0.37</b>	<b>0.38</b>	60.04	0.58	4.21	12.34	0.12
IDZEJB	114374818	18.50	Call	16/09/2022	7:1	<b>0.54</b>	<b>0.55</b>	61.22	0.62	3.11	15.92	0.11
IDZDJB	114374817	19.50	Call	16/12/2022	7:1	<b>0.58</b>	<b>0.59</b>	61.34	0.60	2.79	22.56	0.12
IPZZJB	114374816	18.25	Put	17/06/2022	7:1	<b>0.29</b>	<b>0.30</b>	60.54	-0.37	-3.42	16.23	-0.19
IDPKJB	114374339	20.25	Put	17/06/2022	5:1	<b>0.62</b>	<b>0.63</b>	59.80	-0.49	-3.03	11.31	-0.10
IDZBJB	113841857	21.00	Call	18/03/2022	5:1	<b>0.11</b>	<b>0.12</b>	60.65	0.31	10.06	12.03	0.16

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
IDZAJB	113841856	21.25	Call	16/09/2022	5:1	0.54	0.55	60.28	0.50	3.51	24.48	0.10
IDIJJB	113841854	21.25	Call	17/06/2022	5:1	0.36	0.37	59.92	0.45	4.67	19.81	0.11
IDIWJB	113841853	20.75	Call	16/12/2022	5:1	0.72	0.73	60.76	0.55	2.91	26.56	0.09
IDIQJB	113841583	20.00	Call	18/03/2022	10:1	0.08	0.09	59.55	0.43	9.24	8.40	0.23
IDILJB	113841582	20.00	Call	16/09/2022	10:1	0.31	0.32	60.46	0.55	3.34	20.33	0.18
IDIKJB	113841581	21.00	Call	16/12/2022	10:1	0.35	0.36	60.67	0.54	2.91	27.59	0.18
IDIXJB	112951164	21.00	Call	17/06/2022	10:1	0.19	0.20	59.86	0.46	4.45	19.29	0.22
IPPIJB	112951163	21.00	Put	18/03/2022	10:1	0.23	0.24	60.65	-0.69	-5.52	3.53	-0.15
IDIVJB	112416900	23.00	Call	17/06/2022	10:1	0.13	0.14	60.69	0.36	4.96	26.56	0.28
IDIJJB	112416899	22.50	Call	16/09/2022	10:1	0.23	0.24	60.42	0.45	3.62	29.15	0.22
IDIHJB	112416898	25.00	Call	16/09/2022	10:1	0.17	0.18	61.48	0.37	3.92	39.00	0.27
IDIFJB	112416897	24.00	Call	16/12/2022	10:1	0.25	0.26	60.42	0.44	3.29	37.97	0.23
IDISJB	111171697	22.50	Call	18/03/2022	10:1	0.03	0.04	63.73	0.19	9.05	18.78	0.53
IDIAJB	110797468	25.00	Call	17/06/2022	10:1	0.09	0.10	62.25	0.28	5.42	34.85	0.36
IDIRJB	110676242	28.00	Call	16/12/2022	12:1	0.15	0.16	61.65	0.34	3.45	55.19	0.35
IDIOJB	59767347	25.00	Call	18/03/2022	10:1	0.01	0.02	69.11	0.08	8.49	30.60	1.26
IDIJJB	59104382	30.00	Call	18/03/2022	10:1	0.00	0.01	70.71	0.01	1.44	56.17	12.15
IDIGJB	59104381	32.50	Call	17/06/2022	10:1	0.03	0.04	67.74	0.12	5.58	70.64	0.86
IDIDJB	58705732	27.50	Call	18/03/2022	10:1	0.00	0.01	70.71	0.03	4.92	43.21	3.56
IDICJB	58705731	28.00	Call	17/06/2022	10:1	0.06	0.07	65.24	0.20	5.46	48.86	0.50
<b>Inficon Holding AG</b>		<b>Ref. 1,048.00</b>										
IFPJJB	115675125	1,000.00	Put	17/06/2022	300:1	0.33	0.34	51.74	-0.40	-4.09	14.31	-7.54
IFCMJB	115417866	1,150.00	Call	17/03/2023	300:1	0.48	0.49	44.76	0.50	3.53	23.76	6.05
IFCKJB	115417865	1,100.00	Call	16/06/2023	300:1	0.60	0.61	44.80	0.55	3.15	22.42	5.46
IFCJJB	115417864	1,200.00	Call	16/06/2023	300:1	0.48	0.49	44.05	0.48	3.40	28.53	6.28
IFCIJB	115417863	1,250.00	Call	17/03/2023	300:1	0.37	0.38	44.09	0.42	3.86	30.15	7.14
IPPFJB	115417862	1,125.00	Put	17/06/2022	300:1	0.56	0.57	48.73	-0.57	-3.49	8.97	-5.27
IFCEJB	114377400	1,400.00	Call	16/09/2022	250:1	0.18	0.19	46.16	0.24	5.28	38.12	10.45
IFCFJB	114377401	1,350.00	Call	17/06/2022	250:1	0.11	0.12	47.87	0.19	6.77	31.68	12.91
IFFPJB	114377398	1,300.00	Put	17/06/2022	250:1	1.22	1.23	47.66	-0.77	-2.61	5.34	-3.26
IFCDJB	114377399	1,425.00	Call	16/12/2022	250:1	0.22	0.23	44.13	0.27	4.90	41.46	9.30
IFPRJB	113573396	1,225.00	Put	18/03/2022	250:1	0.78	0.79	60.26	-0.83	-4.40	1.98	-3.01
IFCTJB	112951435	1,300.00	Call	18/03/2022	250:1	0.02	0.03	60.61	0.09	12.59	24.76	27.74
IFCUJB	112951434	1,300.00	Call	16/09/2022	250:1	0.24	0.25	46.04	0.31	5.19	30.01	8.07

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
IFCLJB	112951234	1,250.00	Call	17/06/2022	250:1	<b>0.17</b>	<b>0.18</b>	47.66	0.28	6.55	23.57	8.89
IFCOJB	112951233	1,300.00	Call	16/12/2022	250:1	<b>0.32</b>	<b>0.33</b>	44.29	0.35	4.46	31.92	7.13
IFCBJB	112416896	1,150.00	Call	16/09/2022	250:1	<b>0.41</b>	<b>0.42</b>	46.84	0.45	4.46	19.75	5.59
IFCPJB	112416895	1,100.00	Put	18/03/2022	250:1	<b>0.38</b>	<b>0.39</b>	61.59	-0.59	-6.34	4.41	-4.21
IFCVJB	110676492	1,100.00	Call	16/12/2022	250:1	<b>0.57</b>	<b>0.58</b>	45.76	0.52	3.75	18.80	4.82
IFCNJB	59104630	1,200.00	Call	18/03/2022	200:1	<b>0.09</b>	<b>0.10</b>	60.32	0.21	10.80	16.41	9.70
IFCHJB	59104377	1,000.00	Call	18/03/2022	150:1	<b>0.63</b>	<b>0.64</b>	64.89	0.64	7.00	4.59	2.33
IFCGJB	59104376	1,050.00	Call	17/06/2022	150:1	<b>0.74</b>	<b>0.75</b>	50.28	0.54	5.02	10.90	2.79
IFCCJB	58705729	850.00	Call	18/03/2022	200:1	<b>1.06</b>	<b>1.07</b>	75.06	0.88	4.32	1.58	2.26
<b>Julius Baer Group Ltd</b>		<b>Ref. 56.30</b>										
BAEYJB	114377301	65.00	Call	17/03/2023	15:1	<b>0.19</b>	<b>0.20</b>	29.61	0.32	5.98	20.78	0.47
BAEZJB	114377303	62.50	Call	16/06/2023	15:1	<b>0.27</b>	<b>0.28</b>	29.59	0.38	5.16	18.47	0.39
BAEVJB	114376983	57.50	Call	18/03/2022	5:1	<b>0.29</b>	<b>0.30</b>	34.51	0.42	15.71	4.80	0.12
BAEXJB	114376984	60.00	Call	17/06/2022	5:1	<b>0.39</b>	<b>0.40</b>	32.16	0.35	9.77	10.12	0.14
BAETJB	114376981	60.00	Call	16/12/2022	5:1	<b>0.72</b>	<b>0.73</b>	30.39	0.40	6.18	13.06	0.12
BAEUJB	114376982	62.50	Call	16/09/2022	5:1	<b>0.41</b>	<b>0.42</b>	30.50	0.30	8.10	14.74	0.17
BPRRJB	114374350	60.00	Put	17/06/2022	5:1	<b>1.56</b>	<b>1.57</b>	32.16	-0.69	-4.96	7.37	-0.07
BAEQJB	113841803	65.00	Call	18/03/2022	5:1	<b>0.03</b>	<b>0.04</b>	35.40	0.06	16.31	15.81	0.86
BAEOJB	113841802	67.50	Call	16/09/2022	5:1	<b>0.22</b>	<b>0.23</b>	30.08	0.19	9.23	21.94	0.27
BAEKJB	113841800	67.50	Call	17/06/2022	5:1	<b>0.11</b>	<b>0.12</b>	31.77	0.13	11.89	20.96	0.39
BAEJJB	113841799	70.00	Call	16/12/2022	5:1	<b>0.27</b>	<b>0.28</b>	29.55	0.20	7.89	26.82	0.25
BAEPJB	112417190	60.00	Put	18/03/2022	12:1	<b>0.35</b>	<b>0.36</b>	33.41	-0.76	-9.97	1.10	-0.16
BAVPJB	112417189	52.50	Put	18/03/2022	12:1	<b>0.07</b>	<b>0.08</b>	40.96	-0.23	-13.75	8.45	-0.51
BAEMJB	112416967	60.00	Call	17/06/2022	10:1	<b>0.20</b>	<b>0.21</b>	32.16	0.35	9.30	10.30	0.29
BAEFJB	112416966	57.50	Call	16/09/2022	12:1	<b>0.31</b>	<b>0.32</b>	31.70	0.46	6.76	8.95	0.26
BAECJB	112416965	65.00	Call	16/09/2022	10:1	<b>0.16</b>	<b>0.17</b>	30.21	0.24	7.93	18.47	0.42
BAEBJB	112416964	60.00	Call	16/12/2022	12:1	<b>0.30</b>	<b>0.31</b>	30.39	0.40	6.07	13.18	0.30
BAZFJB	110183002	65.00	Call	16/12/2022	15:1	<b>0.14</b>	<b>0.15</b>	29.71	0.28	7.11	19.45	0.53
BAZBJB	110182843	67.50	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	38.18	0.03	10.80	20.20	3.07
BAERJB	59520486	62.50	Call	18/03/2022	10:1	<b>0.03</b>	<b>0.04</b>	33.76	0.12	16.43	11.72	0.86
BAENJB	59520485	65.00	Call	17/06/2022	10:1	<b>0.08</b>	<b>0.09</b>	31.60	0.18	11.21	17.05	0.56
BAEIJB	58705714	57.50	Call	18/03/2022	10:1	<b>0.14</b>	<b>0.15</b>	34.51	0.42	15.71	4.80	0.24
BAEHJB	58705713	55.00	Call	17/06/2022	10:1	<b>0.41</b>	<b>0.42</b>	34.21	0.58	7.71	5.15	0.17
BAEEJB	58705546	52.50	Call	18/03/2022	10:1	<b>0.47</b>	<b>0.48</b>	40.96	0.77	8.98	1.78	0.13

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Komax Holding AG</b>		<b>Ref. 253.40</b>										
KOMIJB	115417861	260.00	Call	17/03/2023	100:1	<b>0.40</b>	<b>0.41</b>	42.57	0.56	3.43	18.78	1.80
KOMGJB	115417860	270.00	Call	16/06/2023	100:1	<b>0.40</b>	<b>0.41</b>	41.85	0.53	3.30	22.73	1.87
KOPZJB	114374338	225.00	Put	17/06/2022	40:1	<b>0.39</b>	<b>0.40</b>	50.41	-0.29	-4.64	17.52	-1.36
KOMTJB	113841862	240.00	Call	18/03/2022	40:1	<b>0.58</b>	<b>0.59</b>	63.51	0.66	7.10	4.03	0.60
KOMSJB	113841861	250.00	Call	16/09/2022	40:1	<b>0.88</b>	<b>0.89</b>	45.90	0.58	4.10	12.71	0.69
KOMMJB	113841859	250.00	Call	17/06/2022	40:1	<b>0.69</b>	<b>0.70</b>	46.65	0.57	5.12	9.71	0.71
KOMJJB	113841858	265.00	Call	16/12/2022	40:1	<b>0.83</b>	<b>0.84</b>	42.85	0.52	3.94	17.84	0.77
KOMCJB	113573595	230.00	Call	16/09/2022	70:1	<b>0.66</b>	<b>0.67</b>	47.69	0.67	3.60	9.27	1.05
KOMHJB	113573596	230.00	Call	18/03/2022	60:1	<b>0.51</b>	<b>0.52</b>	67.13	0.74	6.06	3.03	0.81
KOMBJB	112951433	280.00	Call	17/06/2022	80:1	<b>0.17</b>	<b>0.18</b>	43.79	0.38	6.69	16.18	2.11
KOMFJB	112416894	275.00	Call	18/03/2022	80:1	<b>0.07</b>	<b>0.08</b>	55.06	0.30	11.87	11.05	2.67
KOMDJB	112416893	275.00	Call	16/09/2022	80:1	<b>0.30</b>	<b>0.31</b>	44.27	0.46	4.70	18.31	1.74
KOMPJB	112416892	260.00	Put	18/03/2022	80:1	<b>0.24</b>	<b>0.25</b>	57.67	-0.54	-6.88	5.29	-1.47
KOMEJB	110676491	250.00	Call	16/12/2022	100:1	<b>0.39</b>	<b>0.40</b>	43.72	0.58	3.70	14.44	1.71
KOMOJB	59767033	250.00	Call	18/03/2022	70:1	<b>0.23</b>	<b>0.24</b>	60.33	0.56	8.51	5.29	1.24
KOMNJB	59767032	260.00	Call	17/06/2022	70:1	<b>0.32</b>	<b>0.33</b>	45.44	0.50	5.52	11.72	1.39
KOMKJB	59104372	220.00	Call	17/06/2022	60:1	<b>0.78</b>	<b>0.79</b>	51.28	0.73	3.94	5.45	0.82
KOAJB	58705728	185.00	Call	18/03/2022	60:1	<b>1.18</b>	<b>1.19</b>	90.61	0.93	3.31	1.21	0.64
<b>Kuehne + Nagel International AG</b>		<b>Ref. 241.60</b>										
KNISJB	115418146	250.00	Call	17/03/2023	30:1	<b>0.86</b>	<b>0.87</b>	31.82	0.50	4.61	14.28	0.60
KNITJB	115418145	300.00	Call	17/03/2023	30:1	<b>0.35</b>	<b>0.36</b>	30.07	0.27	6.04	28.64	1.11
KNIJJB	115417953	260.00	Call	17/03/2023	40:1	<b>0.54</b>	<b>0.55</b>	31.27	0.45	4.91	16.72	0.89
KNIBJB	115417952	275.00	Call	16/06/2023	40:1	<b>0.47</b>	<b>0.48</b>	30.08	0.39	4.95	21.77	1.02
KNZUJB	114377188	300.00	Call	17/03/2023	40:1	<b>0.26</b>	<b>0.27</b>	30.07	0.27	6.04	28.64	1.48
KNZVJB	114377189	325.00	Call	16/06/2023	40:1	<b>0.21</b>	<b>0.22</b>	29.43	0.22	5.94	38.16	1.85
KNGPJB	114376296	255.00	Put	17/06/2022	30:1	<b>0.96</b>	<b>0.97</b>	35.09	-0.60	-5.02	6.50	-0.50
KNOPJB	114376295	230.00	Put	17/06/2022	30:1	<b>0.55</b>	<b>0.56</b>	39.09	-0.40	-5.73	11.75	-0.75
KNTPJB	114374675	260.00	Put	18/03/2022	30:1	<b>0.73</b>	<b>0.74</b>	41.98	-0.74	-8.07	1.57	-0.40
KNVPJB	114374282	275.00	Put	17/06/2022	15:1	<b>2.85</b>	<b>2.87</b>	33.37	-0.76	-4.24	3.99	-0.20
KNZHJB	113841659	300.00	Call	18/03/2022	15:1	<b>0.02</b>	<b>0.03</b>	45.74	0.03	18.18	24.36	4.43
KNZCJB	113841658	325.00	Call	18/03/2022	15:1	<b>0.01</b>	<b>0.02</b>	54.05	0.02	13.85	34.64	8.72
KNZAJB	113841657	285.00	Call	17/06/2022	15:1	<b>0.27</b>	<b>0.28</b>	32.93	0.19	10.91	19.70	0.79
KNIXJB	113841656	320.00	Call	17/06/2022	15:1	<b>0.07</b>	<b>0.08</b>	33.15	0.07	13.21	32.95	2.29

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
KNIUJB	113841654	330.00	Call	16/09/2022	15:1	<b>0.16</b>	<b>0.17</b>	31.56	0.10	9.54	37.64	1.49
KNIVJB	113841655	300.00	Call	16/09/2022	15:1	<b>0.34</b>	<b>0.35</b>	31.28	0.19	8.66	26.35	0.80
KNIEJB	113841652	315.00	Call	16/12/2022	15:1	<b>0.39</b>	<b>0.40</b>	30.71	0.19	7.49	32.86	0.81
KNILJB	113841653	295.00	Call	16/12/2022	15:1	<b>0.59</b>	<b>0.61</b>	30.86	0.26	6.80	25.89	0.58
KNZSJB	112951463	415.00	Call	16/12/2022	30:1	<b>0.04</b>	<b>0.05</b>	34.03	0.05	7.54	72.39	6.41
KNZRJB	112951462	405.00	Call	17/06/2022	30:1	<b>0.01</b>	<b>0.02</b>	41.37	0.01	5.74	67.88	21.06
KNZQJB	112951461	400.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	71.61	0.00	1.35	65.81	89.34
KNZNJB	112951288	355.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	63.83	0.01	4.11	47.19	29.38
KNZMJB	112951287	370.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	67.24	0.01	2.98	53.39	40.56
KNZKJB	112951285	350.00	Call	16/09/2022	30:1	<b>0.05</b>	<b>0.06</b>	32.27	0.07	9.18	45.61	4.39
KNZLJB	112951286	375.00	Call	17/06/2022	30:1	<b>0.01</b>	<b>0.02</b>	37.54	0.02	7.75	55.46	15.58
KNZJJB	112951284	400.00	Call	16/09/2022	30:1	<b>0.02</b>	<b>0.03</b>	35.39	0.03	8.87	65.94	9.08
KNZIJB	112951283	360.00	Call	16/12/2022	30:1	<b>0.08</b>	<b>0.09</b>	31.52	0.09	8.17	50.12	3.29
KNYPJB	112951282	340.00	Put	18/03/2022	30:1	<b>3.30</b>	<b>3.31</b>	59.48	-0.99	-2.40	0.37	-0.30
KNFPJB	112003848	295.00	Put	18/03/2022	30:1	<b>1.79</b>	<b>1.80</b>	44.56	-0.96	-4.29	0.25	-0.31
KNINJB	112003722	330.00	Call	18/03/2022	30:1	<b>0.00</b>	<b>0.01</b>	55.99	0.02	11.67	36.73	18.82
KNIKJB	112003721	340.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	59.48	0.01	5.44	40.98	22.20
KNIIJB	112003720	325.00	Call	17/06/2022	30:1	<b>0.03</b>	<b>0.04</b>	33.37	0.06	11.44	35.02	5.28
KNIFJB	112003719	345.00	Call	17/06/2022	30:1	<b>0.01</b>	<b>0.02</b>	34.64	0.03	13.62	43.05	8.87
KNICJB	112003718	320.00	Call	16/09/2022	30:1	<b>0.10</b>	<b>0.11</b>	31.35	0.12	9.05	33.82	2.43
KNPPJB	111172108	315.00	Put	18/03/2022	50:1	<b>1.47</b>	<b>1.48</b>	50.28	-0.98	-3.20	0.25	-0.51
KNZFJB	111171879	320.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	52.09	0.02	7.53	32.70	16.05
KNZEJB	111171878	330.00	Call	16/12/2022	30:1	<b>0.15</b>	<b>0.16</b>	30.82	0.15	7.32	38.58	2.06
KNIOJB	110797290	310.00	Call	17/06/2022	30:1	<b>0.05</b>	<b>0.06</b>	32.84	0.09	11.88	29.06	3.39
KNIGJB	110797289	300.00	Call	16/09/2022	30:1	<b>0.16</b>	<b>0.17</b>	31.28	0.19	8.92	26.28	1.59
KNIDJB	110797288	305.00	Call	16/12/2022	30:1	<b>0.24</b>	<b>0.25</b>	30.74	0.22	7.06	29.35	1.37
KNIYJB	110676371	285.00	Call	16/12/2022	30:1	<b>0.37</b>	<b>0.38</b>	31.09	0.30	6.38	22.68	1.00
KNIMJB	110676370	275.00	Call	16/09/2022	30:1	<b>0.33</b>	<b>0.34</b>	31.95	0.31	7.35	18.05	0.97
KNIZJB	110182883	290.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	43.57	0.05	21.43	20.28	5.64
KNIRJB	59767491	245.00	Call	18/03/2022	30:1	<b>0.31</b>	<b>0.32</b>	44.60	0.47	11.85	5.38	0.64
KNIQJB	59767490	250.00	Call	17/06/2022	30:1	<b>0.47</b>	<b>0.48</b>	35.72	0.46	7.65	9.44	0.66
KNIHJB	58705756	215.00	Call	17/06/2022	30:1	<b>1.19</b>	<b>1.21</b>	42.05	0.73	4.88	4.01	0.41
KNIAJB	58705569	200.00	Call	18/03/2022	30:1	<b>1.46</b>	<b>1.48</b>	63.48	0.90	4.88	1.16	0.33

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Landis+Gyr Group AG</b>		<b>Ref. 59.30</b>										
LANDJB	115418144	65.00	Call	17/03/2023	15:1	0.33	0.34	33.26	0.43	4.95	18.21	0.35
LAYHJB	114377201	62.50	Call	17/03/2023	20:1	0.29	0.30	33.49	0.47	4.69	15.51	0.42
LAYGJB	114377200	65.00	Call	16/06/2023	20:1	0.29	0.30	33.03	0.44	4.38	19.73	0.45
LAVPJB	114376316	60.00	Put	17/06/2022	20:1	0.25	0.26	35.27	-0.49	-5.58	7.59	-0.41
LAFPJB	114376315	55.00	Put	17/06/2022	20:1	0.14	0.15	37.24	-0.32	-6.42	12.31	-0.62
LAZPJB	114374663	62.50	Put	18/03/2022	20:1	0.21	0.22	37.92	-0.69	-9.36	2.02	-0.29
LAYPJB	114374662	57.00	Put	18/03/2022	20:1	0.06	0.07	40.20	-0.33	-14.03	6.24	-0.60
LANPJB	114374281	60.00	Put	17/06/2022	15:1	0.33	0.35	35.27	-0.49	-5.53	7.67	-0.31
LANYJB	114374055	61.50	Call	18/03/2022	15:1	0.09	0.10	38.06	0.37	14.54	6.24	0.41
LANVJB	114374044	65.00	Call	18/03/2022	15:1	0.03	0.04	37.91	0.18	17.69	10.62	0.84
LANUJB	114374043	62.50	Call	17/06/2022	15:1	0.21	0.22	34.67	0.43	7.65	10.96	0.35
LANTJB	114374042	68.00	Call	17/06/2022	15:1	0.10	0.11	34.11	0.26	9.44	17.45	0.57
LANSJB	114374041	62.00	Call	16/09/2022	15:1	0.28	0.29	34.04	0.46	6.29	11.89	0.33
LANRJB	114374040	70.00	Call	16/09/2022	15:1	0.13	0.14	33.20	0.26	7.44	21.59	0.57
LANQJB	114374038	63.00	Call	16/12/2022	15:1	0.31	0.33	33.81	0.45	5.41	14.59	0.33
LAZHJB	114374037	69.00	Call	16/12/2022	15:1	0.20	0.21	33.38	0.33	6.13	21.67	0.46
LANHJB	113573571	60.00	Call	18/03/2022	20:1	0.09	0.10	38.42	0.47	13.89	4.55	0.43
LANFJB	113573570	60.00	Call	17/06/2022	20:1	0.21	0.22	35.27	0.51	6.88	8.60	0.39
LANCJB	113573569	60.00	Call	16/12/2022	20:1	0.29	0.30	34.22	0.52	5.17	11.30	0.38
LANOJB	112003819	67.50	Call	17/06/2022	20:1	0.07	0.08	34.12	0.28	10.21	16.53	0.73
LANLJB	112003818	72.50	Call	16/09/2022	20:1	0.06	0.07	33.10	0.22	9.16	24.62	0.93
LANJJB	112003817	80.00	Call	16/09/2022	20:1	0.03	0.04	33.16	0.12	8.57	36.26	1.73
LANIJB	112003816	75.00	Call	16/12/2022	20:1	0.09	0.10	33.38	0.23	6.80	29.85	0.87
LANGJB	112003815	85.00	Call	16/12/2022	20:1	0.04	0.05	34.06	0.13	7.60	45.03	1.56
LAPPJB	111172101	67.50	Put	18/03/2022	20:1	0.43	0.44	38.32	-0.90	-6.09	1.01	-0.22
LANNJB	110676261	67.50	Call	16/12/2022	20:1	0.16	0.17	33.45	0.35	6.18	19.56	0.56
LANMJB	110676260	65.00	Call	16/09/2022	20:1	0.15	0.16	33.62	0.38	7.04	15.01	0.53
LANKJB	59104331	85.00	Call	18/03/2022	20:1	0.00	0.01	39.32	0.00	0.04	43.71	26.10
LANAJB	58705766	75.00	Call	17/06/2022	20:1	0.03	0.04	34.58	0.13	9.57	27.82	1.55
LANBJB	58705767	70.00	Call	18/03/2022	20:1	0.01	0.01	38.81	0.05	14.57	18.38	4.07
<b>Leonteq AG</b>		<b>Ref. 64.70</b>										
LEOLJB	115675128	77.50	Call	17/06/2022	20:1	0.04	0.05	35.90	0.16	10.53	21.33	1.23
LEODJB	115675127	80.00	Call	16/09/2022	20:1	0.08	0.09	34.53	0.20	7.13	26.43	1.01

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
LEOEJB	114377614	72.50	Call	17/03/2023	20:1	0.25	0.26	33.97	0.39	4.87	20.09	0.51
LEOKJB	114377615	72.50	Call	17/06/2022	20:1	0.09	0.10	35.92	0.26	8.55	15.15	0.76
LEOPJB	114377613	70.00	Put	17/06/2022	20:1	0.51	0.52	36.31	-0.68	-4.26	7.88	-0.29
LEZCJB	114377149	70.00	Call	17/06/2022	12:1	0.20	0.21	36.31	0.33	8.57	12.09	0.36
LEZBJB	114377148	75.00	Call	16/12/2022	12:1	0.28	0.29	33.91	0.32	5.94	21.30	0.38
LEOAJB	114376955	72.50	Call	16/09/2022	15:1	0.20	0.21	35.21	0.33	6.71	16.92	0.46
LEOZJB	114376170	67.50	Call	18/03/2022	20:1	0.08	0.09	42.01	0.36	13.02	7.11	0.55
LEOYJB	114376169	72.50	Call	16/09/2022	20:1	0.15	0.16	35.21	0.33	6.60	17.00	0.61
LEOWJB	114376168	75.00	Call	16/12/2022	20:1	0.15	0.16	33.91	0.32	6.46	20.87	0.63
LEEPJB	114376167	65.00	Put	18/03/2022	20:1	0.14	0.15	44.19	-0.50	-10.71	4.17	-0.40
LEZPJB	114374337	58.00	Put	17/06/2022	12:1	0.31	0.32	42.41	-0.34	-5.72	16.29	-0.35
LEOUJB	114374080	64.00	Call	18/03/2022	12:1	0.26	0.28	45.24	0.56	10.76	4.11	0.21
LEOTJB	114374077	66.00	Call	17/06/2022	12:1	0.31	0.33	37.54	0.47	7.62	8.13	0.26
LEORJB	114374075	62.50	Call	16/09/2022	12:1	0.57	0.59	38.27	0.57	5.19	7.54	0.21
LEOJJB	114374072	65.00	Call	16/12/2022	12:1	0.55	0.57	35.59	0.51	4.82	11.04	0.24
LEOXJB	113573408	67.50	Call	17/06/2022	15:1	0.21	0.22	36.99	0.41	8.12	9.43	0.36
LEPZJB	113573407	60.00	Put	18/03/2022	20:1	0.06	0.07	51.02	-0.26	-11.95	9.43	-0.77
LEOQJB	112951446	65.00	Call	16/09/2022	20:1	0.28	0.29	37.22	0.50	5.61	9.43	0.40
LEONJB	112416947	62.50	Call	18/03/2022	20:1	0.20	0.22	47.10	0.64	9.56	3.25	0.31
LEOIJB	112416946	60.00	Call	16/09/2022	25:1	0.34	0.35	39.49	0.63	4.64	6.38	0.39
LEOFJB	112416945	65.00	Call	16/12/2022	25:1	0.26	0.27	35.59	0.51	4.88	10.90	0.49
LEPSJB	112416944	55.00	Put	18/03/2022	25:1	0.02	0.03	62.44	-0.13	-11.53	16.15	-1.87
LEOCJB	112003518	57.50	Call	18/03/2022	20:1	0.41	0.42	56.09	0.82	6.27	1.89	0.24
LEOBJB	112003517	60.00	Call	17/06/2022	20:1	0.35	0.37	40.99	0.67	5.91	4.14	0.30
LEOMJB	59767039	52.50	Call	18/03/2022	15:1	0.84	0.86	70.16	0.90	4.52	1.01	0.17
LEOHJB	59767038	50.00	Call	17/06/2022	20:1	0.76	0.77	49.09	0.90	3.76	1.21	0.22
LEOGJB	58705705	40.00	Call	18/03/2022	15:1	1.66	1.68	107.59	0.97	2.50	0.68	0.15
<b>Logitech International SA</b>		<b>Ref. 69.92</b>										
LOZJJB	115675288	67.50	Call	16/12/2022	20:1	0.54	0.55	41.39	0.60	3.84	12.27	0.33
LOGZJB	115675287	67.50	Call	16/06/2023	20:1	0.65	0.66	39.70	0.61	3.22	15.42	0.33
LOGTJB	115417858	75.00	Call	16/06/2023	20:1	0.48	0.49	38.89	0.51	3.65	21.28	0.39
LOGXJB	115417859	72.50	Call	17/03/2023	20:1	0.49	0.50	39.69	0.53	3.73	17.99	0.37
LOGSJB	114377584	80.00	Call	16/06/2023	15:1	0.54	0.55	38.55	0.45	3.82	26.22	0.33
LOGRJB	114377583	85.00	Call	16/06/2023	15:1	0.44	0.45	38.35	0.39	4.09	31.22	0.38

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
LOGJJB	114377396	85.00	Call	17/03/2023	15:1	<b>0.38</b>	<b>0.39</b>	38.85	0.37	4.45	29.93	0.40
LOGQJB	114377397	80.00	Call	17/03/2023	15:1	<b>0.47</b>	<b>0.48</b>	39.07	0.43	4.20	24.71	0.35
LOYEJB	114377153	77.50	Call	17/06/2022	8:1	<b>0.45</b>	<b>0.46</b>	41.63	0.37	7.00	16.10	0.22
LOYDJB	114377152	80.00	Call	16/12/2022	8:1	<b>0.75</b>	<b>0.76</b>	39.88	0.41	4.73	23.11	0.19
LOZZJB	114376174	70.00	Call	18/03/2022	12:1	<b>0.26</b>	<b>0.27</b>	46.68	0.52	11.17	4.75	0.23
LOZUJB	114374757	70.00	Call	17/06/2022	15:1	<b>0.43</b>	<b>0.44</b>	43.25	0.54	5.75	9.55	0.28
LOYAJB	114374702	75.00	Call	18/03/2022	12:1	<b>0.11</b>	<b>0.12</b>	44.69	0.28	13.77	9.32	0.42
LOZWJB	114374701	75.00	Call	17/06/2022	12:1	<b>0.36</b>	<b>0.37</b>	42.02	0.42	6.68	13.62	0.28
LOPGJB	114374699	72.50	Put	17/06/2022	12:1	<b>0.67</b>	<b>0.68</b>	42.56	-0.52	-4.43	7.98	-0.23
LOZVJB	114374700	72.50	Call	16/12/2022	15:1	<b>0.57</b>	<b>0.58</b>	40.60	0.52	4.21	16.13	0.29
LOZAJB	113841866	80.00	Call	18/03/2022	8:1	<b>0.06</b>	<b>0.07</b>	45.32	0.13	16.20	15.22	0.62
LOGUJB	113841864	85.00	Call	17/06/2022	8:1	<b>0.24</b>	<b>0.25</b>	41.21	0.23	8.00	24.43	0.35
LOGVJB	113841865	85.00	Call	16/12/2022	8:1	<b>0.59</b>	<b>0.60</b>	39.66	0.34	5.02	28.43	0.23
LOGNJB	113573598	80.00	Call	17/06/2022	15:1	<b>0.19</b>	<b>0.20</b>	41.38	0.32	7.38	18.71	0.47
LOGEJB	113573597	80.00	Call	16/12/2022	20:1	<b>0.29</b>	<b>0.30</b>	39.88	0.41	4.79	23.00	0.49
LOGMJB	113573558	82.50	Call	18/03/2022	15:1	<b>0.01</b>	<b>0.02</b>	46.48	0.09	20.26	18.42	1.73
LOGHJB	113573557	85.00	Call	17/06/2022	15:1	<b>0.12</b>	<b>0.13</b>	41.21	0.23	8.20	24.36	0.66
LOGFJB	113573556	85.00	Call	16/12/2022	20:1	<b>0.23</b>	<b>0.24</b>	39.66	0.34	5.02	28.43	0.58
LOGPJB	113573555	80.00	Put	18/03/2022	15:1	<b>0.72</b>	<b>0.73</b>	45.32	-0.87	-5.58	1.18	-0.17
LOGDJB	112951323	92.50	Call	16/12/2022	20:1	<b>0.16</b>	<b>0.17</b>	39.62	0.26	5.36	37.16	0.77
LOHPJB	112417196	95.00	Put	18/03/2022	20:1	<b>1.26</b>	<b>1.28</b>	55.21	-0.98	-2.69	0.66	-0.20
LOGCJB	112416891	100.00	Call	17/06/2022	20:1	<b>0.02</b>	<b>0.03</b>	42.89	0.08	9.73	43.88	2.40
LOGWJB	111171857	125.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	58.24	0.00	0.02	79.09	55.48
LOGOJB	111171856	120.00	Call	17/06/2022	20:1	<b>0.00</b>	<b>0.01</b>	47.30	0.03	6.86	72.03	7.28
LOGKJB	111171855	130.00	Call	16/12/2022	20:1	<b>0.03</b>	<b>0.04</b>	42.72	0.07	6.34	87.07	2.76
LOZPJB	111171854	112.50	Put	18/03/2022	20:1	<b>2.13</b>	<b>2.15</b>	58.24	-1.00	-1.62	0.60	-0.20
LOGGJB	111171782	110.00	Call	16/12/2022	25:1	<b>0.06</b>	<b>0.07</b>	40.55	0.14	5.45	59.83	1.83
LOZQJB	110676250	100.00	Call	16/12/2022	25:1	<b>0.09</b>	<b>0.10</b>	39.87	0.20	5.50	46.60	1.27
LOGYJB	59520541	115.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.00</b>	58.24	0.00	0.31	64.62	45.48
LOGLJB	59104484	105.00	Call	18/03/2022	25:1	<b>0.00</b>	<b>0.00</b>	58.07	0.00	1.87	50.35	74.79
LOGIJB	59104483	110.00	Call	17/06/2022	25:1	<b>0.01</b>	<b>0.02</b>	45.25	0.05	7.32	57.97	5.31
LOGBJB	58705727	95.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	55.21	0.02	5.14	36.18	12.37
LOGAJB	58705726	90.00	Call	17/06/2022	20:1	<b>0.06</b>	<b>0.07</b>	41.45	0.16	8.12	30.72	1.23
LOZSJB	58705550	87.50	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	50.20	0.04	10.76	25.54	4.64

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Lonza Group AG</b>		<b>Ref. 606.00</b>										
LOZBJB	115675231	625.00	Call	16/06/2023	100:1	<b>0.77</b>	<b>0.78</b>	31.94	0.53	4.10	16.01	1.90
LONYJB	115675230	700.00	Call	16/06/2023	100:1	<b>0.50</b>	<b>0.51</b>	31.04	0.40	4.72	23.93	2.52
LOZFJB	115675229	640.00	Call	17/03/2023	100:1	<b>0.63</b>	<b>0.64</b>	32.04	0.49	4.62	16.17	2.05
LONOJB	115675228	690.00	Call	17/03/2023	100:1	<b>0.46</b>	<b>0.47</b>	31.42	0.39	5.07	21.62	2.54
LONMJB	115418143	620.00	Call	17/03/2023	50:1	<b>1.45</b>	<b>1.46</b>	32.38	0.53	4.38	14.36	0.95
LONEJB	115418141	640.00	Call	16/12/2022	50:1	<b>1.10</b>	<b>1.11</b>	32.54	0.47	5.15	14.77	1.06
LONIJB	115418142	650.00	Call	16/09/2022	50:1	<b>0.83</b>	<b>0.84</b>	33.23	0.43	6.14	14.19	1.17
LOYGJB	114377203	775.00	Call	17/03/2023	100:1	<b>0.25</b>	<b>0.26</b>	31.02	0.26	6.06	32.18	3.84
LOYFJB	114377202	800.00	Call	16/06/2023	100:1	<b>0.28</b>	<b>0.29</b>	30.67	0.26	5.39	36.80	3.88
LORPJB	114376314	700.00	Put	17/06/2022	100:1	<b>1.12</b>	<b>1.13</b>	33.36	-0.76	-4.09	3.14	-1.31
LOFPJB	114376313	675.00	Put	17/06/2022	100:1	<b>0.95</b>	<b>0.96</b>	33.48	-0.70	-4.41	4.46	-1.43
LPOOJB	114374753	775.00	Put	18/03/2022	100:1	<b>1.69</b>	<b>1.71</b>	46.07	-0.98	-3.48	0.33	-1.02
LOCPJB	114374280	700.00	Put	17/06/2022	50:1	<b>2.22</b>	<b>2.24</b>	33.36	-0.76	-4.13	2.97	-0.66
LOZKJB	114374034	720.00	Call	18/03/2022	50:1	<b>0.02</b>	<b>0.03</b>	41.34	0.05	21.75	19.06	9.29
LOZGJB	114374033	740.00	Call	18/03/2022	50:1	<b>0.02</b>	<b>0.03</b>	43.38	0.04	15.19	22.36	13.29
LOZDJB	114374032	710.00	Call	17/06/2022	50:1	<b>0.25</b>	<b>0.26</b>	33.37	0.22	10.05	19.31	2.32
LONZJB	114374031	730.00	Call	17/06/2022	50:1	<b>0.19</b>	<b>0.20</b>	33.48	0.18	10.62	22.11	2.85
LONSJB	114374030	720.00	Call	16/09/2022	50:1	<b>0.43</b>	<b>0.44</b>	32.61	0.27	7.41	22.44	1.86
LONRJB	114374029	750.00	Call	16/09/2022	50:1	<b>0.33</b>	<b>0.34</b>	32.61	0.22	7.73	26.57	2.31
LONNJB	114374028	715.00	Call	16/12/2022	50:1	<b>0.62</b>	<b>0.63</b>	31.68	0.32	6.14	23.18	1.57
LONKJB	114374027	770.00	Call	16/12/2022	50:1	<b>0.40</b>	<b>0.41</b>	31.53	0.23	6.84	30.45	2.16
LOWPJB	112951304	730.00	Put	18/03/2022	100:1	<b>1.26</b>	<b>1.28</b>	42.40	-0.96	-4.52	0.66	-1.05
LOZMJB	112951104	800.00	Call	18/03/2022	125:1	<b>0.00</b>	<b>0.01</b>	47.36	0.01	5.06	32.24	108.80
LOZHJB	112951102	850.00	Call	17/06/2022	125:1	<b>0.02</b>	<b>0.03</b>	35.91	0.05	8.54	40.88	23.65
LOZLJB	112951103	750.00	Call	17/06/2022	125:1	<b>0.06</b>	<b>0.07</b>	33.70	0.14	9.85	25.21	8.79
LOZEJB	112951101	800.00	Call	16/09/2022	125:1	<b>0.09</b>	<b>0.10</b>	32.89	0.15	7.28	34.08	8.33
LOZCJB	112951100	825.00	Call	16/12/2022	125:1	<b>0.10</b>	<b>0.11</b>	31.71	0.17	7.31	38.41	7.53
LOTPJB	112416773	600.00	Put	18/03/2022	100:1	<b>0.22</b>	<b>0.23</b>	39.61	-0.44	-11.66	4.79	-2.26
LONXJB	112003812	700.00	Call	18/03/2022	100:1	<b>0.02</b>	<b>0.03</b>	39.47	0.08	16.13	16.01	12.52
LONWJB	112003811	725.00	Call	18/03/2022	100:1	<b>0.01</b>	<b>0.02</b>	41.88	0.05	14.92	19.97	20.31
LONTJB	112003810	715.00	Call	16/09/2022	100:1	<b>0.23</b>	<b>0.24</b>	32.62	0.28	7.04	21.95	3.59
LONQJB	112003809	675.00	Call	16/09/2022	100:1	<b>0.32</b>	<b>0.33</b>	32.90	0.36	6.70	16.83	2.74
LONCJB	112003808	630.00	Call	16/09/2022	100:1	<b>0.49</b>	<b>0.50</b>	33.59	0.48	5.78	12.21	2.10

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
LONBJB	112003807	700.00	Call	16/12/2022	100:1	<b>0.34</b>	<b>0.35</b>	31.78	0.35	6.01	21.29	2.88
LOPPJB	111172100	650.00	Put	18/03/2022	125:1	<b>0.42</b>	<b>0.43</b>	37.35	-0.76	-8.56	1.61	-1.65
LONLJB	111171951	670.00	Call	18/03/2022	100:1	<b>0.06</b>	<b>0.07</b>	37.73	0.16	13.43	11.72	6.44
LONJJB	111171950	700.00	Call	17/06/2022	100:1	<b>0.14</b>	<b>0.15</b>	33.36	0.24	9.64	17.99	4.19
LONFJB	111171949	650.00	Call	16/12/2022	100:1	<b>0.51</b>	<b>0.52</b>	32.37	0.45	5.24	15.84	2.22
LONVJB	110676259	570.00	Call	16/09/2022	100:1	<b>0.80</b>	<b>0.81</b>	35.32	0.63	4.74	7.43	1.58
LONUJB	110676258	590.00	Call	16/12/2022	100:1	<b>0.77</b>	<b>0.78</b>	33.66	0.58	4.54	10.23	1.71
LONHJB	59767090	630.00	Call	18/03/2022	125:1	<b>0.11</b>	<b>0.12</b>	37.68	0.36	14.40	6.44	3.51
LONGJB	59767089	650.00	Call	17/06/2022	125:1	<b>0.23</b>	<b>0.24</b>	33.82	0.38	7.70	12.21	3.28
LONAJB	58705765	615.00	Call	17/06/2022	150:1	<b>0.27</b>	<b>0.28</b>	34.72	0.50	7.22	8.42	3.00
LONDJB	58705522	600.00	Call	18/03/2022	150:1	<b>0.18</b>	<b>0.19</b>	39.61	0.56	11.85	3.71	2.69
<b>Nestle SA</b>		<b>Ref. 120.16</b>										
NESPJB	115675145	115.00	Put	16/09/2022	20:1	<b>0.26</b>	<b>0.27</b>	18.59	-0.41	-9.20	8.79	-0.48
NEZUJB	114377170	130.00	Call	18/03/2022	20:1	<b>0.01</b>	<b>0.02</b>	21.77	0.08	26.35	8.49	2.53
NEZTJB	114377169	130.00	Call	17/06/2022	20:1	<b>0.05</b>	<b>0.06</b>	17.88	0.18	17.89	9.19	1.12
NEZVJB	114377168	130.00	Call	17/03/2023	20:1	<b>0.17</b>	<b>0.18</b>	16.93	0.30	10.17	11.19	0.66
NEZRJB	114376722	125.00	Call	18/03/2022	10:1	<b>0.07</b>	<b>0.08</b>	20.15	0.22	33.59	4.69	0.45
NEZQJB	114376721	125.00	Call	17/06/2022	10:1	<b>0.21</b>	<b>0.22</b>	17.75	0.31	17.03	5.86	0.32
NEZOJB	114376720	125.00	Call	16/09/2022	10:1	<b>0.32</b>	<b>0.33</b>	17.32	0.35	12.56	6.77	0.29
NEZNJB	114376719	130.00	Call	16/12/2022	10:1	<b>0.28</b>	<b>0.29</b>	16.94	0.27	11.38	10.60	0.36
NEZSJB	114376718	130.00	Call	17/03/2023	10:1	<b>0.36</b>	<b>0.37</b>	16.93	0.30	9.89	11.27	0.33
NEZLJB	114374919	125.00	Call	18/03/2022	10:1	<b>0.07</b>	<b>0.08</b>	20.15	0.22	33.59	4.69	0.45
NEZKJB	114374918	125.00	Call	17/06/2022	10:1	<b>0.21</b>	<b>0.22</b>	17.75	0.31	17.03	5.86	0.32
NEZJJB	114374917	125.00	Call	16/09/2022	10:1	<b>0.32</b>	<b>0.33</b>	17.32	0.35	12.56	6.77	0.29
NEZMJB	114374916	130.00	Call	16/09/2022	10:1	<b>0.19</b>	<b>0.20</b>	17.18	0.24	14.14	9.85	0.42
NEZHJB	114374691	125.00	Call	18/03/2022	20:1	<b>0.02</b>	<b>0.03</b>	20.15	0.22	44.78	4.53	0.89
NEZGJB	114374690	125.00	Call	17/06/2022	20:1	<b>0.11</b>	<b>0.12</b>	17.75	0.31	15.61	6.03	0.64
NEZFJB	114374689	130.00	Call	16/09/2022	20:1	<b>0.09</b>	<b>0.10</b>	17.18	0.24	14.14	9.85	0.85
NEZIJB	114374688	130.00	Call	16/12/2022	20:1	<b>0.14</b>	<b>0.15</b>	16.94	0.27	11.00	10.69	0.73
NEZBJB	114374572	120.00	Call	18/03/2022	10:1	<b>0.25</b>	<b>0.26</b>	20.47	0.52	23.85	2.03	0.19
NEZAJB	114374571	120.00	Call	17/06/2022	10:1	<b>0.40</b>	<b>0.41</b>	18.24	0.50	14.62	3.28	0.20
NESYJB	114374570	120.00	Call	16/09/2022	10:1	<b>0.52</b>	<b>0.53</b>	17.78	0.48	10.97	4.28	0.21
NEZEJB	114374569	125.00	Call	16/12/2022	10:1	<b>0.42</b>	<b>0.43</b>	17.19	0.37	10.35	7.61	0.27
NEQPJB	114374239	110.00	Put	17/06/2022	10:1	<b>0.23</b>	<b>0.24</b>	20.93	-0.26	-13.25	10.45	-0.38

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
NESZJB	114374257	115.00	Call	16/09/2022	10:1	<b>0.80</b>	<b>0.81</b>	18.59	0.64	9.42	2.45	0.16
NEZCJB	114374258	120.00	Call	16/12/2022	10:1	<b>0.63</b>	<b>0.64</b>	17.67	0.48	9.05	5.19	0.21
NESRJB	113841762	112.50	Call	18/03/2022	10:1	<b>0.81</b>	<b>0.82</b>	24.53	0.86	12.62	0.45	0.12
NESXJB	113841761	112.50	Call	17/06/2022	10:1	<b>0.90</b>	<b>0.91</b>	20.11	0.77	10.10	1.20	0.13
NESDJB	113841759	115.00	Call	18/03/2022	10:1	<b>0.59</b>	<b>0.60</b>	22.72	0.78	15.68	0.70	0.13
NESAJB	113841758	115.00	Call	17/06/2022	10:1	<b>0.71</b>	<b>0.72</b>	19.39	0.69	11.48	1.70	0.15
NEZPJB	112417208	110.00	Put	18/03/2022	20:1	<b>0.01</b>	<b>0.02</b>	26.84	-0.09	-27.36	8.79	-2.20
NESTJB	112003643	120.00	Call	18/03/2022	20:1	<b>0.12</b>	<b>0.13</b>	20.47	0.52	23.85	2.03	0.39
NESSJB	112003642	120.00	Call	17/06/2022	20:1	<b>0.20</b>	<b>0.21</b>	18.24	0.50	14.27	3.36	0.40
NESMJB	112003641	120.00	Call	16/09/2022	20:1	<b>0.25</b>	<b>0.26</b>	17.78	0.48	11.18	4.19	0.41
NESFJB	112003640	120.00	Call	16/12/2022	20:1	<b>0.30</b>	<b>0.31</b>	17.67	0.48	9.34	5.03	0.41
NESNJB	111172038	115.00	Call	17/06/2022	20:1	<b>0.34</b>	<b>0.35</b>	19.39	0.69	11.80	1.53	0.29
NESUJB	111172039	115.00	Call	18/03/2022	20:1	<b>0.28</b>	<b>0.29</b>	22.72	0.78	16.22	0.53	0.26
NESHJB	111172037	115.00	Call	16/09/2022	20:1	<b>0.40</b>	<b>0.41</b>	18.59	0.64	9.31	2.53	0.31
NESCJB	111172036	115.00	Call	16/12/2022	20:1	<b>0.44</b>	<b>0.45</b>	18.38	0.60	8.05	3.20	0.33
NESJJB	110182992	105.00	Call	18/03/2022	20:1	<b>0.76</b>	<b>0.77</b>	33.10	0.95	7.42	0.20	0.21
NESIJB	110182991	110.00	Call	17/06/2022	20:1	<b>0.55</b>	<b>0.56</b>	20.93	0.83	8.88	0.87	0.24
NESGJB	110182990	110.00	Call	16/09/2022	20:1	<b>0.58</b>	<b>0.59</b>	19.65	0.77	7.85	1.36	0.26
NESEJB	110182989	110.00	Call	16/12/2022	20:1	<b>0.60</b>	<b>0.61</b>	19.25	0.72	7.12	1.70	0.28
NESOBJ	58705468	110.00	Call	18/03/2022	20:1	<b>0.52</b>	<b>0.53</b>	26.84	0.91	10.29	0.37	0.22
<b>Novartis AG</b>		<b>Ref. 80.17</b>										
NOVPJB	115675144	77.50	Put	16/09/2022	15:1	<b>0.34</b>	<b>0.35</b>	21.29	-0.47	-7.24	9.88	-0.32
NOVCJB	115418058	77.50	Call	18/03/2022	15:1	<b>0.20</b>	<b>0.21</b>	23.87	0.77	19.59	0.60	0.19
NOVZJB	114377171	85.00	Call	17/03/2023	15:1	<b>0.22</b>	<b>0.23</b>	19.91	0.35	8.21	10.33	0.42
NOZDJB	114377172	80.00	Call	17/03/2023	15:1	<b>0.33</b>	<b>0.34</b>	20.31	0.47	7.43	6.15	0.32
NOVYJB	114374693	75.00	Call	17/06/2022	15:1	<b>0.38</b>	<b>0.39</b>	23.05	0.77	10.61	0.85	0.19
NOVXJB	114374692	75.00	Call	16/09/2022	15:1	<b>0.42</b>	<b>0.43</b>	22.00	0.67	8.29	1.60	0.22
NOVTJB	114374259	77.50	Call	16/09/2022	10:1	<b>0.48</b>	<b>0.49</b>	21.29	0.55	8.94	2.78	0.18
NOQPJB	114374232	75.00	Put	17/06/2022	10:1	<b>0.28</b>	<b>0.29</b>	23.05	-0.38	-10.44	10.07	-0.26
NOVUJB	114374260	80.00	Call	16/12/2022	10:1	<b>0.45</b>	<b>0.46</b>	20.53	0.46	8.03	5.53	0.22
NOVOJB	113841756	75.00	Call	18/03/2022	10:1	<b>0.53</b>	<b>0.54</b>	25.74	0.91	13.52	0.29	0.11
NOVLJB	113841755	75.00	Call	17/06/2022	10:1	<b>0.57</b>	<b>0.58</b>	23.05	0.77	10.70	0.79	0.13
NOVJJB	113841753	80.00	Call	18/03/2022	10:1	<b>0.15</b>	<b>0.16</b>	23.07	0.52	26.12	1.78	0.19
NOVHJB	113841752	80.00	Call	17/06/2022	10:1	<b>0.26</b>	<b>0.27</b>	21.35	0.45	13.30	3.16	0.22

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
NOVGJB	113573475	75.00	Call	18/03/2022	15:1	0.35	0.36	25.74	0.91	13.52	0.29	0.16
NOVFJB	113573474	80.00	Call	16/09/2022	15:1	0.23	0.24	20.74	0.45	9.96	4.28	0.34
NOVBJB	113573473	80.00	Call	16/12/2022	15:1	0.30	0.31	20.53	0.46	7.94	5.59	0.33
NOPPJB	113573467	75.00	Put	18/03/2022	15:1	0.07	0.08	25.74	-0.29	-19.39	7.95	-0.52
NOVAJB	111172034	85.00	Call	17/06/2022	15:1	0.07	0.08	20.88	0.23	15.39	7.52	0.65
NOVIJB	111172035	85.00	Call	18/03/2022	15:1	0.02	0.03	25.26	0.13	22.34	6.59	1.20
NOZCJB	110182988	80.00	Call	18/03/2022	15:1	0.10	0.11	23.07	0.52	25.33	1.85	0.29
NOZBJB	110182987	80.00	Call	17/06/2022	15:1	0.17	0.18	21.35	0.45	13.30	3.16	0.33
NOZAJB	110182986	90.00	Call	16/09/2022	15:1	0.06	0.07	20.04	0.17	13.33	13.57	0.86
NOVWJB	110182985	90.00	Call	16/12/2022	15:1	0.10	0.11	19.87	0.22	10.76	14.32	0.68
NOVSJB	110182983	100.00	Call	16/12/2022	15:1	0.04	0.05	20.72	0.10	10.48	25.67	1.53
NOVVJB	110182984	100.00	Call	16/09/2022	15:1	0.02	0.03	21.23	0.06	11.08	25.30	2.41
NOVMJB	59104589	90.00	Call	18/03/2022	15:1	0.00	0.01	31.83	0.04	16.34	12.52	3.51
NOVDJB	59104588	90.00	Call	17/06/2022	15:1	0.03	0.04	21.51	0.12	15.63	13.01	1.28
<b>OC Oerlikon Corp AG</b>		<b>Ref. 8.55</b>										
OERPJB	115675141	9.00	Put	16/09/2022	3:1	0.44	0.45	34.58	-0.58	-3.70	10.47	-0.05
OERFJB	114377537	9.50	Call	18/03/2022	3:1	0.02	0.03	42.80	0.18	16.63	12.23	0.17
OEREJB	114377536	9.50	Call	16/09/2022	3:1	0.12	0.13	33.83	0.33	7.29	15.74	0.09
OERAJB	114377535	9.75	Call	17/03/2023	3:1	0.20	0.21	33.49	0.37	5.05	21.47	0.08
OERVJB	114377160	9.00	Call	17/06/2022	3:1	0.13	0.14	36.16	0.39	8.03	10.24	0.08
OERWJB	114377161	9.00	Call	16/09/2022	3:1	0.17	0.18	34.58	0.42	6.66	11.64	0.07
OERXJB	114377162	9.00	Call	16/12/2022	3:1	0.22	0.23	34.17	0.45	5.52	13.40	0.07
OERZJB	114377159	10.00	Call	16/12/2022	3:1	0.13	0.14	33.04	0.31	6.21	21.94	0.10
OERSJB	114376717	9.00	Call	18/03/2022	2:1	0.09	0.10	43.02	0.33	14.25	7.67	0.06
OERQJB	114376716	9.00	Call	17/06/2022	2:1	0.20	0.21	36.16	0.39	8.03	10.24	0.05
OERUJB	114376715	9.50	Call	16/09/2022	2:1	0.20	0.21	33.83	0.33	6.77	16.09	0.06
OERNJB	114376714	9.50	Call	16/12/2022	2:1	0.27	0.28	33.50	0.37	5.67	17.73	0.05
OEQPJB	114374220	10.00	Put	17/06/2022	2:1	0.95	0.96	35.41	-0.81	-3.60	5.44	-0.02
OERJJB	113841987	10.00	Call	18/03/2022	2:1	0.01	0.02	44.17	0.09	18.47	17.50	0.23
OERIJB	113841986	10.00	Call	17/06/2022	2:1	0.07	0.08	35.41	0.20	10.43	18.90	0.10
OERCJB	113841983	10.50	Call	17/06/2022	2:1	0.05	0.06	35.77	0.14	9.65	24.28	0.15
OERGJB	113841984	10.50	Call	18/03/2022	2:1	0.01	0.01	45.09	0.04	16.65	23.11	0.51
OERBJB	113573477	10.00	Call	16/09/2022	3:1	0.08	0.09	33.37	0.26	8.15	20.19	0.12
OEPPJB	112951244	10.50	Put	18/03/2022	3:1	0.67	0.68	45.09	-0.96	-4.03	0.99	-0.03

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
OEZHJB	110676227	11.00	Call	16/09/2022	3:1	0.04	0.05	33.18	0.15	8.49	30.49	0.20
OEZGJB	110676226	11.50	Call	16/12/2022	3:1	0.05	0.06	32.68	0.16	7.61	36.69	0.19
OEZBJB	59767465	11.00	Call	17/06/2022	3:1	0.02	0.03	36.53	0.10	9.10	29.78	0.31
OERYJB	59767123	11.00	Call	18/03/2022	3:1	0.00	0.01	45.40	0.02	4.02	29.12	1.93
OERLJB	59104572	10.00	Call	18/03/2022	3:1	0.01	0.02	44.17	0.09	12.31	17.73	0.35
OERKJB	59104571	10.00	Call	17/06/2022	3:1	0.04	0.05	35.41	0.20	11.13	18.78	0.15
OERDJB	58705677	9.50	Call	17/06/2022	3:1	0.08	0.09	35.52	0.28	8.90	14.34	0.11
OERRJB	58705498	9.00	Call	18/03/2022	3:1	0.05	0.06	43.02	0.33	15.84	7.43	0.09
<b>Partners Group Holding AG</b>		<b>Ref. 1,234.00</b>										
PGHPJB	115418171	1,225.00	Put	17/06/2022	250:1	0.45	0.46	38.02	-0.49	-5.27	10.05	-5.09
PGHTJB	115418170	1,250.00	Call	17/03/2023	250:1	0.59	0.60	34.50	0.53	4.33	13.45	4.75
PGZKJB	115418169	1,225.00	Call	16/06/2023	250:1	0.70	0.71	34.22	0.56	3.88	13.65	4.48
PGHQJB	115418063	1,250.00	Call	16/09/2022	250:1	0.45	0.46	35.85	0.51	5.52	10.62	4.86
PGHKJB	114377600	1,400.00	Call	16/09/2022	250:1	0.22	0.23	33.38	0.32	6.89	18.11	7.78
PGHJJB	114377599	1,400.00	Call	17/03/2023	250:1	0.36	0.37	32.38	0.38	5.10	20.95	6.54
PGHIJB	114377598	1,450.00	Call	16/06/2023	250:1	0.35	0.36	31.43	0.36	4.93	24.80	6.95
PGHGJB	114377415	1,550.00	Call	17/03/2023	250:1	0.20	0.21	31.13	0.26	6.11	29.86	9.62
PGHAJB	114377414	1,650.00	Call	17/03/2023	250:1	0.13	0.14	30.67	0.20	6.91	36.55	12.75
PGZIJB	114377146	1,500.00	Call	16/12/2022	150:1	0.32	0.33	31.75	0.26	6.54	25.57	5.71
PGZJJB	114377147	1,450.00	Call	17/06/2022	150:1	0.17	0.18	34.16	0.21	9.64	19.69	7.11
PPGZJB	114374336	1,450.00	Put	17/06/2022	100:1	2.67	2.68	34.16	-0.81	-3.74	4.21	-1.23
PGHVJB	113841871	1,575.00	Call	16/09/2022	100:1	0.22	0.23	32.22	0.16	8.59	29.50	6.24
PGHNJB	113841870	1,500.00	Call	18/03/2022	100:1	0.02	0.03	41.55	0.03	14.20	21.80	28.97
PGHFJB	113841868	1,600.00	Call	17/06/2022	100:1	0.10	0.11	34.57	0.09	10.49	30.55	10.70
PGHBJB	113841867	1,650.00	Call	16/12/2022	100:1	0.25	0.26	31.16	0.16	7.59	35.82	6.26
PGZHJB	113573406	1,800.00	Call	16/09/2022	200:1	0.04	0.05	32.54	0.06	7.71	46.68	32.01
PGPIJB	113573405	1,625.00	Put	18/03/2022	200:1	1.97	1.99	43.31	-0.99	-3.08	0.57	-2.01
PGZFJB	112951146	1,700.00	Call	18/03/2022	250:1	0.00	0.01	43.36	0.00	0.88	37.99	471.00
PGZEJB	112951145	1,750.00	Call	17/06/2022	250:1	0.01	0.02	36.59	0.05	11.32	42.22	54.49
PGZDJB	112951144	1,650.00	Call	16/09/2022	250:1	0.06	0.07	32.16	0.12	8.23	35.13	21.43
PGZCJB	112951143	1,700.00	Call	16/12/2022	250:1	0.08	0.09	31.12	0.13	7.40	39.59	18.52
PGHWJB	112416941	1,600.00	Call	17/06/2022	250:1	0.03	0.04	34.57	0.09	11.54	30.47	26.74
PGHOJB	112416940	1,550.00	Call	16/09/2022	250:1	0.10	0.11	32.29	0.18	7.98	27.84	14.06
PGHLJB	112416939	1,600.00	Call	16/12/2022	250:1	0.12	0.13	31.27	0.19	7.18	32.29	13.21

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PGGPJB	112416938	1,500.00	Put	18/03/2022	250:1	<b>1.08</b>	<b>1.10</b>	41.55	-0.97	-4.35	0.67	-2.59
PPZPJB	112003514	1,350.00	Put	18/03/2022	200:1	<b>0.65</b>	<b>0.67</b>	37.44	-0.82	-7.58	1.41	-2.44
PGZBJB	111171849	1,400.00	Call	18/03/2022	200:1	<b>0.02</b>	<b>0.03</b>	38.30	0.10	21.15	13.94	19.45
PGHZJB	111171823	1,500.00	Call	18/03/2022	200:1	<b>0.01</b>	<b>0.01</b>	41.55	0.03	21.30	21.72	57.94
PGHYJB	111171822	1,450.00	Call	17/06/2022	200:1	<b>0.13</b>	<b>0.14</b>	34.16	0.21	9.29	19.77	9.49
PGHRJB	111171821	1,500.00	Call	16/12/2022	200:1	<b>0.24</b>	<b>0.25</b>	31.75	0.26	6.48	25.61	7.62
PGHSJB	110797074	1,300.00	Call	18/03/2022	200:1	<b>0.12</b>	<b>0.13</b>	37.76	0.31	14.54	7.46	6.53
PGHHJB	110796985	1,300.00	Call	17/06/2022	200:1	<b>0.34</b>	<b>0.35</b>	36.00	0.43	7.52	11.02	4.69
PGHMJB	110676500	1,300.00	Call	16/12/2022	200:1	<b>0.54</b>	<b>0.55</b>	34.00	0.46	5.18	14.29	4.32
PGHDJB	59520477	1,200.00	Call	18/03/2022	150:1	<b>0.48</b>	<b>0.49</b>	42.38	0.62	10.41	3.21	2.41
PGHEJB	58705707	1,100.00	Call	17/06/2022	150:1	<b>1.25</b>	<b>1.27</b>	42.85	0.73	4.72	4.58	2.06
PGHCJB	58705542	1,050.00	Call	18/03/2022	125:1	<b>1.57</b>	<b>1.59</b>	57.27	0.88	5.48	1.20	1.42
<b>PolyPeptide Group AG</b>		<b>Ref. 79.80</b>										
PPGQJB	115675227	80.00	Call	17/06/2022	75:1	<b>0.18</b>	<b>0.19</b>	80.48	0.58	3.27	18.11	1.28
PPGOJB	115675226	82.50	Call	16/09/2022	75:1	<b>0.24</b>	<b>0.25</b>	82.29	0.60	2.54	26.88	1.25
PPGNJB	115675225	80.00	Call	16/12/2022	75:1	<b>0.28</b>	<b>0.29</b>	76.77	0.63	2.31	27.51	1.19
PPGPJB	115675224	82.50	Put	17/06/2022	75:1	<b>0.21</b>	<b>0.22</b>	80.60	-0.44	-2.14	17.29	-1.70
PPGLJB	115418044	90.00	Call	17/06/2022	75:1	<b>0.15</b>	<b>0.16</b>	85.30	0.49	3.27	27.82	1.52
PPGKJB	115418043	92.50	Call	16/09/2022	75:1	<b>0.22</b>	<b>0.23</b>	88.28	0.54	2.50	37.53	1.39
PPGJJB	115418042	95.00	Call	16/12/2022	75:1	<b>0.25</b>	<b>0.26</b>	83.50	0.55	2.27	43.48	1.35
PPGIJB	115418041	90.00	Call	17/03/2023	75:1	<b>0.28</b>	<b>0.29</b>	77.39	0.59	2.18	40.04	1.26
PPGHJB	115418040	90.00	Put	17/06/2022	75:1	<b>0.29</b>	<b>0.30</b>	85.30	-0.51	-1.80	15.41	-1.48
PPGGJB	115417769	100.00	Call	18/03/2022	75:1	<b>0.04</b>	<b>0.05</b>	103.26	0.23	4.88	30.01	3.27
PPGFJB	115417768	105.00	Call	17/06/2022	75:1	<b>0.16</b>	<b>0.17</b>	106.74	0.43	2.72	47.56	1.73
PPGEJB	115417767	125.00	Call	17/06/2022	75:1	<b>0.13</b>	<b>0.14</b>	117.71	0.36	2.74	69.80	2.08
PPGDJB	115417766	110.00	Call	16/09/2022	75:1	<b>0.23</b>	<b>0.24</b>	109.34	0.51	2.24	60.40	1.48
PPGCJB	115417765	130.00	Call	16/09/2022	75:1	<b>0.20</b>	<b>0.21</b>	114.68	0.44	2.25	82.64	1.69
PPGBJB	115417764	115.00	Call	16/12/2022	75:1	<b>0.26</b>	<b>0.27</b>	104.66	0.53	2.09	69.49	1.41
PPGAJB	115417763	110.00	Call	17/03/2023	75:1	<b>0.32</b>	<b>0.33</b>	98.66	0.57	1.85	68.86	1.31
<b>PSP Swiss Property AG</b>		<b>Ref. 113.70</b>										
PSPDJB	115674949	115.00	Call	17/03/2023	10:1	<b>0.88</b>	<b>0.89</b>	24.01	0.48	6.11	8.97	0.21
PSPUJB	114377183	115.00	Call	17/03/2023	40:1	<b>0.23</b>	<b>0.24</b>	24.01	0.48	5.66	9.59	0.84
PSPTJB	114377182	120.00	Call	16/06/2023	40:1	<b>0.20</b>	<b>0.21</b>	23.62	0.42	5.70	12.93	0.95
PSGPJB	114376294	110.00	Put	17/06/2022	25:1	<b>0.24</b>	<b>0.25</b>	24.67	-0.46	-8.39	8.75	-0.54

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PSPBQB	114374279	110.00	Put	17/06/2022	10:1	0.58	0.59	24.67	-0.46	-8.89	8.44	-0.22
PSPQJB	113841649	115.00	Call	18/03/2022	10:1	0.20	0.21	22.91	0.43	23.26	2.99	0.23
PSPQJB	113841648	125.00	Call	18/03/2022	10:1	0.02	0.03	21.95	0.05	17.27	10.20	2.19
PSPMJB	113841646	130.00	Call	17/06/2022	10:1	0.06	0.07	22.14	0.11	17.29	14.95	0.94
PSPNJB	113841647	117.50	Call	17/06/2022	10:1	0.30	0.31	22.47	0.37	13.44	6.07	0.27
PSPIJB	113841645	120.00	Call	16/09/2022	10:1	0.40	0.41	23.17	0.35	9.67	9.15	0.29
PSPHJB	113841644	127.50	Call	16/09/2022	10:1	0.22	0.23	22.85	0.22	11.05	14.16	0.45
PSPFJB	113841643	120.00	Call	16/12/2022	10:1	0.55	0.56	23.45	0.38	7.77	10.47	0.26
PSPEJB	113841642	130.00	Call	16/12/2022	10:1	0.30	0.31	23.08	0.24	8.94	17.06	0.41
PSUPJB	112003844	95.00	Put	18/03/2022	25:1	0.01	0.01	43.41	-0.05	-20.48	16.67	-5.55
PSPBQB	112003717	130.00	Call	17/06/2022	25:1	0.02	0.03	22.14	0.11	16.14	15.00	2.35
PSPAQB	112003716	140.00	Call	16/12/2022	25:1	0.06	0.07	23.46	0.15	9.84	24.67	1.65
PSPZQB	111172107	115.00	Put	18/03/2022	25:1	0.15	0.16	22.91	-0.57	-16.22	2.37	-0.44
PSPLQB	110676369	120.00	Call	16/09/2022	25:1	0.17	0.18	23.17	0.35	8.81	9.50	0.72
PSPKQB	110676368	125.00	Call	16/12/2022	25:1	0.16	0.17	23.16	0.31	8.23	13.68	0.81
PSPJQB	58705755	115.00	Call	17/06/2022	25:1	0.16	0.17	23.02	0.45	12.01	4.88	0.56
PSPCQB	58705565	120.00	Call	18/03/2022	25:1	0.02	0.03	21.53	0.17	25.03	6.20	1.51
<b>Rieter Holding AG</b>		<b>Ref. 165.20</b>										
RIPPQB	115675140	170.00	Put	16/09/2022	50:1	0.48	0.49	43.62	-0.47	-3.20	11.92	-1.05
RIEFQB	114377534	225.00	Call	17/03/2023	50:1	0.21	0.22	40.61	0.29	4.40	42.86	1.71
RIZLQB	114376713	180.00	Call	18/03/2022	25:1	0.10	0.11	45.72	0.24	14.68	10.62	1.02
RIZBQB	114376712	180.00	Call	17/06/2022	25:1	0.39	0.40	42.14	0.40	6.59	15.01	0.63
RIEYQB	114376711	180.00	Call	16/09/2022	25:1	0.61	0.62	42.57	0.45	4.81	18.34	0.55
RIEVQB	114376709	180.00	Call	16/12/2022	25:1	0.76	0.77	41.85	0.48	4.11	20.61	0.52
RIQPQB	114374219	200.00	Put	17/06/2022	25:1	1.59	1.60	41.12	-0.77	-3.17	3.15	-0.33
RIEMQB	113841980	200.00	Call	17/06/2022	25:1	0.18	0.19	41.12	0.23	8.12	23.94	1.07
RIERQB	113841981	200.00	Call	18/03/2022	25:1	0.01	0.02	45.98	0.06	18.18	21.37	4.54
RIEJQB	113841978	225.00	Call	18/03/2022	25:1	0.01	0.01	51.63	0.01	6.79	36.35	24.34
RIEDQB	113841977	225.00	Call	17/06/2022	25:1	0.08	0.09	42.34	0.12	8.49	37.56	2.16
RIEPQB	112417218	200.00	Put	18/03/2022	50:1	0.72	0.73	45.98	-0.95	-4.28	1.03	-0.53
RIZJQB	112417065	225.00	Call	18/03/2022	50:1	0.00	0.01	51.63	0.01	3.09	36.53	48.67
RIEZQB	112417064	225.00	Call	17/06/2022	50:1	0.03	0.04	42.34	0.12	9.56	37.41	4.32
RIEWQB	112417063	250.00	Call	16/09/2022	50:1	0.05	0.06	41.54	0.12	6.47	53.15	4.25
RIZMQB	112417062	250.00	Call	16/12/2022	50:1	0.09	0.10	40.92	0.17	5.62	54.36	2.94

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
RIELJB	112003625	200.00	Call	18/03/2022	50:1	0.00	0.02	45.98	0.06	12.12	21.52	9.09
RIEIJB	112003624	200.00	Call	17/06/2022	50:1	0.09	0.10	41.12	0.23	7.72	24.09	2.14
RIECJB	112003623	200.00	Call	16/09/2022	50:1	0.17	0.18	41.33	0.32	5.83	26.51	1.58
RIZHJB	111171834	175.00	Call	18/03/2022	50:1	0.08	0.09	47.12	0.33	12.23	8.66	1.50
RIZGJB	111171833	150.00	Call	17/06/2022	50:1	0.50	0.51	48.10	0.69	4.44	6.23	0.73
RIZFJB	111171832	175.00	Call	17/06/2022	50:1	0.23	0.24	42.76	0.45	6.16	13.20	1.12
RIZEJB	111171831	175.00	Call	16/09/2022	50:1	0.34	0.35	43.05	0.49	4.61	16.53	1.02
RIZDJB	111171830	200.00	Call	16/12/2022	50:1	0.25	0.26	40.83	0.36	4.61	28.93	1.38
RIZAJB	110797139	150.00	Call	18/03/2022	50:1	0.38	0.39	62.32	0.75	6.40	2.60	0.66
RIEXJB	110676228	150.00	Call	16/09/2022	50:1	0.60	0.61	46.64	0.67	3.63	9.26	0.75
RIEOJB	59767461	120.00	Call	18/03/2022	50:1	0.93	0.94	87.71	0.94	3.30	1.09	0.53
RIENJB	59767460	120.00	Call	17/06/2022	50:1	0.98	0.99	58.56	0.87	2.91	2.60	0.57
RIEEJB	59104567	110.00	Call	18/03/2022	50:1	1.13	1.14	96.53	0.96	2.79	1.09	0.52
RIEAJB	58705675	110.00	Call	17/06/2022	40:1	1.44	1.46	63.38	0.91	2.57	1.94	0.44
RIEBJB	58705676	100.00	Call	18/03/2022	40:1	1.65	1.66	105.08	0.98	2.44	0.73	0.41
<b>Roche Holding AG</b>		<b>Ref. 346.85</b>										
ROXWJB	114377176	400.00	Call	17/03/2023	50:1	0.18	0.19	20.75	0.24	8.88	18.06	2.06
ROPZJB	114376579	350.00	Put	17/06/2022	50:1	0.48	0.49	23.03	-0.58	-8.19	6.16	-0.86
ROZPJB	114376578	350.00	Put	18/03/2022	50:1	0.31	0.32	25.64	-0.68	-14.71	3.70	-0.74
ROZGJB	114374804	400.00	Call	18/03/2022	50:1	0.01	0.02	35.25	0.05	20.42	15.58	9.43
ROZFJB	114374803	400.00	Call	17/06/2022	50:1	0.04	0.05	23.01	0.11	15.03	16.04	4.62
ROZEJB	114374802	400.00	Call	16/09/2022	50:1	0.08	0.09	21.36	0.16	12.71	16.62	3.03
ROZDJB	114374801	400.00	Call	16/12/2022	50:1	0.14	0.15	21.16	0.21	9.82	17.49	2.35
ROZCJB	114374800	425.00	Call	16/12/2022	50:1	0.08	0.09	21.41	0.14	10.45	23.83	3.69
ROQQJB	114374231	350.00	Put	17/06/2022	20:1	1.19	1.20	23.03	-0.58	-8.36	6.01	-0.35
ROZAJB	114374262	375.00	Call	16/09/2022	20:1	0.44	0.45	21.33	0.28	10.93	10.71	0.71
ROZBJB	114374263	400.00	Call	16/12/2022	20:1	0.36	0.37	21.16	0.21	9.96	17.46	0.94
ROGTJB	113841749	350.00	Call	17/06/2022	20:1	0.64	0.65	23.03	0.44	11.69	4.66	0.46
ROGXJB	113841750	350.00	Call	18/03/2022	20:1	0.36	0.37	25.64	0.45	21.17	3.04	0.44
ROGGJB	113841746	375.00	Call	18/03/2022	20:1	0.08	0.09	28.17	0.13	25.88	8.63	1.49
ROGAJB	113841744	375.00	Call	17/06/2022	20:1	0.26	0.27	22.31	0.22	14.40	9.67	0.89
ROGOJB	112003637	375.00	Call	18/03/2022	50:1	0.03	0.04	28.17	0.13	23.29	8.69	3.72
ROGKJB	112003636	375.00	Call	17/06/2022	50:1	0.10	0.11	22.31	0.22	14.13	9.70	2.23
ROGEJB	112003634	375.00	Call	16/12/2022	50:1	0.24	0.25	21.35	0.33	9.02	11.72	1.54

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ROGJJB	112003635	375.00	Call	16/09/2022	50:1	<b>0.17</b>	<b>0.18</b>	21.33	0.28	10.93	10.71	1.76
ROGIJB	111172033	350.00	Call	16/09/2022	50:1	<b>0.34</b>	<b>0.35</b>	22.11	0.45	8.92	5.95	1.11
ROGDJB	111172032	350.00	Call	16/12/2022	50:1	<b>0.43</b>	<b>0.44</b>	22.11	0.47	7.35	7.25	1.07
ROGVJB	110182978	325.00	Call	18/03/2022	50:1	<b>0.48</b>	<b>0.49</b>	29.00	0.83	11.72	0.76	0.60
ROGUJB	110182977	300.00	Call	18/03/2022	50:1	<b>0.96</b>	<b>0.97</b>	38.05	0.95	6.76	0.48	0.53
ROGSJB	110182976	300.00	Call	17/06/2022	50:1	<b>0.97</b>	<b>0.98</b>	28.76	0.89	6.33	0.62	0.56
ROGRJB	110182975	325.00	Call	17/06/2022	50:1	<b>0.53</b>	<b>0.54</b>	25.34	0.71	9.11	1.48	0.71
ROGQJB	110182974	325.00	Call	16/09/2022	50:1	<b>0.63</b>	<b>0.64</b>	23.80	0.65	6.99	2.93	0.78
ROGNJB	110182973	325.00	Call	16/12/2022	50:1	<b>0.68</b>	<b>0.69</b>	23.50	0.62	6.21	3.65	0.81
ROGFJB	59104586	350.00	Call	17/06/2022	40:1	<b>0.30</b>	<b>0.31</b>	23.03	0.44	12.25	4.48	0.91
ROGLJB	59104587	350.00	Call	18/03/2022	40:1	<b>0.17</b>	<b>0.18</b>	25.64	0.45	21.76	2.98	0.89
<b>Schindler Holding AG</b>		<b>Ref. 211.80</b>										
SCZCJB	115675250	200.00	Call	17/06/2022	50:1	<b>0.37</b>	<b>0.38</b>	31.30	0.65	7.20	3.40	0.77
SCZBJB	115675249	200.00	Call	16/09/2022	50:1	<b>0.45</b>	<b>0.46</b>	30.30	0.61	5.66	5.29	0.81
SCHZJB	115675248	225.00	Call	16/12/2022	50:1	<b>0.28</b>	<b>0.29</b>	28.39	0.43	6.21	13.08	1.18
SCHYJB	115675247	225.00	Call	17/03/2023	50:1	<b>0.34</b>	<b>0.35</b>	28.48	0.45	5.41	14.49	1.12
SCHXJB	115418056	225.00	Call	18/03/2022	50:1	<b>0.05</b>	<b>0.06</b>	32.26	0.24	16.87	7.65	2.09
SCHKJB	114377467	240.00	Call	17/06/2022	50:1	<b>0.07</b>	<b>0.08</b>	28.79	0.21	11.14	15.20	2.38
SCHHJB	114377466	225.00	Call	16/09/2022	60:1	<b>0.18</b>	<b>0.19</b>	28.38	0.39	7.33	11.61	1.52
SCHFJB	114377465	250.00	Call	16/12/2022	50:1	<b>0.15</b>	<b>0.16</b>	27.84	0.27	7.11	21.81	1.86
SCHEJB	114377464	250.00	Call	17/03/2023	50:1	<b>0.20</b>	<b>0.21</b>	27.98	0.31	6.18	22.99	1.63
SCHPJB	114377463	225.00	Put	17/06/2022	50:1	<b>0.49</b>	<b>0.50</b>	28.92	-0.66	-5.56	5.57	-0.76
SCHLJB	114377468	230.00	Call	17/06/2022	60:1	<b>0.10</b>	<b>0.11</b>	28.78	0.30	9.47	11.71	2.03
SCHUJB	114376706	250.00	Call	16/09/2022	30:1	<b>0.16</b>	<b>0.17</b>	28.00	0.22	9.09	20.44	1.37
SCHVJB	114376705	250.00	Call	16/12/2022	30:1	<b>0.25</b>	<b>0.26</b>	27.84	0.27	7.29	21.72	1.12
SCHSJB	114374577	250.00	Call	18/03/2022	50:1	<b>0.00</b>	<b>0.01</b>	36.12	0.04	13.19	18.32	13.39
SCHRJB	114374576	250.00	Call	17/06/2022	50:1	<b>0.05</b>	<b>0.06</b>	29.15	0.15	10.47	19.45	3.37
SCHTJB	114374575	275.00	Call	16/09/2022	50:1	<b>0.05</b>	<b>0.06</b>	28.79	0.12	8.25	31.26	4.28
SCHMJB	114374574	275.00	Call	16/12/2022	50:1	<b>0.07</b>	<b>0.08</b>	28.06	0.16	8.55	31.73	3.10
SCHWJB	114374578	250.00	Call	16/09/2022	50:1	<b>0.08</b>	<b>0.09</b>	28.00	0.22	10.30	20.16	2.28
SCQPJB	114374215	250.00	Put	17/06/2022	30:1	<b>1.48</b>	<b>1.49</b>	29.15	-0.85	-4.04	3.07	-0.35
SCHJJB	113841957	250.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.01</b>	36.12	0.04	26.37	18.18	8.03
SCHGJB	113841956	250.00	Call	17/06/2022	30:1	<b>0.08</b>	<b>0.09</b>	29.15	0.15	11.63	19.31	2.02
SCHCJB	113841954	300.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	50.64	0.00	1.33	41.93	79.37

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SCHAJB	113841953	300.00	Call	17/06/2022	30:1	0.01	0.02	34.95	0.04	13.42	41.93	7.89
SCPPJB	112417214	275.00	Put	18/03/2022	50:1	1.29	1.30	45.21	-0.99	-3.22	0.85	-0.51
SCHQJB	110797424	300.00	Call	18/03/2022	60:1	0.00	0.01	50.64	0.00	1.21	41.95	158.73
SCHBJB	110797410	300.00	Call	17/06/2022	60:1	0.01	0.02	34.95	0.04	8.39	42.10	15.78
SCHOJB	110676230	300.00	Call	16/09/2022	60:1	0.02	0.03	30.44	0.07	7.93	42.49	8.90
SCHNJB	110676229	300.00	Call	16/12/2022	60:1	0.04	0.05	28.84	0.10	6.97	43.06	6.08
SCHIJB	58705668	275.00	Call	18/03/2022	60:1	0.00	0.01	45.21	0.01	4.01	30.15	48.04
SCHDJB	58705667	275.00	Call	17/06/2022	60:1	0.01	0.02	31.32	0.07	11.70	30.41	9.05
<b>Schweiter Technologies AG</b>		<b>Ref. 1,198.00</b>										
SWTAJB	58705763	1,750.00	Call	18/03/2022	400:1	0.04	0.05	41.49	0.00	0.01	47.75	560.00
<b>Sensirion Holding AG</b>		<b>Ref. 103.80</b>										
SENNJB	115418050	102.00	Call	18/03/2022	40:1	0.21	0.22	72.94	0.57	6.76	6.74	0.70
SENMJB	115418049	100.00	Call	17/06/2022	40:1	0.37	0.38	57.83	0.61	4.14	10.98	0.66
SENLJB	115418048	100.00	Call	16/09/2022	40:1	0.47	0.48	57.06	0.61	3.32	14.84	0.65
SENKJB	115418047	110.00	Call	16/12/2022	40:1	0.43	0.44	54.36	0.55	3.22	22.93	0.73
SENJJB	115418046	105.00	Call	17/03/2023	40:1	0.55	0.56	54.75	0.60	2.77	22.74	0.67
SENIJB	115418045	100.00	Put	17/06/2022	40:1	0.28	0.29	57.83	-0.39	-3.52	14.84	-1.02
SENGJB	115417761	110.00	Call	17/06/2022	40:1	0.26	0.27	54.61	0.48	4.63	16.38	0.83
SENHJB	115417762	115.00	Call	18/03/2022	40:1	0.08	0.09	65.54	0.29	8.47	14.26	1.36
SENFJB	115417760	125.00	Call	17/06/2022	40:1	0.13	0.14	51.99	0.31	5.70	25.82	1.30
SENEJB	115417759	115.00	Call	16/09/2022	40:1	0.31	0.32	54.07	0.48	3.86	23.12	0.84
SENDJB	115417758	135.00	Call	16/09/2022	40:1	0.18	0.19	52.18	0.31	4.28	37.38	1.28
SENCJB	115417757	125.00	Call	16/12/2022	40:1	0.31	0.32	52.85	0.44	3.53	32.76	0.92
SENBJB	115417756	150.00	Call	16/12/2022	40:1	0.18	0.19	51.81	0.29	3.90	51.83	1.40
SENAJB	115417755	120.00	Call	17/03/2023	40:1	0.42	0.43	53.31	0.50	3.01	32.18	0.80
<b>SFS Group AG</b>		<b>Ref. 135.70</b>										
SFSBJB	114377533	140.00	Call	17/03/2023	40:1	0.36	0.37	32.05	0.51	4.65	14.08	0.79
SFSYJB	114377157	125.00	Call	17/06/2022	40:1	0.39	0.40	34.65	0.70	5.93	3.91	0.57
SFSXJB	114377156	125.00	Call	16/09/2022	40:1	0.45	0.46	33.94	0.66	4.89	5.67	0.60
SFSWJB	114377155	125.00	Call	16/12/2022	40:1	0.52	0.53	33.49	0.65	4.15	7.74	0.62
SFSQJB	114377154	125.00	Call	18/03/2022	40:1	0.31	0.32	41.51	0.80	8.45	1.55	0.50
SFSOJB	114376704	120.00	Call	16/09/2022	20:1	1.07	1.08	34.87	0.72	4.53	4.35	0.28
SFSNJB	114376703	120.00	Call	16/12/2022	20:1	1.17	1.18	34.19	0.70	4.01	5.82	0.29

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SFPQJB	114374218	125.00	Put	17/06/2022	20:1	<b>0.30</b>	<b>0.31</b>	34.65	-0.33	-7.14	12.45	-0.61
SFSKJB	113841975	130.00	Call	18/03/2022	20:1	<b>0.41</b>	<b>0.42</b>	38.32	0.69	11.09	1.99	0.29
SFSHJB	113841974	130.00	Call	17/06/2022	20:1	<b>0.61</b>	<b>0.62</b>	33.36	0.62	6.80	4.94	0.32
SFSFJB	113841972	140.00	Call	18/03/2022	20:1	<b>0.14</b>	<b>0.15</b>	34.56	0.37	16.92	5.38	0.53
SFSEJB	113841971	140.00	Call	17/06/2022	20:1	<b>0.34</b>	<b>0.35</b>	31.32	0.45	8.69	8.33	0.45
SFSPJB	112417217	125.00	Put	18/03/2022	30:1	<b>0.06</b>	<b>0.07</b>	41.51	-0.20	-13.07	9.43	-1.48
SFSUJB	111172017	150.00	Call	18/03/2022	40:1	<b>0.02</b>	<b>0.03</b>	34.33	0.13	14.83	11.42	3.05
SFSTJB	111172016	150.00	Call	17/06/2022	40:1	<b>0.09</b>	<b>0.10</b>	30.48	0.29	9.75	13.49	1.39
SFSRJB	110797416	130.00	Call	18/03/2022	40:1	<b>0.20</b>	<b>0.21</b>	38.32	0.69	11.09	1.99	0.58
SFSSJB	110676232	150.00	Call	16/09/2022	30:1	<b>0.21</b>	<b>0.22</b>	30.85	0.35	7.24	15.40	0.85
SFSCJB	110676231	150.00	Call	16/12/2022	30:1	<b>0.29</b>	<b>0.30</b>	31.05	0.39	5.90	17.17	0.77
SFSDJB	58705674	115.00	Call	18/03/2022	40:1	<b>0.53</b>	<b>0.54</b>	50.92	0.91	5.73	0.66	0.44
SFSAJB	58705673	120.00	Call	17/06/2022	40:1	<b>0.48</b>	<b>0.49</b>	36.07	0.77	5.31	2.87	0.52
<b>SGS SA</b>		<b>Ref. 2,584.00</b>										
SGSGJB	115674947	2,750.00	Call	17/03/2023	150:1	<b>0.89</b>	<b>0.90</b>	21.88	0.38	7.28	11.65	3.94
SGSFJB	115417951	2,750.00	Call	16/06/2023	300:1	<b>0.49</b>	<b>0.50</b>	21.50	0.39	6.73	12.23	7.68
SGSBJB	115417950	2,700.00	Call	17/03/2023	300:1	<b>0.51</b>	<b>0.52</b>	22.07	0.41	6.84	10.53	7.26
SGZCJB	114377184	3,000.00	Call	17/03/2023	400:1	<b>0.17</b>	<b>0.18</b>	21.21	0.24	8.47	18.89	16.94
SGZDJB	114377185	3,250.00	Call	16/06/2023	400:1	<b>0.10</b>	<b>0.11</b>	20.79	0.15	8.96	27.48	26.22
SGGPJB	114376293	2,750.00	Put	17/06/2022	300:1	<b>0.93</b>	<b>0.94</b>	21.84	-0.75	-6.87	4.49	-4.00
SGFPJB	114376292	2,500.00	Put	17/06/2022	300:1	<b>0.43</b>	<b>0.44</b>	24.18	-0.46	-8.94	8.36	-6.57
SGTPJB	114374674	2,500.00	Put	18/03/2022	300:1	<b>0.13</b>	<b>0.14</b>	27.87	-0.31	-19.01	4.88	-9.71
SGZPJB	114374277	2,500.00	Put	17/06/2022	150:1	<b>0.86</b>	<b>0.87</b>	24.18	-0.46	-9.04	8.30	-3.28
SGSZJB	113841639	2,750.00	Call	18/03/2022	150:1	<b>0.09</b>	<b>0.10</b>	24.71	0.16	28.36	7.00	9.11
SGSYJB	113841638	3,000.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.02</b>	28.98	0.02	19.01	16.22	67.96
SGSXJB	113841637	2,800.00	Call	17/06/2022	150:1	<b>0.23</b>	<b>0.24</b>	21.66	0.21	15.02	9.75	7.17
SGSWJB	113841636	3,050.00	Call	17/06/2022	150:1	<b>0.06</b>	<b>0.07</b>	21.91	0.06	15.98	18.44	23.11
SGSUJB	113841634	3,100.00	Call	16/09/2022	150:1	<b>0.13</b>	<b>0.14</b>	21.45	0.11	13.42	20.78	13.76
SGSVJB	113841635	2,850.00	Call	16/09/2022	150:1	<b>0.36</b>	<b>0.37</b>	21.87	0.24	11.39	12.44	6.13
SGSSJB	113841633	2,800.00	Call	16/12/2022	150:1	<b>0.62</b>	<b>0.63</b>	21.97	0.32	8.82	12.02	4.65
SGSIJB	113841632	3,250.00	Call	16/12/2022	150:1	<b>0.14</b>	<b>0.15</b>	21.14	0.10	11.76	26.64	14.65
SGSRJB	112003715	3,200.00	Call	18/03/2022	300:1	<b>0.01</b>	<b>0.02</b>	33.24	0.01	2.55	24.07	622.00
SGSOJB	112003713	3,300.00	Call	17/06/2022	300:1	<b>0.01</b>	<b>0.02</b>	23.78	0.02	10.30	27.94	125.40
SGSQJB	112003714	3,000.00	Call	17/06/2022	300:1	<b>0.04</b>	<b>0.05</b>	21.71	0.08	14.11	16.68	36.63

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SGSNJB	112003712	3,250.00	Call	16/09/2022	300:1	<b>0.03</b>	<b>0.04</b>	21.51	0.06	13.82	26.24	46.75
SGSMJB	112003711	3,000.00	Call	16/12/2022	300:1	<b>0.17</b>	<b>0.18</b>	21.41	0.20	9.66	18.19	14.86
SGSAJB	112003709	3,500.00	Call	16/12/2022	300:1	<b>0.03</b>	<b>0.04</b>	21.17	0.05	10.55	35.91	61.21
SGSEJB	112003710	3,200.00	Call	16/12/2022	300:1	<b>0.08</b>	<b>0.09</b>	21.16	0.12	11.29	24.88	25.44
SGPPJB	111172106	2,800.00	Put	18/03/2022	300:1	<b>0.77</b>	<b>0.78</b>	25.02	-0.89	-9.88	0.70	-3.35
SGSLJB	110797284	3,000.00	Call	16/09/2022	300:1	<b>0.10</b>	<b>0.11</b>	21.54	0.15	11.99	17.38	19.59
SGSKJB	110676367	2,700.00	Call	16/09/2022	300:1	<b>0.33</b>	<b>0.34</b>	22.50	0.37	9.30	8.44	8.17
SGSJJB	110676366	2,750.00	Call	16/12/2022	300:1	<b>0.38</b>	<b>0.39</b>	22.16	0.36	7.91	10.95	8.38
SGSHJB	59767086	2,950.00	Call	18/03/2022	300:1	<b>0.00</b>	<b>0.01</b>	27.62	0.03	18.75	14.33	98.42
SGSDJB	58705563	2,650.00	Call	18/03/2022	300:1	<b>0.14</b>	<b>0.15</b>	25.00	0.35	20.27	4.30	8.50
SGSCJB	58705562	2,800.00	Call	17/06/2022	300:1	<b>0.12</b>	<b>0.13</b>	21.66	0.20	13.49	9.87	14.74
<b>Siegfried Holding AG</b>		<b>Ref. 681.00</b>										
SFPPJB	115675139	700.00	Put	16/09/2022	250:1	<b>0.36</b>	<b>0.37</b>	37.76	-0.49	-3.63	10.79	-5.07
SFZBJB	114377532	850.00	Call	17/03/2023	250:1	<b>0.17</b>	<b>0.18</b>	34.66	0.32	4.82	31.42	7.84
SFZTJB	114376702	850.00	Call	16/09/2022	150:1	<b>0.14</b>	<b>0.15</b>	35.68	0.23	7.10	28.12	6.40
SFZSJB	114376701	850.00	Call	16/12/2022	150:1	<b>0.20</b>	<b>0.21</b>	34.94	0.28	6.10	29.44	5.31
SFZOJB	114374713	950.00	Call	18/03/2022	250:1	<b>0.01</b>	<b>0.02</b>	50.39	0.01	0.88	40.09	274.00
SFZNJB	114374712	1,000.00	Call	17/06/2022	250:1	<b>0.01</b>	<b>0.02</b>	43.79	0.07	9.60	47.58	35.45
SFZMJB	114374711	1,000.00	Call	16/09/2022	250:1	<b>0.04</b>	<b>0.05</b>	39.60	0.12	6.57	48.68	20.72
SFZLJB	114374710	1,000.00	Call	16/12/2022	250:1	<b>0.06</b>	<b>0.07</b>	36.96	0.16	6.03	49.41	16.12
SFQPJB	114374217	850.00	Put	17/06/2022	150:1	<b>1.23</b>	<b>1.24</b>	38.11	-0.83	-3.05	2.50	-1.80
SFZFB	113841969	850.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.01</b>	49.71	0.04	19.68	25.04	34.60
SFZEJB	113841968	850.00	Call	17/06/2022	150:1	<b>0.07</b>	<b>0.08</b>	38.11	0.17	9.53	26.58	8.93
SFZCJB	113841966	900.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.01</b>	50.34	0.02	7.32	32.38	92.97
SFZAJB	113841965	900.00	Call	17/06/2022	150:1	<b>0.05</b>	<b>0.06</b>	39.34	0.12	8.92	33.48	12.72
SFZPJB	112417216	850.00	Put	18/03/2022	250:1	<b>0.67</b>	<b>0.68</b>	49.71	-0.96	-3.83	0.15	-2.61
SFZWJB	110797419	900.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	50.34	0.02	4.00	32.56	154.95
SFYAJB	110797420	900.00	Call	17/06/2022	250:1	<b>0.03</b>	<b>0.04</b>	39.34	0.12	8.03	33.63	21.21
SFYJJB	110797421	900.00	Call	16/09/2022	250:1	<b>0.06</b>	<b>0.07</b>	36.47	0.18	7.04	34.73	13.81
SFZRJB	110797059	800.00	Call	18/03/2022	200:1	<b>0.02</b>	<b>0.03</b>	48.24	0.10	11.59	18.36	19.59
SFYIB	110676234	850.00	Call	16/12/2022	250:1	<b>0.12</b>	<b>0.13</b>	34.94	0.28	5.92	29.59	8.86
SFYHJB	110676233	800.00	Call	16/09/2022	250:1	<b>0.12</b>	<b>0.13</b>	35.54	0.31	6.46	22.25	8.11
SFYCJB	59767456	775.00	Call	17/06/2022	200:1	<b>0.12</b>	<b>0.13</b>	37.92	0.30	7.79	17.62	6.72
SFYDJB	59767120	750.00	Call	18/03/2022	200:1	<b>0.04</b>	<b>0.05</b>	47.62	0.23	15.44	11.60	8.82

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SFZKJB	58705672	700.00	Call	18/03/2022	200:1	<b>0.13</b>	<b>0.14</b>	51.22	0.44	10.68	6.90	4.56
SFZHJB	58705671	700.00	Call	17/06/2022	200:1	<b>0.26</b>	<b>0.27</b>	40.28	0.49	6.14	10.72	4.11
<b>SIG Combibloc Group AG</b>		<b>Ref. 19.60</b>										
SIGRJB	115675220	20.00	Call	16/12/2022	10:1	<b>0.23</b>	<b>0.24</b>	37.95	0.52	4.25	14.29	0.19
SIGVJB	115675219	21.00	Call	17/03/2023	10:1	<b>0.21</b>	<b>0.22</b>	37.28	0.48	4.29	18.37	0.21
SIGJJB	115675218	24.00	Call	16/06/2023	10:1	<b>0.16</b>	<b>0.17</b>	36.39	0.37	4.24	31.12	0.27
SIGHJB	115675217	20.00	Call	16/06/2023	10:1	<b>0.29</b>	<b>0.30</b>	37.63	0.55	3.57	17.35	0.18
SIGEJB	115674946	22.00	Call	17/03/2023	5:1	<b>0.38</b>	<b>0.39</b>	36.87	0.43	4.34	22.19	0.12
SIYBJB	114377197	27.00	Call	16/06/2023	10:1	<b>0.11</b>	<b>0.12</b>	36.29	0.27	4.33	43.88	0.38
SIYAJB	114377196	25.00	Call	16/12/2022	10:1	<b>0.08</b>	<b>0.09</b>	36.28	0.26	5.65	32.14	0.39
SIZZJB	114377195	26.00	Call	17/03/2023	10:1	<b>0.11</b>	<b>0.12</b>	36.28	0.27	4.33	38.78	0.38
SIZYJB	114377194	28.00	Call	16/12/2022	10:1	<b>0.05</b>	<b>0.06</b>	36.64	0.16	5.35	45.92	0.61
SIUPJB	114376310	22.50	Put	17/06/2022	10:1	<b>0.39</b>	<b>0.40</b>	38.19	-0.73	-3.59	5.61	-0.14
SIYPJB	114376308	23.00	Put	18/03/2022	10:1	<b>0.35</b>	<b>0.36</b>	50.29	-0.89	-4.82	1.02	-0.11
SINPJB	114376309	20.00	Put	17/06/2022	10:1	<b>0.22</b>	<b>0.23</b>	39.11	-0.53	-4.48	9.69	-0.19
SIBPJB	114374276	23.00	Put	17/06/2022	5:1	<b>0.84</b>	<b>0.86</b>	38.32	-0.77	-3.49	4.59	-0.07
SIZAJB	114374014	25.00	Call	18/03/2022	5:1	<b>0.02</b>	<b>0.03</b>	55.38	0.05	6.07	28.32	1.08
SIGZJB	114374013	28.00	Call	18/03/2022	5:1	<b>0.01</b>	<b>0.02</b>	56.87	0.01	1.51	43.37	6.51
SIGYJB	114374012	24.00	Call	17/06/2022	5:1	<b>0.08</b>	<b>0.09</b>	38.85	0.18	7.98	24.74	0.27
SIGXJB	114374011	27.00	Call	17/06/2022	5:1	<b>0.04</b>	<b>0.05</b>	42.16	0.09	7.37	39.03	0.53
SIGSJB	114374010	25.00	Call	16/09/2022	5:1	<b>0.12</b>	<b>0.13</b>	38.05	0.22	6.58	30.87	0.23
SIGNJB	114374009	30.00	Call	16/09/2022	5:1	<b>0.05</b>	<b>0.06</b>	40.77	0.10	6.29	54.59	0.52
SIGIJB	114374008	26.00	Call	16/12/2022	5:1	<b>0.14</b>	<b>0.15</b>	36.31	0.22	5.81	36.48	0.22
SIGFJB	114374007	31.00	Call	16/12/2022	5:1	<b>0.07</b>	<b>0.08</b>	37.67	0.11	5.24	60.20	0.47
SIGUJB	112951298	31.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	56.87	0.00	0.08	59.18	116.24
SIMPJB	112951296	27.00	Put	18/03/2022	10:1	<b>0.75</b>	<b>0.76</b>	56.87	-0.99	-2.54	1.02	-0.10
SIGTJB	112951297	30.00	Call	17/06/2022	10:1	<b>0.01</b>	<b>0.02</b>	46.92	0.06	5.83	54.08	1.68
SIGLJB	112003797	27.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	56.87	0.02	1.47	38.78	6.66
SIGKJB	112003796	24.00	Call	16/09/2022	10:1	<b>0.08</b>	<b>0.09</b>	37.90	0.26	5.69	27.04	0.38
SIGGJB	112003795	26.00	Call	16/09/2022	10:1	<b>0.05</b>	<b>0.06</b>	38.36	0.18	5.96	35.71	0.55
SIGAJB	112003794	30.00	Call	16/09/2022	10:1	<b>0.02</b>	<b>0.03</b>	40.77	0.10	6.29	54.59	1.04
SIPOJB	111172099	24.50	Put	18/03/2022	8:1	<b>0.63</b>	<b>0.64</b>	54.48	-0.94	-3.60	1.12	-0.09
SIGQJB	111171897	25.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	55.38	0.05	4.56	28.57	2.15
SIGBJB	111171896	26.00	Call	17/06/2022	10:1	<b>0.02</b>	<b>0.03</b>	40.80	0.11	7.49	34.18	0.87

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SIGMJB	110676254	21.50	Call	17/06/2022	10:1	0.09	0.10	38.22	0.35	6.77	14.80	0.29
SIGOJB	110676255	22.00	Call	16/09/2022	10:1	0.13	0.14	38.12	0.37	5.20	19.39	0.27
SIGDJB	110182952	22.00	Call	18/03/2022	10:1	0.03	0.04	47.44	0.18	8.86	14.29	0.55
SIGCJB	58705764	20.00	Call	18/03/2022	10:1	0.08	0.09	47.13	0.45	9.89	6.63	0.22
<b>Sika AG</b>		<b>Ref. 308.40</b>										
SIKMJB	114377344	400.00	Call	18/03/2022	75:1	0.00	0.02	39.04	0.00	1.28	30.07	161.07
SIKLJB	114377343	400.00	Call	17/06/2022	75:1	0.02	0.03	33.86	0.09	12.55	30.43	8.19
SIKJJB	114377342	400.00	Call	16/09/2022	75:1	0.07	0.08	31.79	0.15	7.91	31.65	4.88
SIKEJB	114377341	400.00	Call	16/12/2022	75:1	0.11	0.12	30.87	0.20	6.84	32.62	3.75
SIKCJB	114377340	400.00	Call	17/03/2023	75:1	0.15	0.16	30.54	0.24	6.11	33.59	3.16
SIZXJB	114376700	400.00	Call	18/03/2022	40:1	0.01	0.02	39.04	0.00	1.80	29.96	85.90
SIZWJB	114376699	400.00	Call	17/06/2022	40:1	0.05	0.06	33.86	0.09	11.76	30.48	4.37
SIZVJB	114376698	400.00	Call	16/09/2022	40:1	0.13	0.14	31.79	0.15	8.47	31.52	2.60
SIZUJB	114376697	400.00	Call	16/12/2022	40:1	0.20	0.21	30.87	0.20	7.33	32.43	2.00
SIZQJB	114374927	375.00	Call	18/03/2022	75:1	0.00	0.01	37.80	0.02	8.28	21.86	33.86
SIZMJB	114374926	375.00	Call	17/06/2022	75:1	0.05	0.06	33.12	0.15	10.61	23.05	4.85
SIZKJB	114374925	375.00	Call	16/09/2022	75:1	0.10	0.11	31.71	0.23	8.45	24.27	3.32
SIZHJB	114374923	350.00	Call	18/03/2022	60:1	0.02	0.03	35.50	0.08	14.47	14.07	7.10
SIZEJB	114374922	350.00	Call	17/06/2022	60:1	0.13	0.14	33.01	0.26	9.53	16.21	2.31
SIZDJB	114374921	350.00	Call	16/09/2022	60:1	0.23	0.24	31.99	0.32	6.95	18.16	1.85
SIKZJB	114374920	375.00	Call	16/12/2022	60:1	0.20	0.21	30.99	0.27	6.66	25.68	2.21
SIPQJB	114374216	300.00	Put	17/06/2022	40:1	0.52	0.53	35.23	-0.43	-6.19	9.60	-0.94
SIKUJB	114374268	325.00	Call	16/09/2022	40:1	0.54	0.55	32.71	0.45	6.24	12.52	0.90
SIKYJB	114374269	350.00	Call	16/12/2022	40:1	0.46	0.47	31.39	0.36	5.95	19.58	1.10
SIKQJB	113841963	300.00	Call	18/03/2022	40:1	0.41	0.42	38.75	0.63	11.52	2.72	0.64
SIKOJB	113841962	300.00	Call	17/06/2022	40:1	0.67	0.68	35.23	0.58	6.61	6.10	0.69
SIKHJB	113841960	350.00	Call	18/03/2022	40:1	0.02	0.03	35.50	0.08	21.71	13.88	4.74
SIKDJB	113841959	350.00	Call	17/06/2022	40:1	0.20	0.21	33.01	0.26	9.53	16.21	1.54
SIKPJB	112417215	320.00	Put	18/03/2022	70:1	0.27	0.28	35.64	-0.65	-10.16	2.59	-1.08
SIKKJB	112003667	325.00	Call	18/03/2022	70:1	0.06	0.07	35.27	0.29	18.29	6.97	2.41
SIKFJB	112003666	325.00	Call	17/06/2022	70:1	0.21	0.22	33.65	0.41	8.19	10.38	1.71
SIKTJB	110797249	300.00	Call	18/03/2022	70:1	0.23	0.24	38.75	0.63	11.52	2.72	1.12
SIKSJB	110797248	300.00	Call	17/06/2022	70:1	0.38	0.39	35.23	0.58	6.58	6.13	1.20
SIKIJB	110797247	325.00	Call	16/09/2022	70:1	0.31	0.32	32.71	0.45	6.13	12.65	1.57

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SIKGJB	110797246	350.00	Call	16/12/2022	70:1	<b>0.26</b>	<b>0.27</b>	31.39	0.36	5.92	19.62	1.93
SIKWJB	110676236	300.00	Call	16/12/2022	70:1	<b>0.55</b>	<b>0.56</b>	33.28	0.58	4.56	9.99	1.21
SIKVJB	110676235	300.00	Call	16/09/2022	70:1	<b>0.47</b>	<b>0.48</b>	33.97	0.58	5.30	8.17	1.21
SIKBJB	58705670	275.00	Call	18/03/2022	60:1	<b>0.60</b>	<b>0.61</b>	47.02	0.85	7.13	1.04	0.71
SIKAJB	58705669	275.00	Call	17/06/2022	60:1	<b>0.71</b>	<b>0.72</b>	37.78	0.74	5.29	3.18	0.81
<b>Softwareone Holding AG</b>		<b>Ref. 16.54</b>										
SWZSJB	115675286	16.50	Call	17/06/2022	7:1	<b>0.16</b>	<b>0.17</b>	31.87	0.53	7.38	6.95	0.13
SWZRJB	115675285	16.75	Call	16/09/2022	7:1	<b>0.18</b>	<b>0.19</b>	30.38	0.50	6.22	9.31	0.14
SWZQJB	115675284	16.50	Call	16/12/2022	7:1	<b>0.23</b>	<b>0.24</b>	29.05	0.53	5.22	9.92	0.13
SWOWJB	115418068	17.75	Call	16/12/2022	8:1	<b>0.20</b>	<b>0.21</b>	37.02	0.46	4.53	17.47	0.17
SWZOJB	115418069	17.50	Call	16/09/2022	8:1	<b>0.17</b>	<b>0.18</b>	38.81	0.46	5.28	14.51	0.17
SWOUJB	115418067	17.50	Call	17/03/2023	8:1	<b>0.24</b>	<b>0.25</b>	36.33	0.49	4.07	17.90	0.16
SWOHJB	115418066	18.00	Call	16/06/2023	8:1	<b>0.23</b>	<b>0.24</b>	35.55	0.48	4.11	20.44	0.17
SWOSJB	115417857	19.00	Call	17/03/2023	7:1	<b>0.20</b>	<b>0.21</b>	35.89	0.40	4.53	23.76	0.17
SWOMJB	115417856	19.50	Call	16/06/2023	7:1	<b>0.21</b>	<b>0.22</b>	35.36	0.40	4.27	27.21	0.18
SWZPJB	115417855	18.75	Put	17/06/2022	7:1	<b>0.46</b>	<b>0.47</b>	40.88	-0.69	-3.49	6.53	-0.10
SWZNJB	114377137	18.60	Call	18/03/2022	5:1	<b>0.04</b>	<b>0.05</b>	50.70	0.19	12.89	13.97	0.26
SWZMJB	114377136	19.25	Call	17/06/2022	5:1	<b>0.11</b>	<b>0.12</b>	41.06	0.28	7.59	20.01	0.18
SWZLJB	114377135	19.00	Call	16/09/2022	5:1	<b>0.19</b>	<b>0.20</b>	38.73	0.35	5.75	20.92	0.14
SWZKJB	114377134	19.50	Call	16/12/2022	5:1	<b>0.21</b>	<b>0.22</b>	36.65	0.35	5.23	24.55	0.14
SWZCJB	114376940	19.50	Call	16/09/2022	5:1	<b>0.17</b>	<b>0.18</b>	38.88	0.32	5.81	23.34	0.16
SWZIJB	114376941	18.75	Call	17/06/2022	5:1	<b>0.13</b>	<b>0.14</b>	40.88	0.32	7.44	17.59	0.16
SWZGJB	114376528	18.50	Call	18/03/2022	8:1	<b>0.03</b>	<b>0.04</b>	50.67	0.21	10.67	13.78	0.39
SWZFJB	114376527	18.00	Call	17/06/2022	8:1	<b>0.11</b>	<b>0.12</b>	40.85	0.38	6.61	14.63	0.21
SWZHJB	114376526	18.75	Call	16/09/2022	8:1	<b>0.12</b>	<b>0.13</b>	38.68	0.36	5.80	19.65	0.22
SWZEJB	114376276	19.50	Call	17/06/2022	8:1	<b>0.06</b>	<b>0.07</b>	41.19	0.26	7.60	21.28	0.31
SWZDJB	114376277	19.00	Call	16/12/2022	8:1	<b>0.15</b>	<b>0.16</b>	36.69	0.38	4.88	22.61	0.21
SWPLJB	114374333	21.00	Put	17/06/2022	5:1	<b>1.00</b>	<b>1.01</b>	42.58	-0.83	-2.72	3.57	-0.06
SWZBJB	113841886	21.50	Call	18/03/2022	5:1	<b>0.01</b>	<b>0.01</b>	54.73	0.03	10.91	30.29	1.52
SWZAJB	113841885	22.25	Call	16/09/2022	5:1	<b>0.09</b>	<b>0.10</b>	40.97	0.19	6.36	37.55	0.26
SWOIBJ	113841883	22.00	Call	17/06/2022	5:1	<b>0.05</b>	<b>0.06</b>	43.98	0.14	7.54	34.82	0.37
SWOAJB	113841882	22.50	Call	16/12/2022	5:1	<b>0.11</b>	<b>0.12</b>	37.32	0.21	5.80	39.66	0.24
SWOVJB	113573554	21.00	Call	17/06/2022	10:1	<b>0.03</b>	<b>0.04</b>	42.58	0.17	7.17	29.38	0.58
SWONJB	113573553	22.00	Call	16/09/2022	10:1	<b>0.04</b>	<b>0.05</b>	40.71	0.20	6.62	36.03	0.50

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SWOKJB	113573552	20.00	Call	16/09/2022	12:1	0.06	0.07	39.11	0.29	5.66	26.00	0.42
SWOZJB	113573551	21.00	Call	16/12/2022	12:1	0.06	0.07	36.81	0.27	5.32	32.04	0.44
SWWPJB	113573550	20.00	Put	18/03/2022	10:1	0.36	0.37	51.98	-0.92	-4.10	1.45	-0.11
SWOLJB	112951232	27.00	Call	16/09/2022	10:1	0.01	0.02	43.42	0.08	6.70	64.45	1.23
SWOQJB	112951231	28.00	Call	16/12/2022	10:1	0.01	0.02	38.55	0.08	6.70	70.50	1.23
SWCPJB	112951162	25.00	Put	18/03/2022	10:1	0.85	0.87	59.37	-1.00	-1.90	1.33	-0.10
SWOPJB	112417195	22.00	Put	18/03/2022	10:1	0.56	0.57	55.72	-0.98	-2.83	1.45	-0.10
SWOEJB	112416890	24.00	Call	16/09/2022	10:1	0.03	0.04	42.46	0.14	5.91	47.52	0.70
SWOYJB	111171694	20.00	Call	18/03/2022	10:1	0.00	0.01	51.98	0.08	11.33	21.64	1.22
SWOXJB	110797473	22.00	Call	18/03/2022	10:1	0.00	0.01	55.72	0.02	3.69	33.68	4.07
SWOBBJ	110797471	24.00	Call	16/12/2022	10:1	0.04	0.05	38.01	0.17	5.47	48.13	0.60
SWOFJB	110797472	22.50	Call	17/06/2022	10:1	0.02	0.03	44.67	0.12	6.72	37.85	0.82
SWOTJB	110676488	24.00	Call	18/03/2022	12:1	0.00	0.00	58.55	0.01	1.94	45.47	17.09
SWORJB	110676487	25.00	Call	17/06/2022	12:1	0.00	0.02	46.86	0.07	6.08	52.24	1.81
SWOQJB	110676486	26.00	Call	16/12/2022	12:1	0.02	0.03	38.49	0.12	5.40	59.37	1.02
SWOJJB	59104627	30.00	Call	18/03/2022	12:1	0.00	0.00	60.07	0.00	0.02	81.74	13.70
SWODJB	59104626	28.00	Call	17/06/2022	12:1	0.00	0.01	47.36	0.03	3.47	70.08	4.34
SWOGJB	59104625	32.00	Call	17/06/2022	10:1	0.00	0.01	47.36	0.01	2.13	93.83	12.94
SWOCJB	58705725	27.50	Call	18/03/2022	12:1	0.00	0.00	60.07	0.00	0.14	66.63	240.10
<b>Sonova Holding AG</b>		<b>Ref. 329.40</b>										
SOOAJB	115674945	350.00	Call	17/03/2023	20:1	1.68	1.69	32.55	0.48	4.66	16.51	0.42
SOZZJB	114377175	350.00	Call	17/03/2023	50:1	0.68	0.69	32.55	0.48	4.56	16.73	1.05
SOYAJB	114377177	375.00	Call	16/06/2023	50:1	0.59	0.60	31.70	0.41	4.55	22.95	1.21
SOGPJB	114376291	335.00	Put	17/06/2022	40:1	0.79	0.80	35.40	-0.52	-5.31	8.01	-0.77
SOPPJB	114376290	300.00	Put	17/06/2022	40:1	0.40	0.41	38.61	-0.31	-6.26	13.90	-1.28
SOWPJB	114374673	375.00	Put	18/03/2022	40:1	1.17	1.19	35.66	-0.92	-6.37	0.61	-0.43
SOYPJB	114374274	350.00	Put	17/06/2022	20:1	1.98	2.00	34.54	-0.61	-5.01	5.89	-0.33
SOZKJB	113841628	375.00	Call	18/03/2022	20:1	0.05	0.06	35.66	0.08	22.01	14.21	2.49
SOZPJB	113841629	360.00	Call	18/03/2022	20:1	0.13	0.14	34.85	0.17	19.42	10.14	1.21
SOZJJB	113841627	365.00	Call	17/06/2022	20:1	0.59	0.60	34.00	0.32	8.88	14.45	0.62
SOOYJB	113841626	390.00	Call	17/06/2022	20:1	0.33	0.34	33.76	0.21	10.06	20.46	0.96
SOOUJB	113841624	400.00	Call	16/09/2022	20:1	0.46	0.47	31.98	0.23	8.08	24.29	0.87
SOOVJB	113841625	365.00	Call	16/09/2022	20:1	0.86	0.87	32.46	0.37	6.94	16.09	0.55
SOOQJB	113841623	360.00	Call	16/12/2022	20:1	1.26	1.27	32.84	0.42	5.48	17.00	0.47

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SOOMJB	113841622	395.00	Call	16/12/2022	20:1	<b>0.77</b>	<b>0.78</b>	32.25	0.30	6.32	24.65	0.67
SOZWJB	112951456	405.00	Call	16/09/2022	40:1	<b>0.20</b>	<b>0.21</b>	31.97	0.21	8.42	25.50	1.86
SOZUJB	112951454	425.00	Call	18/03/2022	40:1	<b>0.01</b>	<b>0.02</b>	40.53	0.01	2.94	29.27	56.03
SOZTJB	112951453	410.00	Call	17/06/2022	40:1	<b>0.10</b>	<b>0.11</b>	34.05	0.14	10.67	25.80	2.81
SOZSJB	112951452	450.00	Call	17/06/2022	40:1	<b>0.04</b>	<b>0.05</b>	35.69	0.07	11.48	37.22	5.74
SOZRJB	112951451	430.00	Call	16/12/2022	40:1	<b>0.24</b>	<b>0.25</b>	32.11	0.20	6.75	33.58	1.95
SOZOJB	112951280	375.00	Call	18/03/2022	40:1	<b>0.02</b>	<b>0.03</b>	35.66	0.08	22.01	14.21	4.99
SOZNJB	112951279	400.00	Call	18/03/2022	40:1	<b>0.01</b>	<b>0.02</b>	38.64	0.03	10.50	21.68	15.69
SOZMJB	112951278	385.00	Call	17/06/2022	40:1	<b>0.18</b>	<b>0.19</b>	33.75	0.23	9.87	19.19	1.76
SOZLJB	112951277	390.00	Call	16/12/2022	40:1	<b>0.41</b>	<b>0.42</b>	32.30	0.32	6.18	23.50	1.27
SOUPJB	112003838	290.00	Put	18/03/2022	40:1	<b>0.08</b>	<b>0.09</b>	47.42	-0.13	-11.96	13.05	-3.06
SOZGJB	112003704	360.00	Call	18/03/2022	40:1	<b>0.06</b>	<b>0.07</b>	34.85	0.17	19.42	10.14	2.42
SOZFB	112003703	340.00	Call	17/06/2022	40:1	<b>0.53</b>	<b>0.54</b>	35.08	0.47	7.16	9.78	0.85
SOZDJB	112003701	370.00	Call	17/06/2022	40:1	<b>0.27</b>	<b>0.28</b>	33.89	0.30	8.74	15.73	1.35
SOZEJB	112003702	355.00	Call	17/06/2022	40:1	<b>0.38</b>	<b>0.39</b>	34.32	0.38	8.01	12.51	1.05
SOZCJB	112003700	345.00	Call	16/09/2022	40:1	<b>0.62</b>	<b>0.63</b>	33.08	0.46	6.03	12.39	0.87
SOZAJB	112003699	360.00	Call	16/09/2022	40:1	<b>0.48</b>	<b>0.49</b>	32.59	0.39	6.54	15.24	1.03
SOOZJB	112003698	375.00	Call	16/09/2022	40:1	<b>0.35</b>	<b>0.36</b>	32.26	0.32	7.39	18.21	1.24
SOOXJB	112003697	355.00	Call	16/12/2022	40:1	<b>0.67</b>	<b>0.68</b>	32.97	0.44	5.35	16.03	0.91
SOOWJB	112003696	355.00	Call	16/12/2022	40:1	<b>0.67</b>	<b>0.68</b>	32.97	0.44	5.35	16.03	0.91
SOPPJB	111172105	320.00	Put	18/03/2022	50:1	<b>0.18</b>	<b>0.19</b>	39.06	-0.37	-12.75	5.74	-1.36
SOOSJB	111171884	330.00	Call	18/03/2022	40:1	<b>0.30</b>	<b>0.31</b>	37.11	0.51	13.51	3.95	0.79
SOORJB	111171883	315.00	Call	16/12/2022	40:1	<b>1.13</b>	<b>1.14</b>	34.48	0.61	4.37	9.47	0.66
SOOQJB	111171882	320.00	Call	16/09/2022	40:1	<b>0.91</b>	<b>0.92</b>	34.27	0.59	5.24	8.32	0.68
SOOLJB	111171734	300.00	Call	18/03/2022	40:1	<b>0.83</b>	<b>0.84</b>	44.18	0.81	7.97	1.28	0.49
SOOBB	111171733	320.00	Call	17/06/2022	40:1	<b>0.78</b>	<b>0.79</b>	36.63	0.59	6.17	6.74	0.68
SOOJJB	110797279	275.00	Call	18/03/2022	40:1	<b>1.40</b>	<b>1.42</b>	53.24	0.92	5.34	0.73	0.43
SOOIB	110797278	285.00	Call	17/06/2022	40:1	<b>1.37</b>	<b>1.38</b>	40.34	0.77	4.60	3.29	0.52
SOOCJB	110797277	290.00	Call	16/09/2022	40:1	<b>1.38</b>	<b>1.39</b>	36.23	0.73	4.30	4.92	0.55
SOOHJB	110676365	255.90	Call	16/12/2022	40:1	<b>2.12</b>	<b>2.13</b>	38.18	0.82	3.17	3.55	0.49
SOOGJB	110676364	255.90	Call	16/09/2022	40:1	<b>2.03</b>	<b>2.05</b>	39.23	0.85	3.41	2.58	0.47
SOOFJB	110182880	250.00	Call	18/03/2022	40:1	<b>2.00</b>	<b>2.02</b>	63.26	0.96	3.93	0.43	0.41
SOOEJB	58705754	250.00	Call	17/06/2022	40:1	<b>2.11</b>	<b>2.13</b>	45.36	0.89	3.43	1.76	0.45
SOODJB	58705561	225.00	Call	18/03/2022	40:1	<b>2.62</b>	<b>2.64</b>	72.51	0.99	3.07	0.36	0.41

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Stadler Rail AG</b>		<b>Ref. 39.74</b>										
SRABJB	115674943	44.00	Call	17/03/2023	5:1	<b>0.45</b>	<b>0.46</b>	31.05	0.33	5.70	16.51	0.15
SRZRJB	114377181	44.00	Call	16/06/2023	10:1	<b>0.29</b>	<b>0.30</b>	31.10	0.35	4.60	18.27	0.29
SRZQJB	114377180	41.00	Call	17/03/2023	10:1	<b>0.34</b>	<b>0.35</b>	31.42	0.43	4.84	11.98	0.23
SRFPJB	114376287	37.50	Put	17/06/2022	10:1	<b>0.30</b>	<b>0.31</b>	37.38	-0.44	-5.58	13.44	-0.23
SRGPJB	114376288	40.00	Put	17/06/2022	10:1	<b>0.43</b>	<b>0.44</b>	35.12	-0.56	-5.09	10.42	-0.18
SRBPJB	114374272	38.00	Put	17/06/2022	5:1	<b>0.65</b>	<b>0.66</b>	36.86	-0.46	-5.55	12.68	-0.11
SRZEJB	113841608	43.00	Call	18/03/2022	5:1	<b>0.12</b>	<b>0.13</b>	43.08	0.23	14.13	9.84	0.22
SRZFJB	113841609	40.00	Call	18/03/2022	5:1	<b>0.32</b>	<b>0.33</b>	45.21	0.47	11.44	4.81	0.11
SRZDJB	113841607	39.00	Call	17/06/2022	5:1	<b>0.54</b>	<b>0.56</b>	35.91	0.52	7.33	5.18	0.10
SRZAJB	113841606	44.00	Call	17/06/2022	5:1	<b>0.20</b>	<b>0.21</b>	33.37	0.25	9.52	13.36	0.20
SRASJB	113841605	40.00	Call	16/09/2022	5:1	<b>0.53</b>	<b>0.55</b>	33.02	0.45	6.52	7.57	0.11
SRAQJB	113841604	45.00	Call	16/09/2022	5:1	<b>0.24</b>	<b>0.25</b>	31.89	0.24	7.63	16.38	0.21
SRAKJB	113841603	41.00	Call	16/12/2022	5:1	<b>0.50</b>	<b>0.52</b>	31.41	0.41	6.22	9.71	0.12
SRAJJB	113841602	46.00	Call	16/12/2022	5:1	<b>0.25</b>	<b>0.26</b>	30.79	0.23	7.18	19.02	0.21
SRYPJB	112951272	39.00	Put	18/03/2022	10:1	<b>0.17</b>	<b>0.18</b>	46.53	-0.43	-9.54	6.39	-0.23
SRAVJB	112003691	50.00	Call	18/03/2022	10:1	<b>0.02</b>	<b>0.03</b>	46.46	0.02	3.30	26.57	4.01
SRANJB	112003688	52.00	Call	17/06/2022	10:1	<b>0.02</b>	<b>0.03</b>	34.99	0.06	8.35	31.61	1.59
SRAYJB	112003693	39.00	Call	18/03/2022	10:1	<b>0.22</b>	<b>0.23</b>	46.53	0.56	9.76	3.90	0.18
SRAXJB	112003692	43.00	Call	18/03/2022	10:1	<b>0.07</b>	<b>0.08</b>	43.08	0.23	11.48	10.22	0.43
SRAUJB	112003690	40.00	Call	17/06/2022	10:1	<b>0.25</b>	<b>0.26</b>	35.12	0.46	7.02	7.20	0.22
SRATJB	112003689	44.00	Call	17/06/2022	10:1	<b>0.12</b>	<b>0.13</b>	33.37	0.25	7.69	13.99	0.40
SRAMJB	112003687	40.00	Call	16/09/2022	10:1	<b>0.27</b>	<b>0.28</b>	33.02	0.45	6.32	7.80	0.22
SRALJB	112003686	46.00	Call	16/09/2022	10:1	<b>0.11</b>	<b>0.12</b>	31.85	0.21	6.93	18.77	0.48
SRAGJB	112003685	41.00	Call	16/12/2022	10:1	<b>0.26</b>	<b>0.27</b>	31.41	0.41	5.97	9.99	0.25
SRAFJB	112003684	44.00	Call	16/12/2022	10:1	<b>0.16</b>	<b>0.17</b>	30.90	0.29	6.74	15.07	0.34
SRAEJB	112003683	51.00	Call	16/12/2022	10:1	<b>0.08</b>	<b>0.09</b>	31.16	0.14	6.06	30.60	0.73
SRAWJB	110676360	47.00	Call	16/12/2022	10:1	<b>0.11</b>	<b>0.12</b>	30.80	0.21	6.97	21.29	0.48
SRARJB	110676359	44.00	Call	16/09/2022	10:1	<b>0.17</b>	<b>0.18</b>	31.99	0.27	6.06	15.25	0.36
SRAOJB	110676358	50.00	Call	16/09/2022	10:1	<b>0.06</b>	<b>0.07</b>	32.18	0.12	6.93	27.58	0.82
SRAHJB	59767516	46.00	Call	18/03/2022	10:1	<b>0.03</b>	<b>0.04</b>	43.29	0.09	8.82	16.76	1.13
SRACJB	59767515	48.00	Call	17/06/2022	10:1	<b>0.04</b>	<b>0.05</b>	33.47	0.12	9.75	22.04	0.82
SRAAJB	58705557	41.00	Call	18/03/2022	10:1	<b>0.12</b>	<b>0.13</b>	44.21	0.39	11.83	6.44	0.26

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Straumann Holding AG</b>		<b>Ref. 1,439.50</b>										
STZFB	115675237	1,500.00	Call	16/06/2023	200:1	<b>1.10</b>	<b>1.11</b>	38.91	0.54	3.52	19.62	3.69
STZPB	115675236	1,400.00	Put	17/06/2022	200:1	<b>0.65</b>	<b>0.66</b>	45.73	-0.42	-4.53	11.91	-4.81
STMEJB	115674942	1,700.00	Call	17/03/2023	80:1	<b>1.70</b>	<b>1.71</b>	39.27	0.41	4.29	27.60	1.96
STMSJB	115417949	1,700.00	Call	16/12/2022	200:1	<b>0.57</b>	<b>0.58</b>	40.44	0.38	4.74	26.15	5.23
STMRJB	115417948	1,600.00	Call	17/03/2023	200:1	<b>0.83</b>	<b>0.84</b>	39.43	0.47	4.00	22.82	4.28
STMUJB	115417947	1,700.00	Call	16/06/2023	200:1	<b>0.78</b>	<b>0.79</b>	38.52	0.43	3.90	29.07	4.68
STMPJB	115417946	1,300.00	Put	16/06/2023	200:1	<b>0.95</b>	<b>0.96</b>	39.85	-0.34	-2.52	23.03	-5.96
STZMJB	114377174	2,000.00	Call	17/03/2023	200:1	<b>0.37</b>	<b>0.38</b>	39.35	0.26	4.98	44.22	7.60
STZLJB	114377173	2,200.00	Call	16/06/2023	200:1	<b>0.33</b>	<b>0.34</b>	38.92	0.22	4.76	57.55	8.90
STGPJB	114376286	1,850.00	Put	17/06/2022	200:1	<b>2.27</b>	<b>2.29</b>	44.78	-0.82	-2.57	3.30	-2.45
STFPJB	114376285	1,600.00	Put	17/06/2022	200:1	<b>1.25</b>	<b>1.26</b>	44.31	-0.63	-3.58	6.43	-3.18
STPJJB	114374747	2,000.00	Put	18/03/2022	200:1	<b>2.83</b>	<b>2.85</b>	59.36	-0.98	-2.48	0.66	-2.03
STTPJB	114374271	1,700.00	Put	17/06/2022	75:1	<b>4.33</b>	<b>4.35</b>	44.25	-0.72	-3.16	4.57	-1.05
STZIJB	113841599	1,800.00	Call	18/03/2022	75:1	<b>0.07</b>	<b>0.08</b>	56.99	0.07	16.34	25.46	11.01
STZHJB	113841598	1,950.00	Call	18/03/2022	75:1	<b>0.02</b>	<b>0.03</b>	59.14	0.02	15.68	35.62	30.60
STZCJB	113841597	1,875.00	Call	17/06/2022	75:1	<b>0.39</b>	<b>0.40</b>	44.93	0.17	8.19	32.34	4.39
STMWJB	113841596	2,000.00	Call	17/06/2022	75:1	<b>0.25</b>	<b>0.26</b>	45.90	0.12	8.83	40.29	6.27
STMVJB	113841595	1,900.00	Call	16/09/2022	75:1	<b>0.67</b>	<b>0.68</b>	41.75	0.23	6.35	35.53	3.33
STMTJB	113841594	2,100.00	Call	16/09/2022	75:1	<b>0.39</b>	<b>0.40</b>	42.48	0.15	7.04	47.97	5.12
STMIJB	113841593	1,850.00	Call	16/12/2022	75:1	<b>1.08</b>	<b>1.09</b>	40.38	0.30	5.23	34.20	2.52
STMDJB	113841592	2,200.00	Call	16/12/2022	75:1	<b>0.51</b>	<b>0.52</b>	41.11	0.16	5.99	55.54	4.62
STZGJB	112951459	2,300.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.02</b>	59.39	0.00	0.52	59.99	863.50
STZEJB	112951458	2,500.00	Call	17/06/2022	150:1	<b>0.03</b>	<b>0.04</b>	51.76	0.04	8.93	74.09	40.31
STZDJB	112951457	2,150.00	Call	16/09/2022	150:1	<b>0.17</b>	<b>0.18</b>	42.73	0.13	7.04	51.23	11.35
STUPJB	112951269	1,750.00	Put	18/03/2022	200:1	<b>1.62</b>	<b>1.64</b>	55.72	-0.91	-3.98	1.22	-2.20
STXPJB	112417095	1,500.00	Put	18/03/2022	150:1	<b>0.73</b>	<b>0.74</b>	50.17	-0.61	-7.82	3.54	-2.48
STZAJB	112003680	1,800.00	Call	18/03/2022	150:1	<b>0.03</b>	<b>0.04</b>	56.99	0.07	16.34	25.46	22.03
STMYJB	112003678	2,100.00	Call	17/06/2022	150:1	<b>0.10</b>	<b>0.11</b>	46.92	0.09	7.98	47.03	16.41
STMZJB	112003679	1,750.00	Call	17/06/2022	150:1	<b>0.30</b>	<b>0.31</b>	44.35	0.25	7.60	24.80	6.11
STMXJB	112003677	2,000.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.02</b>	59.36	0.02	7.96	39.15	90.41
STMMJB	112003676	1,700.00	Call	16/09/2022	150:1	<b>0.58</b>	<b>0.59</b>	41.60	0.34	5.59	24.24	4.36
STMJJB	112003675	1,500.00	Call	16/12/2022	150:1	<b>1.20</b>	<b>1.22</b>	41.02	0.52	4.09	16.92	2.89
STMHJB	112003674	1,900.00	Call	16/12/2022	150:1	<b>0.49</b>	<b>0.50</b>	40.42	0.27	5.23	37.20	5.50

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
STMGJB	112003673	2,200.00	Call	16/12/2022	150:1	<b>0.26</b>	<b>0.27</b>	41.11	0.16	5.77	55.64	9.24
STPPJB	111172104	1,375.00	Put	18/03/2022	200:1	<b>0.25</b>	<b>0.26</b>	51.51	-0.34	-9.39	8.09	-5.89
STMQJB	111171892	1,600.00	Call	18/03/2022	150:1	<b>0.16</b>	<b>0.17</b>	51.41	0.22	12.69	12.92	6.68
STMOJB	111171891	1,550.00	Call	17/06/2022	150:1	<b>0.65</b>	<b>0.66</b>	44.49	0.42	6.13	14.55	3.56
STMNJB	110676357	1,200.00	Call	16/09/2022	150:1	<b>2.13</b>	<b>2.15</b>	45.52	0.75	3.36	5.77	1.99
STMLJB	110676356	1,400.00	Call	16/09/2022	150:1	<b>1.32</b>	<b>1.34</b>	43.01	0.59	4.23	11.17	2.55
STMKJB	110676355	1,300.00	Call	16/12/2022	150:1	<b>1.86</b>	<b>1.88</b>	42.43	0.67	3.41	9.90	2.25
STMFJB	59767078	1,300.00	Call	18/03/2022	150:1	<b>1.11</b>	<b>1.13</b>	55.15	0.79	6.69	2.08	1.90
STMCJB	59104323	1,250.00	Call	17/06/2022	150:1	<b>1.69</b>	<b>1.71</b>	48.30	0.74	4.16	4.65	2.03
STMBJB	58705752	1,031.50	Call	17/06/2022	150:1	<b>2.87</b>	<b>2.90</b>	55.47	0.89	2.96	1.88	1.68
STMAJB	58705556	1,100.00	Call	18/03/2022	150:1	<b>2.35</b>	<b>2.37</b>	75.05	0.94	3.79	1.11	1.60
<b>Sulzer AG</b>		<b>Ref. 83.70</b>										
SUNOJB	115418055	80.00	Call	18/03/2022	30:1	<b>0.22</b>	<b>0.23</b>	45.42	0.67	8.16	3.82	0.45
SUNNJB	115418054	85.00	Call	17/06/2022	30:1	<b>0.18</b>	<b>0.19</b>	35.92	0.48	7.00	8.36	0.63
SUNMJB	115418053	85.00	Call	16/09/2022	30:1	<b>0.23</b>	<b>0.24</b>	34.61	0.48	5.60	10.16	0.62
SUNKJB	115418052	85.00	Call	16/12/2022	30:1	<b>0.28</b>	<b>0.29</b>	34.11	0.49	4.75	11.95	0.61
SUNIJB	115418051	85.00	Call	17/03/2023	30:1	<b>0.32</b>	<b>0.33</b>	33.82	0.51	4.28	13.38	0.59
SUNBJB	114377530	85.00	Call	18/03/2022	30:1	<b>0.09</b>	<b>0.10</b>	41.98	0.46	12.86	5.14	0.65
SUNCJB	114377531	90.00	Call	17/03/2023	30:1	<b>0.26</b>	<b>0.27</b>	33.36	0.44	4.52	17.20	0.69
SUZDJB	114376695	90.00	Call	16/12/2022	15:1	<b>0.42</b>	<b>0.43</b>	33.54	0.41	5.37	15.23	0.36
SUZEJB	114376696	90.00	Call	16/09/2022	15:1	<b>0.33</b>	<b>0.34</b>	33.98	0.38	6.30	13.62	0.39
SUZCJB	114374709	90.00	Call	18/03/2022	30:1	<b>0.04</b>	<b>0.05</b>	40.56	0.25	14.12	9.32	1.19
SUZBJB	114374708	90.00	Call	17/06/2022	30:1	<b>0.12</b>	<b>0.13</b>	35.17	0.34	7.40	12.19	0.87
SUZAJB	114374707	90.00	Call	16/09/2022	30:1	<b>0.17</b>	<b>0.18</b>	33.98	0.38	5.95	13.98	0.78
SUNZJB	114374706	90.00	Call	16/12/2022	30:1	<b>0.22</b>	<b>0.23</b>	33.54	0.41	5.02	15.77	0.72
SUQPJB	114374214	90.00	Put	17/06/2022	15:1	<b>0.80</b>	<b>0.81</b>	35.17	-0.68	-4.66	6.99	-0.22
SUNVJB	113841951	90.00	Call	18/03/2022	15:1	<b>0.09</b>	<b>0.10</b>	40.56	0.25	14.12	9.32	0.59
SUNUJB	113841950	90.00	Call	17/06/2022	15:1	<b>0.22</b>	<b>0.23</b>	35.17	0.34	8.37	11.65	0.43
SUNSJB	113841948	95.00	Call	18/03/2022	15:1	<b>0.03</b>	<b>0.04</b>	40.72	0.12	16.35	14.22	1.28
SUNRJB	113841947	95.00	Call	17/06/2022	15:1	<b>0.14</b>	<b>0.15</b>	35.01	0.24	8.94	16.19	0.62
SUNJJB	113573540	95.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	40.72	0.12	16.35	14.22	2.56
SUNHJB	113573539	95.00	Call	17/06/2022	30:1	<b>0.07</b>	<b>0.08</b>	35.01	0.24	8.38	16.37	1.25
SUNGJB	113573538	95.00	Call	16/09/2022	30:1	<b>0.11</b>	<b>0.12</b>	33.72	0.30	7.00	17.80	1.00
SUNPJB	113573536	90.00	Put	18/03/2022	30:1	<b>0.25</b>	<b>0.26</b>	40.56	-0.75	-8.02	1.79	-0.40

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SUNDJB	113573537	95.00	Call	16/12/2022	30:1	<b>0.17</b>	<b>0.18</b>	33.21	0.34	5.31	19.95	0.88
<b>SUN_MEDX</b>		<b>Ref. 119.22</b>										
SUNXJB	110676238	125.00	Call	16/12/2022	40:1	<b>0.29</b>	<b>0.39</b>	34.14	0.00	0.00	17.93	0.00
SUNWJB	110676237	120.00	Call	16/09/2022	40:1	<b>0.31</b>	<b>0.41</b>	35.32	0.00	0.00	14.41	0.00
SUNLJB	59767484	110.00	Call	18/03/2022	40:1	<b>0.34</b>	<b>0.44</b>	48.58	0.00	0.00	7.03	0.00
SUNFJB	59767483	110.00	Call	17/06/2022	40:1	<b>0.48</b>	<b>0.51</b>	39.72	0.00	0.00	9.38	0.00
SUNEJB	58705666	100.00	Call	18/03/2022	40:1	<b>0.49</b>	<b>0.59</b>	60.89	0.00	0.00	3.67	0.00
SUNAJB	58705665	100.00	Call	17/06/2022	40:1	<b>0.55</b>	<b>0.65</b>	44.16	0.00	0.00	5.69	0.00
<b>Swatch Group AG</b>		<b>Ref. 287.20</b>										
UHRQJB	115417846	315.00	Call	16/12/2022	40:1	<b>0.50</b>	<b>0.51</b>	32.30	0.41	5.71	16.78	0.99
UHRKJB	114377579	310.00	Call	16/06/2023	60:1	<b>0.48</b>	<b>0.49</b>	31.62	0.46	4.52	18.18	1.30
UHRCJB	114377392	300.00	Call	17/03/2023	60:1	<b>0.50</b>	<b>0.51</b>	32.45	0.49	4.59	15.11	1.23
UHRDJB	114377393	280.00	Call	17/03/2023	60:1	<b>0.65</b>	<b>0.66</b>	33.44	0.57	4.17	11.28	1.04
UHPKJB	114374328	240.00	Put	17/06/2022	25:1	<b>0.34</b>	<b>0.35</b>	41.58	-0.21	-6.84	19.48	-1.20
UHRZJB	113841911	255.00	Call	18/03/2022	20:1	<b>1.75</b>	<b>1.76</b>	50.08	0.84	6.87	1.04	0.24
UHRWJB	113841910	260.00	Call	16/09/2022	20:1	<b>2.12</b>	<b>2.13</b>	36.41	0.69	4.64	5.36	0.29
UHROJB	113841908	265.00	Call	17/06/2022	20:1	<b>1.72</b>	<b>1.73</b>	37.48	0.69	5.71	4.32	0.29
UHRLJB	113841907	270.00	Call	16/12/2022	20:1	<b>2.02</b>	<b>2.03</b>	34.69	0.62	4.40	8.15	0.32
UHRJJB	113573544	240.00	Call	17/06/2022	50:1	<b>1.07</b>	<b>1.08</b>	41.58	0.82	4.35	2.37	0.61
UHREJB	113573543	240.00	Call	16/12/2022	50:1	<b>1.21</b>	<b>1.22</b>	37.25	0.76	3.56	4.81	0.66
UHZEJB	112951486	250.00	Call	16/09/2022	50:1	<b>0.99</b>	<b>1.00</b>	37.49	0.74	4.24	4.46	0.68
UHRTJB	112951485	260.00	Call	16/12/2022	50:1	<b>0.92</b>	<b>0.93</b>	35.45	0.67	4.14	6.72	0.75
UHPSJB	112951484	250.00	Put	18/03/2022	50:1	<b>0.05</b>	<b>0.06</b>	52.37	-0.13	-12.68	14.00	-3.77
UHRHJB	112951228	270.00	Call	16/09/2022	40:1	<b>0.91</b>	<b>0.92</b>	35.47	0.63	4.94	6.82	0.63
UHLPJB	112417192	280.00	Put	18/03/2022	40:1	<b>0.22</b>	<b>0.23</b>	41.29	-0.39	-12.03	5.71	-1.04
UHRFJB	112416881	300.00	Call	16/09/2022	60:1	<b>0.35</b>	<b>0.36</b>	33.33	0.46	6.10	11.98	1.31
UHRAJB	112416880	325.00	Call	16/09/2022	50:1	<b>0.25</b>	<b>0.26</b>	32.26	0.32	7.13	17.69	1.55
UHZBJB	111171851	360.00	Call	17/06/2022	40:1	<b>0.06</b>	<b>0.07</b>	32.23	0.11	11.28	26.32	3.64
UHRPJB	111171850	320.00	Put	18/03/2022	40:1	<b>0.88</b>	<b>0.89</b>	36.43	-0.87	-7.02	1.02	-0.46
UHRBJB	111171775	340.00	Call	18/03/2022	35:1	<b>0.01</b>	<b>0.02</b>	38.27	0.04	17.99	18.63	7.98
UHRGJB	111171774	350.00	Call	16/12/2022	40:1	<b>0.28</b>	<b>0.29</b>	31.44	0.26	6.55	25.91	1.51
UHZAJB	110676244	285.00	Call	16/12/2022	50:1	<b>0.65</b>	<b>0.66</b>	33.71	0.55	4.78	10.72	0.91
UHRXJB	59767379	325.00	Call	17/06/2022	40:1	<b>0.18</b>	<b>0.19</b>	32.25	0.26	9.85	15.81	1.53
UHRVJB	59520496	300.00	Call	18/03/2022	35:1	<b>0.16</b>	<b>0.17</b>	37.28	0.34	16.22	6.53	1.04

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
UHRUJB	59520495	285.00	Call	17/06/2022	40:1	<b>0.55</b>	<b>0.56</b>	34.92	0.55	7.04	7.03	0.73
UHRMJB	59104369	275.00	Call	18/03/2022	35:1	<b>0.54</b>	<b>0.55</b>	42.72	0.67	10.06	2.45	0.52
UHRIJB	58705721	260.00	Call	17/06/2022	35:1	<b>1.09</b>	<b>1.10</b>	38.21	0.72	5.36	3.93	0.49
UHRNJB	58705548	250.00	Call	18/03/2022	40:1	<b>0.99</b>	<b>1.00</b>	52.37	0.87	6.24	0.95	0.46
<b>Swiss Life Holding AG</b>		<b>Ref. 584.00</b>										
SLHZJB	114377612	625.00	Call	17/06/2022	60:1	<b>0.27</b>	<b>0.28</b>	28.11	0.32	11.19	9.90	1.86
SLHGJB	114377611	650.00	Call	16/06/2023	60:1	<b>0.58</b>	<b>0.59</b>	26.25	0.36	5.98	17.36	1.65
SLHYJB	114377509	600.00	Call	18/03/2022	50:1	<b>0.23</b>	<b>0.24</b>	30.25	0.37	18.16	4.79	1.34
SLHUJB	114377508	600.00	Call	17/06/2022	50:1	<b>0.52</b>	<b>0.53</b>	29.04	0.44	9.67	7.28	1.14
SLHQJB	114377507	610.00	Call	16/09/2022	50:1	<b>0.60</b>	<b>0.61</b>	28.09	0.41	7.86	9.67	1.22
SLHHJB	114377506	625.00	Call	16/12/2022	50:1	<b>0.65</b>	<b>0.66</b>	27.41	0.38	6.81	12.67	1.30
SLZPJB	114377505	580.00	Put	18/03/2022	50:1	<b>0.34</b>	<b>0.35</b>	32.01	-0.45	-15.11	3.68	-1.10
SLHBJB	114377413	600.00	Call	17/03/2023	70:1	<b>0.71</b>	<b>0.72</b>	27.97	0.47	5.43	11.37	1.49
SLZIJB	114377296	550.00	Call	17/03/2023	60:1	<b>1.25</b>	<b>1.26</b>	29.74	0.60	4.64	7.12	1.00
SLZJJB	114377297	575.00	Call	16/06/2023	60:1	<b>1.07</b>	<b>1.08</b>	28.01	0.54	4.85	9.55	1.11
SLZHJB	114377145	550.00	Call	18/03/2022	30:1	<b>1.40</b>	<b>1.41</b>	36.12	0.76	10.46	1.42	0.40
SLZGJB	114377144	560.00	Call	17/06/2022	30:1	<b>1.57</b>	<b>1.58</b>	31.44	0.63	7.75	4.01	0.48
SLZFJB	114377143	580.00	Call	16/09/2022	30:1	<b>1.46</b>	<b>1.47</b>	29.30	0.52	6.93	6.87	0.57
SLZEJB	114377142	600.00	Call	16/12/2022	30:1	<b>1.41</b>	<b>1.42</b>	28.17	0.46	6.28	10.03	0.65
SLZDJB	114376948	550.00	Call	18/03/2022	40:1	<b>1.07</b>	<b>1.08</b>	36.12	0.76	10.24	1.58	0.53
SLHVJB	114376517	540.00	Call	18/03/2022	50:1	<b>1.02</b>	<b>1.04</b>	37.83	0.81	9.09	1.34	0.62
SLHSJB	114376516	550.00	Call	17/06/2022	50:1	<b>1.09</b>	<b>1.10</b>	32.19	0.67	7.13	3.60	0.74
SLHRJB	114376515	560.00	Call	16/09/2022	50:1	<b>1.10</b>	<b>1.11</b>	30.32	0.60	6.30	5.39	0.84
SLHKJB	114376514	575.00	Call	16/12/2022	50:1	<b>1.09</b>	<b>1.10</b>	29.10	0.54	5.68	7.88	0.93
SLHOJB	114374831	520.00	Call	18/03/2022	50:1	<b>1.38</b>	<b>1.39</b>	41.86	0.87	7.33	0.98	0.57
SLHNJB	114374830	505.00	Call	17/06/2022	50:1	<b>1.79</b>	<b>1.81</b>	35.94	0.82	5.30	1.97	0.61
SLHLJB	114374829	530.00	Call	16/12/2022	50:1	<b>1.63</b>	<b>1.64</b>	31.19	0.67	4.79	4.81	0.74
SLPIJB	114374828	505.00	Put	18/03/2022	50:1	<b>0.05</b>	<b>0.06</b>	45.42	-0.09	-18.04	14.04	-5.39
SLHPJB	114374335	470.00	Put	17/06/2022	40:1	<b>0.32</b>	<b>0.33</b>	39.34	-0.17	-7.70	21.78	-2.30
SLHJJB	113841876	480.00	Call	18/03/2022	25:1	<b>4.24</b>	<b>4.26</b>	52.52	0.94	5.15	0.43	0.27
SLHIJB	113841875	500.00	Call	16/09/2022	25:1	<b>3.88</b>	<b>3.90</b>	33.93	0.79	4.74	2.31	0.32
SLHFJB	113841873	500.00	Call	17/06/2022	25:1	<b>3.71</b>	<b>3.73</b>	36.40	0.83	5.22	1.58	0.30
SLHEJB	113841872	510.00	Call	16/12/2022	25:1	<b>3.79</b>	<b>3.81</b>	32.21	0.73	4.48	3.64	0.34
SLHCJB	112951445	525.00	Call	16/09/2022	50:1	<b>1.56</b>	<b>1.58</b>	32.35	0.72	5.32	3.41	0.70

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SLOPJB	112417183	475.00	Put	18/03/2022	70:1	<b>0.02</b>	<b>0.03</b>	54.03	-0.06	-15.74	19.02	-12.37
SLKPJB	112417182	425.00	Put	18/03/2022	70:1	<b>0.01</b>	<b>0.02</b>	68.79	-0.03	-11.44	27.47	-25.53
SLHAJB	112416937	475.00	Call	16/09/2022	80:1	<b>1.47</b>	<b>1.49</b>	35.64	0.85	4.17	1.72	0.94
SLZCJB	110182999	500.00	Call	16/12/2022	100:1	<b>1.03</b>	<b>1.04</b>	32.75	0.76	4.25	3.42	1.32
SLHMJB	59767397	480.00	Call	17/06/2022	60:1	<b>1.85</b>	<b>1.87</b>	38.32	0.88	4.56	1.40	0.69
SLHXJB	59767398	500.00	Call	18/03/2022	60:1	<b>1.45</b>	<b>1.47</b>	46.73	0.92	6.07	0.70	0.66
SLHWJB	59104238	475.00	Call	18/03/2022	50:1	<b>2.23</b>	<b>2.25</b>	54.03	0.94	4.90	0.60	0.53
SLHDJB	58705709	450.00	Call	17/06/2022	50:1	<b>2.77</b>	<b>2.79</b>	41.50	0.92	3.85	0.94	0.54
SLHTJB	58705541	425.00	Call	18/03/2022	50:1	<b>3.21</b>	<b>3.23</b>	68.79	0.97	3.52	0.39	0.51
<b>Swiss Prime Site AG</b>		<b>Ref. 90.70</b>										
SPSIJB	115674944	92.50	Call	17/03/2023	10:1	<b>0.57</b>	<b>0.58</b>	21.94	0.44	6.95	8.38	0.23
SPSXJB	114377179	90.00	Call	17/03/2023	25:1	<b>0.28</b>	<b>0.29</b>	22.30	0.50	6.22	7.22	0.50
SPSWJB	114377178	95.00	Call	16/06/2023	25:1	<b>0.22</b>	<b>0.23</b>	21.79	0.41	6.41	11.08	0.62
SPGPJB	114376289	87.50	Put	17/06/2022	25:1	<b>0.19</b>	<b>0.20</b>	23.31	-0.48	-8.67	9.04	-0.52
SPVPJB	114374273	90.00	Put	17/06/2022	10:1	<b>0.59</b>	<b>0.60</b>	22.35	-0.57	-8.60	7.39	-0.18
SPSTJB	113841619	95.00	Call	18/03/2022	10:1	<b>0.06</b>	<b>0.07</b>	23.00	0.22	28.29	5.51	0.46
SPSSJB	113841618	105.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	25.14	0.01	5.08	15.99	8.92
SPSRJB	113841617	92.50	Call	17/06/2022	10:1	<b>0.28</b>	<b>0.29</b>	21.63	0.41	12.81	5.18	0.24
SPSQJB	113841616	100.00	Call	17/06/2022	10:1	<b>0.08</b>	<b>0.09</b>	20.71	0.17	16.74	11.25	0.60
SPSMJB	113841615	95.00	Call	16/09/2022	10:1	<b>0.28</b>	<b>0.29</b>	21.26	0.35	10.80	7.94	0.29
SPSKJB	113841614	105.00	Call	16/09/2022	10:1	<b>0.08</b>	<b>0.09</b>	20.48	0.13	13.40	16.76	0.75
SPSHJB	113841613	92.50	Call	16/12/2022	10:1	<b>0.46</b>	<b>0.47</b>	21.40	0.43	8.29	7.17	0.23
SPSAJB	113841612	110.00	Call	16/12/2022	10:1	<b>0.10</b>	<b>0.11</b>	21.70	0.14	11.33	22.49	0.73
SPSGJB	112951275	105.00	Call	18/03/2022	25:1	<b>0.01</b>	<b>0.02</b>	25.14	0.01	2.03	16.32	22.30
SPMPJB	112951273	92.50	Put	18/03/2022	25:1	<b>0.13</b>	<b>0.14</b>	23.52	-0.62	-16.13	1.87	-0.40
SPSBJB	112951274	92.50	Call	17/06/2022	25:1	<b>0.11</b>	<b>0.12</b>	21.63	0.41	12.39	5.29	0.61
SPSOJB	110797274	100.00	Call	17/06/2022	25:1	<b>0.03</b>	<b>0.04</b>	20.71	0.17	15.07	11.36	1.51
SPSPJB	110797275	95.00	Call	18/03/2022	25:1	<b>0.02</b>	<b>0.03</b>	23.00	0.22	26.41	5.57	1.14
SPSNJB	110676363	92.50	Call	16/09/2022	25:1	<b>0.15</b>	<b>0.16</b>	21.74	0.42	9.53	6.39	0.59
SPSFJB	110676362	85.00	Call	16/12/2022	25:1	<b>0.35</b>	<b>0.36</b>	23.06	0.63	6.38	3.64	0.39
SPSEJB	110676361	100.00	Call	16/12/2022	25:1	<b>0.09</b>	<b>0.10</b>	20.91	0.27	9.64	13.01	0.94
SPSDJB	58705753	87.25	Call	17/06/2022	25:1	<b>0.23</b>	<b>0.24</b>	23.42	0.63	9.54	2.81	0.40
SPSCJB	58705559	85.00	Call	18/03/2022	25:1	<b>0.26</b>	<b>0.27</b>	30.55	0.81	10.87	1.16	0.31

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Swiss Re AG</b>		<b>Ref. 96.98</b>										
SREYJB	115418167	107.50	Call	16/12/2022	15:1	<b>0.21</b>	<b>0.22</b>	25.56	0.28	8.36	14.25	0.53
SREZJB	115418168	105.00	Call	16/09/2022	15:1	<b>0.19</b>	<b>0.20</b>	26.02	0.30	9.56	11.36	0.51
SREMJB	115418166	110.00	Call	17/03/2023	15:1	<b>0.25</b>	<b>0.26</b>	25.56	0.28	7.06	17.45	0.53
SRZPJB	115417898	97.50	Put	18/03/2022	12:1	<b>0.24</b>	<b>0.25</b>	28.02	-0.52	-16.79	2.56	-0.23
SRELJB	115417897	102.50	Call	17/03/2023	12:1	<b>0.47</b>	<b>0.48</b>	25.82	0.39	6.54	11.63	0.31
SREGJB	114377597	102.50	Call	16/06/2023	10:1	<b>0.60</b>	<b>0.61</b>	25.55	0.40	6.34	11.98	0.25
SRECJB	114377412	95.00	Call	17/03/2023	10:1	<b>0.87</b>	<b>0.88</b>	26.74	0.52	5.78	7.03	0.19
SRZSJB	114377294	95.00	Call	16/06/2023	10:1	<b>0.90</b>	<b>0.91</b>	26.14	0.53	5.60	7.34	0.19
SRZTJB	114377295	90.00	Call	17/03/2023	10:1	<b>1.15</b>	<b>1.16</b>	27.81	0.63	5.25	4.76	0.16
SRZOJB	114377141	90.00	Call	18/03/2022	7:1	<b>1.13</b>	<b>1.14</b>	35.14	0.81	9.85	1.03	0.09
SRZNJB	114377140	95.00	Call	17/06/2022	7:1	<b>0.80</b>	<b>0.81</b>	27.70	0.58	9.94	3.80	0.12
SRZMJB	114377139	95.00	Call	16/09/2022	7:1	<b>0.94</b>	<b>0.95</b>	26.90	0.55	8.08	4.82	0.13
SRZLJB	114377138	97.50	Call	16/12/2022	7:1	<b>0.91</b>	<b>0.92</b>	26.07	0.48	7.16	7.18	0.15
SREUJB	114376943	92.50	Call	16/12/2022	8:1	<b>1.11</b>	<b>1.13</b>	27.01	0.60	6.43	4.68	0.13
SRZKJB	114376945	90.00	Call	18/03/2022	8:1	<b>0.99</b>	<b>1.01</b>	35.14	0.81	9.75	1.12	0.10
SRZJJB	114376944	90.00	Call	17/06/2022	8:1	<b>1.13</b>	<b>1.14</b>	29.53	0.73	7.78	2.24	0.11
SREXJB	114374827	90.00	Call	16/09/2022	15:1	<b>0.64</b>	<b>0.65</b>	28.29	0.69	6.89	2.86	0.22
SREVJB	114374826	97.50	Call	16/09/2022	12:1	<b>0.44</b>	<b>0.45</b>	26.46	0.48	8.65	6.10	0.25
SPRRJB	114374825	90.00	Put	18/03/2022	12:1	<b>0.07</b>	<b>0.08</b>	35.14	-0.19	-19.06	8.19	-0.64
SRPKJB	114374334	77.50	Put	17/06/2022	8:1	<b>0.24</b>	<b>0.25</b>	36.56	-0.18	-8.59	22.15	-0.45
SRETJB	113841881	80.00	Call	16/09/2022	8:1	<b>2.22</b>	<b>2.23</b>	31.93	0.89	4.82	0.89	0.09
SRESJB	113841880	82.50	Call	18/03/2022	8:1	<b>1.86</b>	<b>1.87</b>	46.10	0.93	6.00	0.49	0.09
SREHJB	113841878	82.50	Call	17/06/2022	8:1	<b>1.91</b>	<b>1.92</b>	33.37	0.88	5.56	0.91	0.09
SREAJB	113841877	84.00	Call	16/12/2022	8:1	<b>1.85</b>	<b>1.86</b>	29.39	0.79	5.14	1.96	0.10
SRERJB	113573404	80.00	Call	16/09/2022	15:1	<b>1.19</b>	<b>1.20</b>	31.93	0.89	4.78	1.05	0.17
SREQJB	112951444	80.00	Call	16/12/2022	15:1	<b>1.21</b>	<b>1.22</b>	30.69	0.86	4.54	1.36	0.18
SRUPJB	112417181	80.00	Put	18/03/2022	12:1	<b>0.02</b>	<b>0.03</b>	50.73	-0.06	-15.74	17.88	-2.05
SREIJB	112416936	85.00	Call	16/09/2022	15:1	<b>0.91</b>	<b>0.92</b>	30.00	0.81	5.67	1.88	0.19
SREJJB	112003602	80.00	Call	18/03/2022	15:1	<b>1.17</b>	<b>1.18</b>	50.73	0.94	5.15	0.77	0.16
SREFJB	112003601	80.00	Call	17/06/2022	15:1	<b>1.18</b>	<b>1.19</b>	34.89	0.91	4.94	0.90	0.16
SREDJB	112003513	90.00	Call	16/12/2022	15:1	<b>0.69</b>	<b>0.70</b>	27.65	0.66	6.08	3.63	0.23
SRZBJB	110183003	97.50	Call	16/12/2022	15:1	<b>0.42</b>	<b>0.43</b>	26.07	0.48	7.15	7.19	0.32
SREWJB	59767394	100.00	Call	17/06/2022	12:1	<b>0.27</b>	<b>0.28</b>	27.03	0.41	11.81	6.58	0.29

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SREEJB	59104405	92.50	Call	17/06/2022	12:1	<b>0.60</b>	<b>0.61</b>	28.48	0.66	8.78	2.93	0.18
SREKJB	58705803	95.00	Call	18/03/2022	12:1	<b>0.33</b>	<b>0.34</b>	30.01	0.62	14.71	2.17	0.19
SREBJB	58705704	85.00	Call	17/06/2022	12:1	<b>1.09</b>	<b>1.10</b>	31.97	0.84	6.19	1.26	0.14
SREOJB	58705540	85.00	Call	18/03/2022	12:1	<b>1.05</b>	<b>1.06</b>	41.97	0.90	6.85	0.81	0.13
<b>Swisscom AG</b>		<b>Ref. 552.80</b>										
SCMVJB	115675223	575.00	Call	17/03/2023	80:1	<b>0.27</b>	<b>0.28</b>	18.16	0.37	9.03	8.07	2.19
SCMKJB	115675222	600.00	Call	16/06/2023	80:1	<b>0.21</b>	<b>0.22</b>	17.80	0.29	9.18	11.72	2.74
SCMPJB	115675221	540.00	Put	16/09/2022	80:1	<b>0.44</b>	<b>0.45</b>	19.18	-0.52	-7.96	8.83	-1.54
SCMDJB	115674948	535.00	Call	17/03/2023	40:1	<b>0.99</b>	<b>1.00</b>	19.04	0.54	7.49	4.02	0.74
SCZGJB	114377199	550.00	Call	16/06/2023	80:1	<b>0.41</b>	<b>0.42</b>	18.37	0.47	7.78	5.57	1.69
SCZFJB	114377198	525.00	Call	17/03/2023	80:1	<b>0.56</b>	<b>0.57</b>	19.35	0.59	7.21	3.22	1.35
SCFPJB	114376312	510.00	Put	17/06/2022	100:1	<b>0.16</b>	<b>0.17</b>	21.76	-0.34	-11.16	10.82	-2.91
SCDPJB	114376311	490.00	Put	17/06/2022	100:1	<b>0.10</b>	<b>0.11</b>	23.38	-0.24	-12.31	13.35	-4.08
SCZEJB	114374661	575.00	Call	18/03/2022	80:1	<b>0.04</b>	<b>0.05</b>	19.36	0.21	29.67	4.74	3.73
SCZDJB	114374660	600.00	Call	16/12/2022	80:1	<b>0.13</b>	<b>0.14</b>	17.68	0.24	12.02	10.56	3.28
SCLPJB	114374278	525.00	Put	17/06/2022	40:1	<b>0.53</b>	<b>0.54</b>	20.66	-0.43	-11.09	8.94	-0.92
SCZAJB	114374024	545.00	Call	18/03/2022	40:1	<b>0.39</b>	<b>0.40</b>	21.53	0.61	21.05	1.48	0.66
SCMZJB	114374023	565.00	Call	18/03/2022	40:1	<b>0.15</b>	<b>0.16</b>	19.59	0.33	28.91	3.36	1.20
SCMYJB	114374022	530.00	Call	17/06/2022	40:1	<b>0.76</b>	<b>0.77</b>	20.31	0.69	12.47	1.45	0.58
SCMXJB	114374021	560.00	Call	17/06/2022	40:1	<b>0.33</b>	<b>0.34</b>	18.81	0.42	17.01	3.76	0.96
SCMWJB	114374020	525.00	Call	16/09/2022	40:1	<b>0.93</b>	<b>0.94</b>	19.87	0.67	9.88	1.77	0.60
SCMRJB	114374019	575.00	Call	16/09/2022	40:1	<b>0.32</b>	<b>0.33</b>	18.16	0.32	13.35	6.40	1.25
SCMOJB	114374018	545.00	Call	16/12/2022	40:1	<b>0.74</b>	<b>0.75</b>	18.68	0.50	9.24	4.02	0.80
SCMNJB	114374017	600.00	Call	16/12/2022	40:1	<b>0.28</b>	<b>0.29</b>	17.68	0.24	11.61	10.64	1.64
SCMJJB	113841588	575.00	Call	16/09/2022	50:1	<b>0.26</b>	<b>0.27</b>	18.16	0.32	13.05	6.46	1.57
SCBPJB	112951302	530.00	Put	18/03/2022	100:1	<b>0.05</b>	<b>0.06</b>	23.76	-0.23	-21.57	5.21	-4.27
SCAPJB	112951301	505.00	Put	18/03/2022	100:1	<b>0.01</b>	<b>0.02</b>	28.70	-0.10	-27.66	9.01	-9.99
SCMUJB	112003804	540.00	Call	18/03/2022	80:1	<b>0.23</b>	<b>0.24</b>	22.22	0.67	19.24	1.16	1.20
SCMIJB	112003803	570.00	Call	17/06/2022	80:1	<b>0.11</b>	<b>0.12</b>	18.54	0.33	18.97	4.85	2.43
SCMHJB	112003802	535.00	Call	17/06/2022	80:1	<b>0.33</b>	<b>0.34</b>	19.98	0.65	13.27	1.70	1.22
SCMGJB	112003801	525.00	Call	16/09/2022	80:1	<b>0.46</b>	<b>0.47</b>	19.87	0.67	9.88	1.77	1.19
SCMFJB	112003800	550.00	Call	16/09/2022	80:1	<b>0.28</b>	<b>0.29</b>	18.80	0.48	11.54	3.69	1.65
SCMCJB	112003799	575.00	Call	16/09/2022	80:1	<b>0.15</b>	<b>0.16</b>	18.16	0.32	13.77	6.33	2.51
SCMBJB	112003798	535.00	Call	16/12/2022	80:1	<b>0.43</b>	<b>0.44</b>	19.02	0.56	8.84	3.15	1.42

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SCMSJB	110676256	505.00	Call	16/09/2022	80:1	<b>0.65</b>	<b>0.66</b>	20.92	0.80	8.37	0.90	1.00
SCMTJB	110676257	515.00	Call	16/12/2022	80:1	<b>0.59</b>	<b>0.60</b>	19.81	0.69	7.94	1.85	1.16
SCMMJB	110182957	525.00	Call	18/03/2022	80:1	<b>0.38</b>	<b>0.39</b>	24.62	0.80	14.22	0.62	1.00
SCMLJB	110182956	515.00	Call	17/06/2022	80:1	<b>0.52</b>	<b>0.53</b>	21.38	0.80	10.43	0.83	1.00
SCMAJB	58705637	475.00	Call	17/06/2022	80:1	<b>0.97</b>	<b>0.98</b>	24.72	0.95	6.68	0.11	0.84
SCMQJB	58705520	500.00	Call	18/03/2022	80:1	<b>0.68</b>	<b>0.69</b>	29.89	0.91	9.15	0.43	0.88
<b>Swissquote Group Holding SA</b>		<b>Ref. 160.00</b>										
SQZDJB	115418165	150.00	Call	17/03/2023	50:1	<b>0.76</b>	<b>0.77</b>	53.05	0.64	2.67	17.81	0.78
SQZBJB	115417896	162.50	Call	17/06/2022	50:1	<b>0.36</b>	<b>0.37</b>	55.57	0.54	4.63	13.12	0.93
SQNVJB	115417895	157.50	Call	16/09/2022	50:1	<b>0.52</b>	<b>0.53</b>	55.28	0.59	3.55	15.00	0.85
SQNQJB	115417894	165.00	Call	16/12/2022	50:1	<b>0.54</b>	<b>0.55</b>	52.81	0.56	3.25	20.31	0.89
SQNDJB	115417893	175.00	Call	17/03/2023	50:1	<b>0.55</b>	<b>0.56</b>	50.93	0.53	3.01	26.88	0.95
SQNNJB	114377411	200.00	Call	17/03/2023	60:1	<b>0.33</b>	<b>0.34</b>	50.15	0.42	3.30	37.75	1.42
SQNGJB	114377410	215.00	Call	17/03/2023	60:1	<b>0.30</b>	<b>0.31</b>	50.13	0.37	3.16	46.00	1.63
SQNPJB	114377409	200.00	Put	17/06/2022	60:1	<b>0.81</b>	<b>0.82</b>	52.13	-0.74	-2.41	5.75	-0.81
SQNWJB	114376166	210.00	Call	18/03/2022	40:1	<b>0.01</b>	<b>0.02</b>	64.80	0.06	11.20	31.75	7.14
SPPQJB	114374587	182.50	Put	18/03/2022	50:1	<b>0.52</b>	<b>0.53</b>	63.76	-0.77	-4.66	2.50	-0.65
SQZAJB	114374244	200.00	Call	18/03/2022	30:1	<b>0.05</b>	<b>0.06</b>	63.72	0.09	8.38	26.12	3.18
SQNZJB	114374243	195.00	Call	17/06/2022	30:1	<b>0.26</b>	<b>0.27</b>	52.25	0.29	5.71	26.94	1.04
SQNYJB	114374242	210.00	Call	16/09/2022	30:1	<b>0.33</b>	<b>0.34</b>	51.75	0.30	4.66	37.62	1.01
SQNXJB	114374241	200.00	Call	16/12/2022	30:1	<b>0.53</b>	<b>0.54</b>	50.40	0.39	3.81	35.12	0.78
SQZPJB	114374240	177.50	Put	17/06/2022	30:1	<b>1.02</b>	<b>1.03</b>	53.42	-0.59	-3.05	8.38	-0.51
SQNUJB	114374145	195.00	Call	18/03/2022	30:1	<b>0.05</b>	<b>0.06</b>	63.43	0.12	10.88	23.00	2.45
SQNTJB	114374144	205.00	Call	17/06/2022	30:1	<b>0.19</b>	<b>0.20</b>	52.10	0.23	6.19	31.88	1.29
SQNHJB	114374143	200.00	Call	16/09/2022	30:1	<b>0.39</b>	<b>0.40</b>	51.81	0.34	4.53	32.56	0.88
SQNCJB	114374142	210.00	Call	16/12/2022	30:1	<b>0.47</b>	<b>0.48</b>	50.18	0.34	3.82	40.25	0.87
SQNSJB	112951441	190.00	Call	17/06/2022	50:1	<b>0.18</b>	<b>0.19</b>	52.46	0.32	5.42	24.69	1.55
SQNRJB	112951440	200.00	Call	16/09/2022	50:1	<b>0.22</b>	<b>0.23</b>	51.81	0.34	4.76	32.19	1.46
SQNOJB	112951168	180.00	Call	18/03/2022	50:1	<b>0.07</b>	<b>0.08</b>	64.03	0.26	10.26	15.00	1.95
SPQNJB	112951167	165.00	Put	18/03/2022	50:1	<b>0.27</b>	<b>0.28</b>	67.34	-0.54	-6.17	5.62	-0.93
SQNMJB	112951142	170.00	Call	16/09/2022	60:1	<b>0.36</b>	<b>0.37</b>	53.58	0.51	3.68	20.12	1.18
SQNLJB	112951141	175.00	Call	17/06/2022	60:1	<b>0.21</b>	<b>0.22</b>	53.69	0.43	5.25	17.62	1.39
SQNKJB	112951140	180.00	Call	16/12/2022	60:1	<b>0.36</b>	<b>0.37</b>	51.42	0.48	3.47	26.38	1.25
SQTPJB	112417179	150.00	Put	18/03/2022	50:1	<b>0.14</b>	<b>0.15</b>	73.66	-0.33	-7.05	10.94	-1.51

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SQNJJB	112416935	135.00	Call	17/06/2022	50:1	<b>0.69</b>	<b>0.70</b>	62.21	0.75	3.39	6.38	0.67
SQNIJB	112416934	140.00	Call	16/09/2022	50:1	<b>0.72</b>	<b>0.73</b>	58.43	0.69	3.03	10.41	0.72
SQNBJB	112416933	150.00	Call	16/12/2022	50:1	<b>0.70</b>	<b>0.71</b>	54.86	0.64	2.88	15.94	0.78
SQNFJB	110797160	160.00	Call	18/03/2022	50:1	<b>0.22</b>	<b>0.23</b>	69.16	0.53	7.42	7.19	0.94
SQNEJB	110797072	150.00	Call	17/06/2022	50:1	<b>0.50</b>	<b>0.51</b>	58.28	0.64	4.00	9.69	0.78
SQNAJB	110676070	140.00	Call	18/03/2022	50:1	<b>0.49</b>	<b>0.50</b>	78.89	0.78	5.03	3.00	0.64
<b>Tecan Group AG</b>		<b>Ref. 383.60</b>										
TEZSJB	115675282	400.00	Call	16/09/2022	100:1	<b>0.44</b>	<b>0.45</b>	45.69	0.51	4.35	16.01	1.96
TEZTJB	115675283	375.00	Call	17/06/2022	100:1	<b>0.47</b>	<b>0.48</b>	51.90	0.58	4.65	10.27	1.72
TEZRJB	115675281	385.00	Call	16/12/2022	100:1	<b>0.57</b>	<b>0.58</b>	43.11	0.56	3.73	15.48	1.78
TECZJB	115675280	400.00	Call	17/03/2023	100:1	<b>0.56</b>	<b>0.57</b>	41.84	0.54	3.61	19.13	1.86
TPCOJB	115675279	375.00	Put	16/09/2022	100:1	<b>0.49</b>	<b>0.50</b>	46.77	-0.41	-3.18	15.28	-2.41
TECWJB	115417854	450.00	Call	16/09/2022	100:1	<b>0.27</b>	<b>0.28</b>	44.76	0.37	5.06	24.61	2.71
TECTJB	115417853	450.00	Call	17/03/2023	125:1	<b>0.31</b>	<b>0.32</b>	41.17	0.42	4.07	27.74	2.95
TECRJB	115417852	475.00	Call	16/06/2023	125:1	<b>0.31</b>	<b>0.32</b>	40.57	0.40	3.83	34.25	3.13
TECPJB	115417851	450.00	Put	16/09/2022	125:1	<b>0.78</b>	<b>0.79</b>	44.76	-0.63	-2.45	8.43	-1.98
TECOJB	114377582	500.00	Call	17/03/2023	150:1	<b>0.18</b>	<b>0.19</b>	41.23	0.33	4.45	37.77	4.53
TECNJB	114377581	525.00	Call	16/06/2023	150:1	<b>0.19</b>	<b>0.20</b>	40.84	0.32	4.10	44.68	4.68
TECGJB	114377469	475.00	Call	16/09/2022	100:1	<b>0.21</b>	<b>0.22</b>	44.81	0.31	5.42	29.56	3.22
TEPKJB	114374332	525.00	Put	17/06/2022	70:1	<b>2.17</b>	<b>2.18</b>	50.58	-0.84	-2.11	2.92	-0.83
TECXJB	113841891	550.00	Call	16/09/2022	70:1	<b>0.16</b>	<b>0.17</b>	46.41	0.19	6.05	46.48	3.73
TECUJB	113841890	525.00	Call	18/03/2022	70:1	<b>0.01</b>	<b>0.02</b>	66.29	0.04	9.83	37.23	19.51
TECJJB	113841888	565.00	Call	17/06/2022	70:1	<b>0.07</b>	<b>0.08</b>	52.33	0.11	7.87	48.75	6.09
TECDJB	113841887	580.00	Call	16/12/2022	70:1	<b>0.18</b>	<b>0.19</b>	43.66	0.19	5.47	54.67	3.69
TECVJB	112951161	600.00	Call	18/03/2022	125:1	<b>0.01</b>	<b>0.02</b>	70.24	0.01	1.11	57.06	172.75
TPECJB	112951160	575.00	Put	18/03/2022	125:1	<b>1.54</b>	<b>1.55</b>	69.32	-0.99	-1.95	0.61	-1.27
TECSJB	112951126	600.00	Call	17/06/2022	125:1	<b>0.04</b>	<b>0.05</b>	53.63	0.09	5.28	58.04	14.52
TECQJB	112951125	625.00	Call	16/09/2022	125:1	<b>0.05</b>	<b>0.06</b>	48.33	0.12	5.99	64.89	10.68
TECIJB	112951124	650.00	Call	16/12/2022	125:1	<b>0.06</b>	<b>0.07</b>	44.57	0.13	5.59	71.73	9.79
TECMJB	112416887	550.00	Call	18/03/2022	125:1	<b>0.00</b>	<b>0.01</b>	68.02	0.02	6.01	43.74	57.99
TECLJB	112416886	525.00	Call	16/09/2022	125:1	<b>0.11</b>	<b>0.12</b>	45.66	0.22	5.64	40.77	5.67
TPCCJB	112416885	500.00	Put	18/03/2022	125:1	<b>0.95</b>	<b>0.96</b>	64.55	-0.94	-3.00	0.94	-1.33
TECFJB	112003508	500.00	Call	18/03/2022	150:1	<b>0.00</b>	<b>0.02</b>	64.55	0.06	10.26	30.93	24.93
TECAJB	112003507	525.00	Call	16/12/2022	150:1	<b>0.13</b>	<b>0.14</b>	42.50	0.26	4.68	42.34	5.85

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TECKJB	110797176	500.00	Call	17/06/2022	125:1	0.08	0.09	49.82	0.20	6.86	33.28	6.21
TECHJB	110676484	430.00	Call	16/12/2022	150:1	0.25	0.26	42.15	0.45	4.38	22.26	3.37
TECEJB	110676249	400.00	Call	18/03/2022	125:1	0.14	0.15	64.45	0.43	8.76	9.16	2.92
TECCJB	110676248	425.00	Call	17/06/2022	125:1	0.21	0.22	49.62	0.40	5.58	17.96	3.13
TECBJB	58705724	450.00	Call	18/03/2022	125:1	0.04	0.05	62.90	0.18	10.77	18.94	7.13
<b>Temenos AG</b>		<b>Ref. 96.22</b>										
TEZQJB	115675278	95.00	Call	16/09/2022	30:1	0.43	0.44	46.66	0.57	4.18	12.45	0.52
TEZNJB	115675277	97.50	Call	16/12/2022	30:1	0.47	0.48	45.44	0.56	3.72	16.30	0.54
TEZMJB	115675276	105.00	Call	16/06/2023	30:1	0.49	0.50	42.95	0.51	3.30	24.71	0.58
TEPPJB	115675275	97.50	Put	17/06/2022	30:1	0.37	0.38	47.79	-0.48	-4.07	10.52	-0.62
TEZCJB	115675210	100.00	Call	17/06/2022	30:1	0.28	0.29	47.83	0.49	5.42	12.97	0.61
TEZKJB	115675211	100.00	Call	18/03/2022	30:1	0.12	0.13	52.10	0.41	10.07	7.98	0.74
TEMSJB	115418065	105.00	Call	16/09/2022	30:1	0.31	0.32	46.60	0.46	4.59	19.10	0.66
TEMQJB	115417850	110.00	Call	16/12/2022	35:1	0.29	0.30	45.35	0.44	4.01	25.23	0.80
TEMPJB	115417849	112.50	Put	17/06/2022	35:1	0.63	0.64	48.56	-0.68	-2.94	6.36	-0.51
TEMNJB	114377580	127.50	Call	16/06/2023	30:1	0.28	0.29	42.70	0.36	3.95	41.55	0.84
TEMCJB	114377395	135.00	Call	17/03/2023	35:1	0.20	0.21	43.83	0.29	3.82	47.87	1.21
TEMBJB	114377394	150.00	Call	17/03/2023	30:1	0.15	0.16	44.01	0.22	4.33	60.88	1.39
TEZIJB	114377132	127.50	Call	18/03/2022	20:1	0.03	0.04	71.48	0.07	8.38	33.34	2.87
TEZJJB	114377133	132.50	Call	16/09/2022	20:1	0.18	0.19	47.34	0.22	5.68	41.65	0.89
TEZHJB	114376939	130.00	Call	16/09/2022	20:1	0.19	0.20	47.23	0.24	5.77	39.26	0.83
TEPQJB	114374331	115.00	Put	17/06/2022	20:1	1.20	1.21	48.78	-0.71	-2.83	5.63	-0.28
TEZGJB	113841896	112.50	Call	18/03/2022	20:1	0.08	0.09	67.77	0.20	10.80	18.79	0.99
TEZFB	113841895	117.50	Call	16/09/2022	20:1	0.30	0.31	46.81	0.33	5.19	28.56	0.60
TEMZJB	113841893	122.50	Call	17/06/2022	20:1	0.14	0.15	49.59	0.22	7.20	30.43	0.89
TEMUJB	113841892	117.50	Call	16/12/2022	20:1	0.40	0.41	45.37	0.38	4.40	30.64	0.53
TEMTJB	113841591	110.00	Call	17/06/2022	30:1	0.17	0.18	48.36	0.35	6.27	19.93	0.85
TEMRJB	113841590	115.00	Call	16/09/2022	30:1	0.22	0.23	46.75	0.36	5.00	26.66	0.84
TEMGJB	113841589	120.00	Call	16/12/2022	30:1	0.25	0.26	45.39	0.36	4.39	32.82	0.84
TEMOJB	113573549	125.00	Call	16/09/2022	35:1	0.13	0.14	47.04	0.27	5.39	35.00	1.28
TEZPJB	113573547	125.00	Put	18/03/2022	30:1	1.00	1.01	71.48	-0.91	-2.91	1.55	-0.33
TEMKJB	113573548	130.00	Call	16/12/2022	35:1	0.16	0.17	45.50	0.29	4.64	41.29	1.22
TEMYJB	112951322	137.50	Call	16/09/2022	30:1	0.10	0.11	47.56	0.20	5.71	46.33	1.53
TEMXJB	112951321	140.00	Call	16/12/2022	30:1	0.14	0.15	45.66	0.23	4.91	50.18	1.31

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TEMWJB	112951230	165.00	Call	16/09/2022	30:1	0.04	0.05	49.13	0.09	6.06	73.04	3.18
TEM DJB	112951229	170.00	Call	16/12/2022	30:1	0.06	0.07	46.38	0.12	5.39	78.86	2.55
TEEPJB	112417193	135.00	Put	18/03/2022	35:1	1.14	1.15	71.48	-0.96	-2.30	1.53	-0.36
TEMAJB	112416884	152.50	Call	16/09/2022	40:1	0.05	0.06	48.36	0.13	5.24	60.99	3.06
TEMEJB	110797173	170.00	Call	18/03/2022	35:1	0.00	0.01	71.48	0.00	0.26	77.08	74.48
TEMVJB	110676247	150.00	Call	18/03/2022	30:1	0.00	0.01	71.48	0.01	2.51	56.24	34.79
TEMIJB	110676245	150.00	Call	16/12/2022	35:1	0.09	0.10	45.87	0.18	5.05	59.53	1.90
TEMMJB	110676246	150.00	Call	17/06/2022	30:1	0.03	0.04	53.79	0.09	7.04	57.14	3.42
TEMJJB	59104623	120.00	Call	17/06/2022	30:1	0.11	0.12	49.30	0.25	6.57	28.46	1.22
TEMHJB	59104348	115.00	Call	18/03/2022	30:1	0.05	0.06	69.76	0.18	9.40	21.39	1.71
TEMFJB	58705723	135.00	Call	17/06/2022	35:1	0.05	0.06	51.30	0.14	6.58	42.49	2.44
TEMLJB	58705549	130.00	Call	18/03/2022	30:1	0.02	0.03	71.48	0.06	6.03	36.04	5.32
<b>u-blox Holding AG</b>		<b>Ref. 64.70</b>										
UBXSJB	115418064	65.00	Call	17/03/2023	20:1	0.54	0.55	41.86	0.57	3.38	17.47	0.35
UBXOJB	115417848	70.00	Call	17/03/2023	20:1	0.42	0.43	40.53	0.50	3.77	21.48	0.40
UBXLJB	115417847	72.50	Call	16/06/2023	20:1	0.44	0.45	39.83	0.48	3.48	25.97	0.41
UBPRJB	114374329	62.50	Put	17/06/2022	12:1	0.43	0.44	44.52	-0.40	-4.90	11.56	-0.30
UBXVJB	113841906	67.50	Call	16/09/2022	12:1	0.57	0.58	42.32	0.50	4.69	15.09	0.24
UBXUJB	113841905	67.50	Call	18/03/2022	12:1	0.19	0.20	51.31	0.39	10.63	8.04	0.30
UBXQJB	113841903	67.50	Call	17/06/2022	12:1	0.41	0.42	42.39	0.47	6.06	12.12	0.25
UBXNJB	113841902	70.00	Call	16/12/2022	12:1	0.60	0.61	40.86	0.48	4.25	19.51	0.25
UBXKJB	113573594	55.00	Call	17/06/2022	20:1	0.62	0.63	48.84	0.76	3.93	4.48	0.26
UBXFJB	113573593	57.50	Call	16/12/2022	20:1	0.69	0.70	44.77	0.68	3.16	10.51	0.29
UBXEJB	113573546	60.00	Call	18/03/2022	20:1	0.33	0.34	59.81	0.72	6.82	3.25	0.28
UBXDJB	113573545	60.00	Call	16/09/2022	25:1	0.43	0.44	44.88	0.65	3.81	9.74	0.39
UBXBJB	113573395	65.00	Call	16/09/2022	25:1	0.32	0.33	43.05	0.55	4.34	13.21	0.45
UBXHJB	112416883	75.00	Call	16/09/2022	25:1	0.17	0.18	41.03	0.37	5.26	22.87	0.68
UBPXJB	112416882	70.00	Put	18/03/2022	25:1	0.27	0.28	50.47	-0.71	-6.59	2.63	-0.35
UBXMJB	111171780	60.00	Call	17/06/2022	25:1	0.36	0.37	45.82	0.66	4.62	7.03	0.38
UBXGJB	111171779	65.00	Call	16/12/2022	25:1	0.38	0.39	42.16	0.56	3.74	15.53	0.44
UBXXJB	110676481	70.00	Call	17/06/2022	25:1	0.16	0.17	41.66	0.41	6.22	14.76	0.61
UBXRJB	110676480	77.50	Call	16/12/2022	25:1	0.21	0.22	39.69	0.36	4.29	28.28	0.69
UBXCJB	59767344	75.00	Call	18/03/2022	25:1	0.03	0.04	51.74	0.14	9.16	17.47	1.77
UBXJJB	59104620	82.50	Call	18/03/2022	25:1	0.00	0.01	59.13	0.06	10.93	28.05	4.23

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
UBXIJB	59104619	80.00	Call	17/06/2022	25:1	<b>0.06</b>	<b>0.07</b>	40.66	0.20	7.51	26.35	1.23
UBXAJB	58705722	65.00	Call	18/03/2022	25:1	<b>0.13</b>	<b>0.14</b>	53.28	0.51	9.45	5.87	0.49
<b>UBS Group AG</b>		<b>Ref. 18.17</b>										
UBZLJB	115674981	19.00	Call	18/03/2022	3:1	<b>0.10</b>	<b>0.11</b>	32.93	0.31	16.85	6.41	0.10
UBZKJB	115674980	19.00	Call	17/06/2022	3:1	<b>0.25</b>	<b>0.26</b>	30.25	0.39	9.13	8.89	0.08
UBZIJB	115674979	20.00	Call	17/06/2022	3:1	<b>0.14</b>	<b>0.15</b>	29.41	0.27	10.74	12.58	0.11
UBZHJB	115674978	19.50	Call	16/09/2022	3:1	<b>0.29</b>	<b>0.30</b>	29.18	0.37	7.51	12.30	0.08
UBZGJB	115674977	19.00	Call	16/12/2022	3:1	<b>0.43</b>	<b>0.44</b>	29.03	0.44	6.10	11.86	0.07
UBZFJB	115674976	20.00	Call	16/12/2022	3:1	<b>0.33</b>	<b>0.34</b>	28.42	0.36	6.44	15.72	0.08
UBZEJB	115674975	19.75	Call	17/03/2023	3:1	<b>0.43</b>	<b>0.44</b>	28.63	0.41	5.61	15.99	0.07
UBPWJB	115674973	18.75	Put	17/06/2022	3:1	<b>0.61</b>	<b>0.62</b>	30.53	-0.60	-5.82	7.02	-0.05
UBZDJB	115674974	20.00	Call	16/06/2023	3:1	<b>0.45</b>	<b>0.46</b>	28.33	0.41	5.35	17.70	0.07
UBZOJB	114377503	17.75	Call	17/06/2022	3:1	<b>0.44</b>	<b>0.45</b>	31.92	0.57	7.69	5.15	0.05
UBSOJB	114377501	18.00	Call	16/12/2022	3:1	<b>0.58</b>	<b>0.59</b>	29.85	0.53	5.44	8.84	0.06
UBSVJB	114377502	18.00	Call	16/09/2022	3:1	<b>0.50</b>	<b>0.51</b>	30.54	0.53	6.26	7.51	0.06
UBSMJB	114377500	18.25	Call	17/03/2023	3:1	<b>0.63</b>	<b>0.64</b>	29.61	0.52	4.90	11.04	0.06
UBSAJB	114377499	18.50	Call	16/06/2023	3:1	<b>0.64</b>	<b>0.65</b>	29.13	0.51	4.74	12.58	0.06
UBSHJB	114377408	17.00	Call	17/03/2023	3:1	<b>0.85</b>	<b>0.86</b>	30.75	0.61	4.31	7.79	0.05
UPPBJB	114377407	17.00	Put	18/03/2022	3:1	<b>0.09</b>	<b>0.10</b>	39.73	-0.24	-14.51	8.06	-0.13
UBZAJB	114377293	16.50	Call	16/06/2023	3:1	<b>0.99</b>	<b>1.00</b>	30.76	0.65	3.92	7.35	0.05
UBSZJB	114377292	16.25	Call	17/03/2023	3:1	<b>1.00</b>	<b>1.01</b>	31.54	0.67	4.00	6.14	0.04
UBSXJB	114374824	17.00	Call	17/06/2022	3:1	<b>0.60</b>	<b>0.61</b>	33.26	0.67	6.69	3.66	0.04
UBSSJB	114374822	17.50	Call	18/03/2022	3:1	<b>0.36</b>	<b>0.37</b>	37.27	0.67	10.95	2.45	0.04
UBSTJB	114374823	17.00	Call	16/12/2022	3:1	<b>0.76</b>	<b>0.77</b>	30.89	0.62	4.86	6.30	0.05
UPRRJB	114374586	16.00	Put	18/03/2022	3:1	<b>0.05</b>	<b>0.06</b>	46.53	-0.13	-12.87	12.91	-0.24
UBZPJB	114374330	15.50	Put	17/06/2022	1:1	<b>0.51</b>	<b>0.52</b>	36.70	-0.22	-7.84	17.53	-0.04
UBSRJB	113841901	15.75	Call	18/03/2022	1:1	<b>2.54</b>	<b>2.55</b>	48.66	0.89	6.33	0.74	0.01
UBSQJB	113841900	16.25	Call	16/09/2022	1:1	<b>2.55</b>	<b>2.56</b>	32.92	0.71	5.05	3.55	0.01
UBSEJB	113841898	16.00	Call	17/06/2022	1:1	<b>2.54</b>	<b>2.55</b>	35.43	0.79	5.62	2.12	0.01
UBSBJB	113841897	16.50	Call	16/12/2022	1:1	<b>2.60</b>	<b>2.61</b>	31.48	0.66	4.61	5.20	0.02
UBSLJB	113573403	14.50	Call	16/09/2022	3:1	<b>1.31</b>	<b>1.32</b>	36.19	0.86	3.93	1.62	0.04
UBSDJB	112951166	16.50	Call	16/09/2022	3:1	<b>0.78</b>	<b>0.79</b>	32.53	0.69	5.27	3.88	0.04
UBSIJB	112416932	15.00	Call	17/06/2022	3:1	<b>1.11</b>	<b>1.12</b>	38.12	0.87	4.70	1.07	0.03
UBSFJB	112416931	15.25	Call	16/09/2022	3:1	<b>1.09</b>	<b>1.10</b>	34.66	0.80	4.40	2.19	0.04

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
UBSPJB	112416930	14.50	Put	18/03/2022	3:1	<b>0.02</b>	<b>0.03</b>	60.25	-0.06	-12.01	20.67	-0.50
UBSCJB	112003512	15.00	Call	16/12/2022	3:1	<b>1.22</b>	<b>1.23</b>	33.55	0.79	3.87	2.89	0.04
UBZJJB	110676502	16.00	Call	16/12/2022	3:1	<b>0.97</b>	<b>0.98</b>	32.11	0.71	4.36	4.27	0.04
UBZBJB	110182839	16.50	Call	18/03/2022	2:1	<b>0.94</b>	<b>0.95</b>	42.80	0.83	7.90	1.29	0.02
UBZCJB	59767392	15.50	Call	18/03/2022	3:1	<b>0.93</b>	<b>0.94</b>	50.97	0.90	5.80	0.89	0.03
UBSWJB	59767333	14.50	Call	18/03/2022	3:1	<b>1.25</b>	<b>1.26</b>	60.25	0.94	4.50	0.72	0.03
UBSJJB	59767332	16.00	Call	17/06/2022	3:1	<b>0.84</b>	<b>0.85</b>	35.43	0.79	5.61	2.14	0.04
UBSNJB	58705800	13.75	Call	18/03/2022	2:1	<b>2.24</b>	<b>2.25</b>	66.87	0.96	3.86	0.50	0.02
UBSKJB	58705799	14.00	Call	17/06/2022	2:1	<b>2.13</b>	<b>2.15</b>	41.41	0.92	3.90	0.71	0.02
UBSGJB	58705703	13.00	Call	17/06/2022	3:1	<b>1.75</b>	<b>1.76</b>	45.44	0.95	3.27	0.63	0.03
UBSUJB	58705539	12.50	Call	18/03/2022	3:1	<b>1.90</b>	<b>1.92</b>	77.04	0.98	3.09	0.46	0.03
<b>Valiant Holding AG</b>		<b>Ref. 98.20</b>										
VATIJB	115417892	95.00	Call	17/03/2023	20:1	<b>0.43</b>	<b>0.44</b>	23.01	0.57	6.34	5.70	0.35
VATHJB	115417891	100.00	Call	16/06/2023	20:1	<b>0.35</b>	<b>0.36</b>	22.46	0.46	6.30	9.16	0.43
VATFJB	114377406	90.00	Call	16/09/2022	25:1	<b>0.40</b>	<b>0.41</b>	23.59	0.75	7.16	2.09	0.33
VATCJB	114377405	95.00	Call	16/09/2022	25:1	<b>0.27</b>	<b>0.28</b>	22.67	0.61	8.51	3.87	0.41
VATBJB	114377404	90.00	Call	16/12/2022	25:1	<b>0.43</b>	<b>0.44</b>	23.20	0.72	6.39	2.85	0.35
VATAJB	114377403	97.50	Call	16/12/2022	20:1	<b>0.32</b>	<b>0.33</b>	22.26	0.52	7.70	6.01	0.39
VATSJB	114376269	85.00	Call	17/06/2022	25:1	<b>0.56</b>	<b>0.57</b>	25.50	0.88	6.08	1.07	0.28
VAAPJB	112417175	92.50	Put	18/03/2022	20:1	<b>0.04</b>	<b>0.05</b>	28.72	-0.20	-19.24	6.82	-1.02
VATPJB	112417174	85.00	Put	18/03/2022	20:1	<b>0.01</b>	<b>0.02</b>	33.63	-0.04	-10.00	13.85	-4.91
VATNJB	110182836	110.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	25.05	0.04	17.09	12.24	5.22
VATKJB	59767389	100.00	Call	18/03/2022	20:1	<b>0.08</b>	<b>0.09</b>	25.08	0.40	21.59	3.67	0.51
VATDJB	59767388	100.00	Call	17/06/2022	20:1	<b>0.17</b>	<b>0.18</b>	22.28	0.45	12.28	5.50	0.44
VATGJB	59104404	90.00	Call	18/03/2022	25:1	<b>0.35</b>	<b>0.36</b>	30.21	0.88	9.60	0.81	0.28
VATEJB	59104403	92.50	Call	17/06/2022	25:1	<b>0.30</b>	<b>0.31</b>	23.29	0.71	9.02	2.09	0.35
<b>Valora Holding AG</b>		<b>Ref. 188.60</b>										
VALAJB	114377576	170.00	Call	17/03/2023	50:1	<b>0.70</b>	<b>0.71</b>	36.69	0.66	3.51	8.96	0.76
VAZXJB	114377127	162.50	Call	18/03/2022	30:1	<b>0.92</b>	<b>0.93</b>	55.34	0.87	5.89	0.95	0.34
VAZWJB	114377126	167.50	Call	17/06/2022	30:1	<b>0.90</b>	<b>0.91</b>	41.59	0.74	5.08	3.29	0.41
VAZVJB	114377125	157.50	Call	16/09/2022	30:1	<b>1.26</b>	<b>1.27</b>	39.44	0.77	3.82	3.71	0.39
VAZUJB	114377124	170.00	Call	16/12/2022	30:1	<b>1.07</b>	<b>1.08</b>	37.35	0.67	3.87	7.32	0.45
VLLOJB	114376530	157.50	Call	18/03/2022	60:1	<b>0.55</b>	<b>0.56</b>	57.75	0.90	5.08	1.33	0.66
VLLAJB	114376529	160.00	Call	16/09/2022	60:1	<b>0.59</b>	<b>0.60</b>	39.12	0.75	3.95	3.92	0.80

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
VPAAJB	114376264	160.00	Put	18/03/2022	50:1	<b>0.03</b>	<b>0.04</b>	56.51	-0.11	-10.42	16.22	-4.53
VAALJB	114376265	160.00	Call	17/06/2022	50:1	<b>0.66</b>	<b>0.67</b>	42.97	0.80	4.50	2.55	0.63
VALZJB	114376263	165.00	Call	16/12/2022	60:1	<b>0.59</b>	<b>0.60</b>	37.86	0.70	3.65	6.57	0.86
VAPQJB	114374326	170.00	Put	17/06/2022	30:1	<b>0.32</b>	<b>0.33</b>	41.17	-0.31	-5.88	15.11	-0.97
VALYJB	113841921	180.00	Call	18/03/2022	30:1	<b>0.46</b>	<b>0.47</b>	48.96	0.67	8.94	2.92	0.45
VALSJB	113841920	185.00	Call	16/09/2022	30:1	<b>0.68</b>	<b>0.69</b>	36.53	0.56	5.11	9.07	0.54
VALJJB	113841918	190.00	Call	17/06/2022	30:1	<b>0.45</b>	<b>0.46</b>	38.37	0.51	6.97	8.06	0.59
VALDJB	113841917	195.00	Call	16/12/2022	30:1	<b>0.65</b>	<b>0.66</b>	35.35	0.50	4.75	13.89	0.60
VALVJB	112951320	170.00	Call	18/03/2022	50:1	<b>0.43</b>	<b>0.44</b>	52.24	0.80	6.88	1.80	0.62
VALTJB	112951319	175.00	Call	16/09/2022	50:1	<b>0.52</b>	<b>0.53</b>	37.44	0.64	4.56	6.84	0.78
VALOJB	112951318	180.00	Call	16/12/2022	50:1	<b>0.52</b>	<b>0.53</b>	36.43	0.60	4.27	9.49	0.83
VALLJB	112951224	180.00	Call	17/06/2022	50:1	<b>0.38</b>	<b>0.39</b>	39.61	0.61	5.95	5.78	0.81
VALHJB	112951223	190.00	Call	16/09/2022	50:1	<b>0.36</b>	<b>0.37</b>	36.16	0.52	5.30	10.55	0.96
VALCJB	112951222	200.00	Call	16/12/2022	50:1	<b>0.35</b>	<b>0.36</b>	35.11	0.47	4.89	15.59	1.07
VALEJB	112416872	225.00	Call	16/09/2022	60:1	<b>0.13</b>	<b>0.14</b>	35.23	0.27	6.16	23.75	2.19
VALPJB	112416871	200.00	Put	18/03/2022	60:1	<b>0.29</b>	<b>0.30</b>	46.20	-0.67	-7.04	3.53	-0.89
VALIJB	110676479	230.00	Call	16/12/2022	50:1	<b>0.19</b>	<b>0.20</b>	34.59	0.29	5.56	27.25	1.70
VALWJB	110182724	260.00	Call	18/03/2022	50:1	<b>0.01</b>	<b>0.02</b>	70.16	0.04	7.83	38.39	12.04
VALUJB	110182723	250.00	Call	17/06/2022	50:1	<b>0.05</b>	<b>0.06</b>	40.57	0.12	7.29	34.15	4.31
VALRJB	59767341	210.00	Call	18/03/2022	50:1	<b>0.05</b>	<b>0.06</b>	47.59	0.20	12.57	12.94	2.50
VALNJB	59767340	225.00	Call	17/06/2022	50:1	<b>0.09</b>	<b>0.10</b>	38.04	0.21	8.07	21.95	2.34
VALGJB	58705718	185.00	Call	18/03/2022	50:1	<b>0.21</b>	<b>0.22</b>	47.64	0.59	10.04	3.92	0.85
VALBJB	58705717	200.00	Call	17/06/2022	50:1	<b>0.19</b>	<b>0.20</b>	37.69	0.41	7.70	11.35	1.23
<b>VAT Group AG</b>		<b>Ref. 337.80</b>										
VAZCJB	115675274	340.00	Call	17/03/2023	100:1	<b>0.59</b>	<b>0.60</b>	45.80	0.58	3.24	18.41	1.74
VACPJB	115675273	350.00	Call	16/06/2023	100:1	<b>0.60</b>	<b>0.61</b>	44.58	0.56	3.11	21.67	1.78
VAZBJB	115417844	400.00	Call	16/06/2023	100:1	<b>0.43</b>	<b>0.44</b>	43.77	0.45	3.47	31.44	2.21
VACQJB	115417845	375.00	Call	17/03/2023	100:1	<b>0.46</b>	<b>0.47</b>	44.92	0.49	3.51	24.93	2.05
VACOBJB	114377578	425.00	Call	17/03/2023	100:1	<b>0.32</b>	<b>0.33</b>	44.33	0.38	3.88	35.58	2.64
VACLJB	114377577	450.00	Call	16/06/2023	100:1	<b>0.31</b>	<b>0.32</b>	43.52	0.36	3.79	42.69	2.79
VACDJB	114377390	500.00	Call	17/03/2023	100:1	<b>0.18</b>	<b>0.19</b>	44.45	0.25	4.52	53.64	3.93
VACJJB	114377391	475.00	Call	17/03/2023	100:1	<b>0.22</b>	<b>0.23</b>	44.30	0.29	4.26	47.42	3.44
VAYAJB	114377130	455.00	Call	17/06/2022	60:1	<b>0.11</b>	<b>0.12</b>	49.23	0.16	7.69	36.83	3.66
VAYBJB	114377131	445.00	Call	18/03/2022	60:1	<b>0.01</b>	<b>0.02</b>	60.32	0.04	11.44	32.09	14.76

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
VAZZJB	114377129	465.00	Call	16/09/2022	60:1	<b>0.21</b>	<b>0.22</b>	46.92	0.22	5.65	41.56	2.72
VAZYJB	114377128	480.00	Call	16/12/2022	60:1	<b>0.27</b>	<b>0.28</b>	45.55	0.25	4.95	47.07	2.44
VAZOJB	114374815	475.00	Call	18/03/2022	70:1	<b>0.00</b>	<b>0.01</b>	61.40	0.02	7.24	40.84	42.43
VAZEJB	114374814	480.00	Call	17/06/2022	70:1	<b>0.07</b>	<b>0.08</b>	50.20	0.13	7.59	43.75	5.56
VACXJB	114374813	500.00	Call	16/12/2022	70:1	<b>0.20</b>	<b>0.21</b>	45.74	0.22	5.00	52.37	3.22
VAPMJB	114374812	460.00	Put	18/03/2022	70:1	<b>1.76</b>	<b>1.78</b>	61.00	-0.97	-2.64	0.69	-0.72
VAPKJB	114374327	390.00	Put	17/06/2022	50:1	<b>1.46</b>	<b>1.47</b>	48.59	-0.67	-3.07	6.31	-0.75
VACTJB	113841916	415.00	Call	16/09/2022	50:1	<b>0.42</b>	<b>0.43</b>	46.66	0.33	5.13	29.22	1.53
VACRJB	113841915	410.00	Call	18/03/2022	50:1	<b>0.04</b>	<b>0.05</b>	57.47	0.10	13.77	22.11	4.90
VACNJB	113841913	420.00	Call	17/06/2022	50:1	<b>0.22</b>	<b>0.23</b>	48.49	0.24	7.12	27.74	2.06
VACHJB	113841912	430.00	Call	16/12/2022	50:1	<b>0.50</b>	<b>0.51</b>	45.45	0.34	4.47	34.84	1.48
VAZRJB	113573394	450.00	Call	18/03/2022	60:1	<b>0.01</b>	<b>0.02</b>	60.58	0.04	9.93	33.57	17.01
VAPAJB	113573392	425.00	Put	18/03/2022	60:1	<b>1.49</b>	<b>1.50</b>	58.92	-0.93	-3.48	0.90	-0.64
VAZQJB	113573393	475.00	Call	16/09/2022	60:1	<b>0.19</b>	<b>0.20</b>	47.07	0.20	5.75	44.17	2.94
VAZMJB	112951482	430.00	Call	18/03/2022	50:1	<b>0.02</b>	<b>0.03</b>	59.33	0.06	13.77	27.74	8.18
VAZLJB	112951481	440.00	Call	17/06/2022	60:1	<b>0.14</b>	<b>0.15</b>	48.81	0.19	7.27	32.92	3.10
VAZKJB	112951480	450.00	Call	16/12/2022	60:1	<b>0.35</b>	<b>0.36</b>	45.42	0.30	4.65	39.61	2.02
VAZIJB	112951226	410.00	Call	17/06/2022	60:1	<b>0.21</b>	<b>0.22</b>	48.44	0.27	6.94	25.28	2.21
VPAUJB	112951159	380.00	Put	18/03/2022	60:1	<b>0.80</b>	<b>0.81</b>	55.40	-0.78	-5.44	1.89	-0.77
VAZGJB	112951122	400.00	Call	18/03/2022	50:1	<b>0.06</b>	<b>0.07</b>	56.44	0.13	12.62	19.45	3.82
VAZFJB	112951121	425.00	Call	16/09/2022	50:1	<b>0.38</b>	<b>0.38</b>	46.64	0.30	5.30	31.51	1.65
VACAJB	112951120	400.00	Call	16/12/2022	50:1	<b>0.64</b>	<b>0.65</b>	45.71	0.41	4.20	28.08	1.23
VAZAJB	112416877	360.00	Call	18/03/2022	60:1	<b>0.18</b>	<b>0.19</b>	55.95	0.35	10.37	9.95	1.71
VACWJB	112416876	375.00	Call	17/06/2022	60:1	<b>0.36</b>	<b>0.37</b>	48.94	0.39	5.97	17.62	1.52
VACUJB	112416875	350.00	Call	16/09/2022	60:1	<b>0.68</b>	<b>0.70</b>	47.97	0.52	4.21	15.97	1.15
VACSJB	112416874	380.00	Call	16/09/2022	60:1	<b>0.50</b>	<b>0.51</b>	47.09	0.42	4.68	21.55	1.41
VACEJB	112003501	330.00	Call	17/06/2022	60:1	<b>0.68</b>	<b>0.69</b>	51.53	0.58	4.76	9.96	1.03
VACGJB	112003503	330.00	Call	18/03/2022	60:1	<b>0.41</b>	<b>0.42</b>	60.32	0.59	7.84	5.20	1.02
VACFJB	112003502	350.00	Call	16/12/2022	60:1	<b>0.82</b>	<b>0.84</b>	46.87	0.54	3.60	18.53	1.12
VPPVJB	112003500	300.00	Put	18/03/2022	60:1	<b>0.13</b>	<b>0.14</b>	68.65	-0.22	-8.87	13.68	-2.72
VACCJB	111171772	300.00	Call	18/03/2022	40:1	<b>1.15</b>	<b>1.17</b>	68.65	0.78	5.63	2.66	0.51
VAZDJB	110676243	275.00	Call	16/12/2022	70:1	<b>1.27</b>	<b>1.29</b>	50.78	0.74	2.79	8.14	0.94
VACZJB	59104617	275.00	Call	17/06/2022	50:1	<b>1.54</b>	<b>1.56</b>	57.87	0.79	3.42	4.50	0.63
VACYJB	59104616	300.00	Call	17/06/2022	50:1	<b>1.18</b>	<b>1.19</b>	54.54	0.71	4.00	6.45	0.71

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
VACMJB	59104517	275.00	Call	18/03/2022	40:1	<b>1.70</b>	<b>1.72</b>	79.05	0.87	4.28	1.78	0.46
VACKJB	58705720	220.00	Call	17/06/2022	50:1	<b>2.48</b>	<b>2.50</b>	68.93	0.91	2.45	2.13	0.55
VACBJB	58705719	250.00	Call	17/06/2022	50:1	<b>1.95</b>	<b>1.97</b>	62.15	0.85	2.93	3.17	0.59
VACIJB	58705547	240.00	Call	18/03/2022	35:1	<b>2.88</b>	<b>2.90</b>	95.58	0.94	3.12	1.10	0.37
<b>Vifor Pharma AG</b>		<b>Ref. 162.05</b>										
VIZCJB	114376282	105.00	Call	18/03/2022	40:1	<b>1.51</b>	<b>1.52</b>	55.91	1.00	2.66	2.31	0.40
VIFXJB	114376280	115.00	Call	17/06/2022	40:1	<b>1.21</b>	<b>1.22</b>	33.63	0.98	3.27	1.08	0.41
VIFYJB	114376281	115.00	Call	18/03/2022	40:1	<b>1.25</b>	<b>1.26</b>	47.22	1.00	3.21	2.07	0.40
VIFWJB	114376279	115.00	Call	16/09/2022	40:1	<b>1.26</b>	<b>1.27</b>	29.27	0.97	3.11	2.31	0.41
VIFZJB	114376278	115.00	Call	16/12/2022	40:1	<b>1.28</b>	<b>1.29</b>	29.72	0.94	2.97	2.81	0.42
VIQPJB	114374229	123.95	Put	17/06/2022	20:1	<b>0.11</b>	<b>0.13</b>	29.38	-0.05	-3.16	25.12	-3.95
VIFSJB	113841728	120.00	Call	18/03/2022	20:1	<b>2.22</b>	<b>2.24</b>	43.19	1.00	3.61	1.70	0.20
VIFRJB	113841726	120.00	Call	17/06/2022	20:1	<b>2.23</b>	<b>2.25</b>	31.21	0.98	3.52	1.82	0.20
VIFLJB	113841723	130.00	Call	18/03/2022	20:1	<b>1.73</b>	<b>1.75</b>	35.70	0.99	4.60	1.82	0.20
VIFKJB	113841720	130.00	Call	17/06/2022	20:1	<b>1.74</b>	<b>1.76</b>	26.73	0.96	4.40	1.94	0.21
VIFJJB	113573472	120.00	Call	16/09/2022	40:1	<b>1.14</b>	<b>1.15</b>	28.08	0.96	3.38	2.44	0.42
VIFGJB	113573471	120.00	Call	16/12/2022	40:1	<b>1.17</b>	<b>1.18</b>	28.76	0.92	3.17	3.18	0.43
VIPPJB	112417203	125.00	Put	18/03/2022	40:1	<b>0.05</b>	<b>0.06</b>	39.36	0.00	-0.26	24.34	-104.24
VIFQJB	112003633	125.00	Call	18/03/2022	40:1	<b>0.93</b>	<b>0.95</b>	39.36	1.00	4.25	0.59	0.40
VIFOJB	112003632	125.00	Call	17/06/2022	40:1	<b>0.96</b>	<b>0.98</b>	28.91	0.97	4.00	1.33	0.41
VIFNJB	112003631	150.00	Call	16/09/2022	40:1	<b>0.43</b>	<b>0.44</b>	21.60	0.71	6.51	3.42	0.57
VIFMJB	112003630	150.00	Call	16/12/2022	40:1	<b>0.57</b>	<b>0.58</b>	23.81	0.66	4.63	6.88	0.60
VIFIJB	110676240	130.00	Call	16/12/2022	40:1	<b>0.87</b>	<b>0.89</b>	26.96	0.86	3.91	2.19	0.47
VIFHJB	110676239	130.00	Call	16/09/2022	40:1	<b>0.83</b>	<b>0.85</b>	25.81	0.91	4.36	1.20	0.44
VIFFJB	58705692	150.00	Call	18/03/2022	40:1	<b>0.40</b>	<b>0.41</b>	22.53	0.92	9.04	2.68	0.44
VIFEJB	58705691	150.00	Call	17/06/2022	40:1	<b>0.40</b>	<b>0.41</b>	18.96	0.80	7.87	2.68	0.50
<b>Vontobel Holding AG</b>		<b>Ref. 78.40</b>										
VONMJB	115417890	82.50	Call	17/03/2023	20:1	<b>0.34</b>	<b>0.35</b>	30.23	0.45	5.03	14.16	0.45
VONBJB	115417889	85.00	Call	16/06/2023	20:1	<b>0.32</b>	<b>0.33</b>	29.59	0.42	5.04	16.84	0.47
VOZYJB	114377123	80.00	Call	16/09/2022	12:1	<b>0.44</b>	<b>0.45</b>	30.92	0.46	6.72	8.93	0.26
VOZRJB	114377122	77.50	Call	16/12/2022	12:1	<b>0.65</b>	<b>0.66</b>	31.59	0.53	5.22	8.95	0.23
VOZPJB	114374238	80.00	Put	17/06/2022	12:1	<b>0.64</b>	<b>0.65</b>	30.97	-0.59	-5.92	7.91	-0.20
VONXJB	114374236	82.50	Call	18/03/2022	12:1	<b>0.09</b>	<b>0.10</b>	33.71	0.29	18.70	6.76	0.42
VONVJB	114374235	85.00	Call	17/06/2022	12:1	<b>0.16</b>	<b>0.17</b>	29.54	0.29	11.07	11.02	0.42

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
VONUJB	114374234	87.50	Call	16/09/2022	12:1	0.22	0.23	29.31	0.29	8.32	15.13	0.41
VONTJB	114374233	90.00	Call	16/12/2022	12:1	0.27	0.28	29.27	0.30	6.96	19.08	0.40
VONRJB	114374140	85.00	Call	18/03/2022	12:1	0.05	0.06	33.13	0.18	19.10	9.34	0.68
VONJJB	114374139	87.50	Call	17/06/2022	12:1	0.11	0.12	29.06	0.22	12.06	13.44	0.54
VONFJB	114374138	85.00	Call	16/09/2022	12:1	0.29	0.30	29.76	0.35	7.52	13.01	0.35
VONDJB	114374137	88.00	Call	16/12/2022	12:1	0.32	0.33	29.54	0.33	6.63	17.23	0.36
VONQJB	112951437	90.00	Call	18/03/2022	20:1	0.00	0.01	33.92	0.06	16.05	15.15	3.49
VONCJB	112951436	92.50	Call	16/12/2022	20:1	0.13	0.14	28.98	0.26	7.29	21.56	0.77
VONLJB	112951138	87.50	Call	17/06/2022	20:1	0.07	0.08	29.06	0.22	10.85	13.65	0.90
VOPZJB	112951137	82.50	Put	18/03/2022	20:1	0.26	0.27	33.71	-0.71	-10.37	1.66	-0.28
VONHJB	112416929	82.50	Call	16/09/2022	20:1	0.21	0.22	30.30	0.40	7.16	10.84	0.50
VONEJB	112416928	80.00	Call	16/12/2022	20:1	0.33	0.34	30.99	0.48	5.51	10.71	0.42
VONPJB	112416927	75.00	Put	18/03/2022	20:1	0.08	0.09	39.83	-0.31	-13.64	6.63	-0.64
VONOJB	110676501	75.00	Call	16/12/2022	20:1	0.45	0.46	32.26	0.58	4.93	7.40	0.35
VONKJB	59767043	70.00	Call	17/06/2022	20:1	0.51	0.52	35.82	0.77	5.84	2.47	0.26
VONIJB	59104400	80.00	Call	18/03/2022	15:1	0.13	0.14	35.02	0.42	15.83	4.72	0.35
VONGJB	59104399	77.50	Call	17/06/2022	15:1	0.33	0.34	31.95	0.54	8.34	5.32	0.28
VONAJB	58705702	72.50	Call	18/03/2022	20:1	0.36	0.36	43.01	0.78	8.37	1.79	0.26
<b>Ypsomed Holding AG</b>		<b>Ref. 160.00</b>										
YPSCJB	114377575	185.00	Call	16/09/2022	80:1	0.11	0.12	40.16	0.35	5.90	21.62	2.26
YPSBJB	114377574	190.00	Call	16/12/2022	80:1	0.13	0.14	39.03	0.36	5.13	25.75	2.23
YPSFJB	114376173	190.00	Call	18/03/2022	60:1	0.01	0.02	49.24	0.09	14.12	19.39	6.67
YPSDJB	114376172	200.00	Call	17/06/2022	60:1	0.06	0.07	43.02	0.20	7.67	27.62	2.98
YPPUJB	114376171	180.00	Put	17/06/2022	60:1	0.49	0.50	43.18	-0.65	-3.47	6.25	-0.92
YPSGJB	112416870	155.00	Call	17/06/2022	50:1	0.37	0.38	46.41	0.59	4.97	8.69	0.85
YPSAJB	58705716	160.00	Call	18/03/2022	50:1	0.16	0.17	51.30	0.52	9.60	5.41	0.96
<b>Zur Rose Group AG</b>		<b>Ref. 158.40</b>										
ROWEJB	115675344	160.00	Call	17/06/2022	70:1	0.39	0.40	81.48	0.58	3.28	18.69	1.21
ROWDJB	115675343	170.00	Call	17/06/2022	70:1	0.33	0.34	79.99	0.52	3.49	22.35	1.34
ROXZJB	115675342	165.00	Call	16/12/2022	70:1	0.51	0.52	70.14	0.60	2.59	27.15	1.17
ROXYJB	115675341	175.00	Call	17/03/2023	70:1	0.52	0.53	68.43	0.58	2.48	33.90	1.21
ROXDJB	115418062	175.00	Call	18/03/2022	75:1	0.12	0.13	94.06	0.38	6.17	16.64	1.97
ROYNJB	115418061	180.00	Call	17/06/2022	75:1	0.27	0.28	78.96	0.47	3.55	26.89	1.59
ROYLJB	115418060	190.00	Call	16/09/2022	75:1	0.32	0.33	72.34	0.47	3.02	35.57	1.59

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ROYKJB	115418059	200.00	Call	16/12/2022	75:1	<b>0.35</b>	<b>0.36</b>	68.88	0.47	2.76	43.31	1.59
ROYHJB	115417722	200.00	Call	18/03/2022	75:1	<b>0.05</b>	<b>0.06</b>	94.08	0.19	6.77	29.10	3.90
ROZRJB	114377519	215.00	Call	17/06/2022	80:1	<b>0.14</b>	<b>0.15</b>	78.15	0.31	4.14	43.31	2.55
ROZSJB	114377520	215.00	Call	18/03/2022	80:1	<b>0.03</b>	<b>0.04</b>	97.47	0.13	6.44	37.75	6.15
ROZKJB	114377518	215.00	Call	16/09/2022	80:1	<b>0.21</b>	<b>0.22</b>	71.99	0.38	3.43	46.84	2.10
ROZHJB	114377517	225.00	Call	16/12/2022	80:1	<b>0.26</b>	<b>0.27</b>	69.06	0.40	2.91	55.68	2.02
ROPYJB	114377516	200.00	Put	17/06/2022	80:1	<b>0.71</b>	<b>0.72</b>	78.05	-0.63	-1.72	10.10	-1.28
ROYAJB	114377522	250.00	Call	17/03/2023	80:1	<b>0.25</b>	<b>0.26</b>	68.42	0.38	2.90	70.96	2.10
ROYCJB	114377523	225.00	Call	17/03/2023	80:1	<b>0.30</b>	<b>0.31</b>	67.81	0.44	2.78	57.70	1.84
ROSWJB	114377339	250.00	Call	18/03/2022	50:1	<b>0.02</b>	<b>0.03</b>	108.90	0.06	6.64	58.78	7.95
ROOPJB	114377337	200.00	Put	17/06/2022	50:1	<b>1.12</b>	<b>1.13</b>	78.05	-0.63	-1.76	9.41	-0.80
ROSUJB	114377338	250.00	Call	17/06/2022	50:1	<b>0.14</b>	<b>0.15</b>	80.26	0.21	4.49	62.56	2.35
ROSOJB	114377335	230.00	Call	18/03/2022	80:1	<b>0.02</b>	<b>0.03</b>	102.70	0.09	6.21	46.72	8.51
ROSNJB	114377334	230.00	Call	17/06/2022	80:1	<b>0.11</b>	<b>0.12</b>	78.77	0.26	4.35	51.26	3.03
ROSGJB	114377333	230.00	Call	16/09/2022	80:1	<b>0.18</b>	<b>0.19</b>	72.22	0.34	3.49	54.80	2.39
ROXQJB	114377114	275.00	Call	18/03/2022	50:1	<b>0.01</b>	<b>0.02</b>	113.91	0.04	5.90	74.24	13.43
ROXOJB	114377113	275.00	Call	17/06/2022	50:1	<b>0.10</b>	<b>0.11</b>	82.92	0.17	4.83	77.08	2.98
ROXMJB	114377112	275.00	Call	16/09/2022	50:1	<b>0.18</b>	<b>0.19</b>	74.22	0.24	3.93	79.61	2.12
ROXLJB	114377111	275.00	Call	16/12/2022	50:1	<b>0.26</b>	<b>0.27</b>	71.06	0.29	3.42	82.13	1.72
ROXEJB	114377107	250.00	Call	16/09/2022	80:1	<b>0.14</b>	<b>0.15</b>	72.90	0.28	3.76	65.40	2.81
ROXFJB	114377108	250.00	Call	16/12/2022	80:1	<b>0.20</b>	<b>0.21</b>	69.85	0.34	3.18	68.43	2.37
ROXCJB	114377106	275.00	Call	17/03/2023	80:1	<b>0.21</b>	<b>0.22</b>	69.41	0.34	3.02	84.72	2.38
ROYZJB	114377001	250.00	Call	18/03/2022	75:1	<b>0.01</b>	<b>0.02</b>	108.90	0.06	7.82	58.63	11.92
ROZUJB	114377000	250.00	Call	17/06/2022	80:1	<b>0.08</b>	<b>0.09</b>	80.26	0.21	4.67	62.37	3.77
ROZTJB	114376995	300.00	Call	18/03/2022	50:1	<b>0.01</b>	<b>0.01</b>	116.55	0.02	6.66	89.71	23.80
ROZNJB	114376994	300.00	Call	17/06/2022	50:1	<b>0.08</b>	<b>0.09</b>	86.25	0.14	4.86	92.23	3.62
ROZMJB	114376993	300.00	Call	16/09/2022	50:1	<b>0.15</b>	<b>0.16</b>	75.94	0.20	3.94	94.44	2.51
ROZLJB	114376992	300.00	Call	16/12/2022	50:1	<b>0.23</b>	<b>0.24</b>	72.58	0.26	3.37	96.97	1.96
ROSZJB	114376988	275.00	Call	18/03/2022	80:1	<b>0.00</b>	<b>0.01</b>	113.91	0.04	6.14	74.22	21.48
ROZIJB	114376989	275.00	Call	17/06/2022	80:1	<b>0.05</b>	<b>0.06</b>	82.92	0.17	5.53	76.64	4.77
ROSPJB	114376987	260.00	Put	17/06/2022	80:1	<b>1.36</b>	<b>1.37</b>	81.23	-0.81	-1.17	5.05	-0.99
ROZJJB	114376990	300.00	Call	17/03/2023	80:1	<b>0.19</b>	<b>0.20</b>	70.67	0.30	2.98	99.49	2.66
ROSYJB	114376707	350.00	Call	16/12/2022	50:1	<b>0.18</b>	<b>0.19</b>	76.25	0.21	3.44	126.96	2.42
ROSXJB	114376708	350.00	Call	16/09/2022	50:1	<b>0.11</b>	<b>0.12</b>	80.18	0.15	4.03	124.75	3.28

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ROPQJB	114374230	350.00	Put	17/06/2022	50:1	3.92	3.93	94.21	-0.89	-0.72	3.09	-0.56
ROSQJB	113841740	350.00	Call	18/03/2022	50:1	0.01	0.01	117.36	0.01	1.76	121.28	90.07
ROSVJB	113841738	350.00	Call	17/06/2022	50:1	0.06	0.07	94.21	0.11	4.81	123.17	4.70
ROSLJB	113841734	400.00	Call	18/03/2022	50:1	0.01	0.02	117.36	0.00	0.22	153.16	242.60
ROSAJB	113841732	400.00	Call	17/06/2022	50:1	0.05	0.06	101.18	0.09	4.59	154.42	5.75
ROPPJB	112417204	350.00	Put	18/03/2022	100:1	1.94	1.95	117.36	-0.99	-0.81	2.15	-1.01
ROSMJB	111171651	325.00	Call	16/09/2022	100:1	0.06	0.07	77.95	0.17	3.90	109.60	5.80
ROSIJB	111171650	325.00	Call	16/12/2022	100:1	0.10	0.11	74.33	0.23	3.28	112.12	4.39
ROSHJB	111171649	275.00	Call	16/12/2022	100:1	0.13	0.14	71.06	0.29	3.29	82.45	3.44
ROSBJB	111171648	275.00	Call	16/09/2022	100:1	0.09	0.10	74.22	0.24	3.73	79.92	4.24
ROWGJB	110182998	375.00	Call	16/09/2022	100:1	0.04	0.05	82.57	0.14	4.37	139.90	7.25
ROWFJB	110182997	375.00	Call	16/12/2022	100:1	0.07	0.08	78.30	0.19	3.77	141.79	5.26
ROXIJB	59520423	500.00	Call	18/03/2022	100:1	0.01	0.00	117.36	0.00	0.03	215.97	343.60
ROXHJB	59520422	500.00	Call	16/09/2022	100:1	0.03	0.04	91.38	0.09	3.56	218.18	11.13
ROXGJB	59520421	500.00	Call	16/12/2022	100:1	0.04	0.05	86.82	0.14	4.40	218.81	7.21
ROYJB	59104643	425.00	Call	18/03/2022	100:1	0.00	0.00	117.36	0.00	0.27	168.56	268.60
ROZQJB	59104637	475.00	Call	17/06/2022	100:1	0.02	0.03	108.17	0.06	3.79	201.58	15.50
ROYGJB	59104642	425.00	Call	17/06/2022	100:1	0.02	0.03	103.90	0.08	4.03	170.27	12.69
ROZZJB	59104641	425.00	Call	16/09/2022	100:1	0.04	0.05	86.83	0.12	3.66	171.46	8.65
ROZYJB	59104640	425.00	Call	16/12/2022	100:1	0.05	0.06	82.34	0.17	4.40	172.10	6.00
ROZXJB	59104639	450.00	Call	18/03/2022	100:1	0.00	0.00	117.36	0.00	0.14	184.34	293.60
ROZWJB	59104638	450.00	Call	17/06/2022	100:1	0.01	0.02	106.21	0.07	5.95	185.29	14.02
ROZOJB	59104636	500.00	Call	17/06/2022	100:1	0.02	0.02	109.82	0.06	3.69	217.23	17.16
ROSTJB	59104538	400.00	Call	18/03/2022	100:1	0.00	0.00	117.36	0.00	0.55	152.78	243.60
ROSSJB	59104537	400.00	Call	17/06/2022	100:1	0.02	0.03	101.18	0.09	5.30	154.17	11.49
ROSKJB	59104359	350.00	Call	18/03/2022	100:1	0.00	0.01	117.36	0.01	1.47	121.34	180.14
ROSJJB	59104358	375.00	Call	18/03/2022	100:1	0.00	0.00	117.36	0.00	1.10	136.99	218.60
ROSFJB	59104357	375.00	Call	17/06/2022	100:1	0.03	0.04	97.98	0.10	3.81	139.27	10.40
ROSEJB	59104356	350.00	Call	17/06/2022	100:1	0.02	0.03	94.21	0.11	5.61	122.85	9.41
ROSDJB	58705694	300.00	Call	18/03/2022	80:1	0.00	0.01	116.55	0.02	3.78	89.95	38.08
ROSCJB	58705693	300.00	Call	17/06/2022	80:1	0.05	0.06	86.25	0.14	4.56	92.42	5.79
<b>Zurich Insurance Group AG</b>		<b>Ref. 428.80</b>										
ZUZAJB	115418164	450.00	Call	18/03/2022	50:1	0.07	0.08	24.61	0.23	24.15	5.88	2.22
ZURRJB	115418163	460.00	Call	16/09/2022	50:1	0.23	0.24	23.77	0.30	10.69	10.07	1.67

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ZURYJB	114377610	450.00	Call	17/06/2022	50:1	0.21	0.22	24.85	0.33	12.78	7.51	1.52
ZURTJB	114377609	450.00	Call	16/12/2022	50:1	0.39	0.40	23.54	0.37	8.01	9.61	1.34
ZUZPJB	114377608	435.00	Put	18/03/2022	50:1	0.29	0.30	25.41	-0.58	-16.57	2.05	-0.86
ZURIJB	114377569	430.00	Call	16/09/2022	50:1	0.46	0.47	24.63	0.48	8.68	5.76	1.05
ZUREJB	114377567	450.00	Call	16/06/2023	50:1	0.50	0.51	22.86	0.40	6.73	10.89	1.25
ZURHJB	114377568	450.00	Call	17/03/2023	50:1	0.48	0.49	23.42	0.39	6.87	10.66	1.27
ZURBJB	114377402	420.00	Call	17/03/2023	50:1	0.74	0.75	24.52	0.52	5.94	6.69	0.96
ZURVJB	114377290	415.00	Call	16/06/2023	50:1	0.80	0.81	23.92	0.54	5.76	6.23	0.92
ZURWJB	114377291	400.00	Call	17/03/2023	50:1	0.97	0.98	25.55	0.61	5.37	4.71	0.81
ZPPUJB	114374325	375.00	Put	17/06/2022	25:1	0.52	0.53	31.48	-0.27	-8.83	15.64	-0.92
ZURFJB	113841924	400.00	Call	18/03/2022	20:1	1.63	1.64	32.44	0.81	10.61	0.93	0.25
ZURNJB	113841925	390.00	Call	16/09/2022	20:1	2.38	2.39	27.24	0.74	6.62	2.10	0.27
ZURAJB	113841922	410.00	Call	16/12/2022	20:1	1.90	1.91	25.22	0.58	6.55	4.52	0.34
ZURSJB	113841926	405.00	Call	17/06/2022	20:1	1.68	1.69	27.74	0.69	8.78	2.33	0.29
ZURMJB	112951136	415.00	Call	16/09/2022	50:1	0.61	0.62	25.42	0.58	7.99	4.01	0.87
ZUPFJB	112951135	400.00	Put	18/03/2022	50:1	0.08	0.09	32.44	-0.19	-17.89	7.77	-2.66
ZURLJB	112416926	360.00	Call	17/06/2022	50:1	1.45	1.46	33.65	0.90	5.29	0.98	0.56
ZURKJB	112416925	360.00	Call	18/03/2022	50:1	1.42	1.43	46.25	0.94	5.64	0.63	0.53
ZURJJB	112416924	375.00	Call	16/09/2022	50:1	1.20	1.21	28.53	0.81	5.77	1.56	0.61
ZURGJB	112416923	380.00	Call	16/12/2022	50:1	1.16	1.17	27.22	0.75	5.47	2.26	0.67
ZURPJB	112416922	365.00	Put	18/03/2022	50:1	0.02	0.03	44.19	-0.07	-19.10	15.23	-7.48
ZURZJB	110183000	425.00	Call	16/12/2022	80:1	0.37	0.38	24.44	0.50	7.04	6.20	1.60
ZURQJB	59767387	400.00	Call	18/03/2022	40:1	0.82	0.83	32.44	0.81	10.48	1.03	0.49
ZUROJB	59767042	375.00	Call	17/06/2022	50:1	1.16	1.17	31.48	0.85	6.25	1.10	0.59
ZURDJB	58705701	425.00	Call	18/03/2022	30:1	0.44	0.45	26.92	0.56	17.86	2.26	0.53
ZURCJB	58705700	425.00	Call	17/06/2022	30:1	0.69	0.70	25.86	0.53	10.90	4.01	0.56
ZURXJB	58705538	380.00	Call	18/03/2022	40:1	1.28	1.29	38.51	0.90	7.49	0.65	0.44

## Equity - EUR

adidas AG		Ref. 221.35										
ADZWJB	115675318	220.00	Call	16/09/2022	50:1	0.44	0.45	33.47	0.54	5.36	9.56	0.92
ADZVJB	115675304	220.00	Call	17/06/2022	100:1	0.19	0.20	35.14	0.55	6.04	8.43	1.83
ADZUJB	115675303	220.00	Call	16/12/2022	100:1	0.27	0.28	33.07	0.55	4.33	12.04	1.82
ADZOJB	115675201	200.00	Put	17/06/2022	50:1	0.21	0.22	38.24	-0.30	-6.07	14.61	-1.66

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ADZ NJB	115674915	240.00	Call	17/06/2022	50:1	<b>0.18</b>	<b>0.19</b>	33.14	0.35	8.20	12.72	1.42
ADZ JJB	115674914	240.00	Call	16/12/2022	50:1	<b>0.35</b>	<b>0.36</b>	31.94	0.42	5.21	16.56	1.18
ADZ IJB	115418184	235.15	Call	18/03/2022	100:1	<b>0.05</b>	<b>0.06</b>	40.71	0.29	10.86	8.95	3.40
ADSYJB	115418183	220.00	Put	17/06/2022	100:1	<b>0.19</b>	<b>0.20</b>	35.14	-0.48	-5.26	9.65	-2.10
ADSEJB	115418181	240.00	Call	17/03/2023	100:1	<b>0.20</b>	<b>0.21</b>	31.78	0.44	4.69	17.91	2.25
ADSGJB	115418182	240.00	Call	16/09/2022	100:1	<b>0.14</b>	<b>0.15</b>	32.07	0.39	5.83	15.20	2.53
ADSDJB	114377373	260.00	Put	17/06/2022	100:1	<b>0.48</b>	<b>0.49</b>	32.21	-0.81	-3.66	4.68	-1.23
ADZRJB	114376482	260.00	Call	18/03/2022	50:1	<b>0.02</b>	<b>0.03</b>	44.60	0.08	12.40	18.14	5.95
ADZQJB	114376481	240.00	Put	17/06/2022	50:1	<b>0.62</b>	<b>0.63</b>	33.14	-0.66	-4.65	5.81	-0.76
ADZMJB	114376480	260.00	Call	16/09/2022	50:1	<b>0.15</b>	<b>0.16</b>	31.30	0.27	7.36	21.08	1.88
ADZLJB	114374741	330.00	Call	17/03/2023	100:1	<b>0.04</b>	<b>0.05</b>	30.56	0.12	5.38	51.34	8.23
ADZKJB	114374561	280.00	Put	17/06/2022	50:1	<b>1.33</b>	<b>1.34</b>	32.15	-0.90	-2.98	3.77	-0.55
ADSIJB	114374197	330.00	Call	16/12/2022	50:1	<b>0.05</b>	<b>0.06</b>	31.08	0.09	6.60	50.44	5.59
ADSMJB	114374198	280.00	Call	16/12/2022	50:1	<b>0.14</b>	<b>0.15</b>	30.88	0.22	6.57	29.88	2.25
ADSNJB	114374199	360.00	Call	16/09/2022	50:1	<b>0.01</b>	<b>0.02</b>	33.22	0.03	6.00	63.14	16.78
ADSOJB	114374200	300.00	Call	16/09/2022	50:1	<b>0.05</b>	<b>0.06</b>	31.15	0.11	7.88	36.89	4.68
ADSPJB	114374201	330.00	Call	17/06/2022	50:1	<b>0.01</b>	<b>0.02</b>	34.72	0.02	5.60	49.47	23.26
ADSWJB	114374202	280.00	Call	17/06/2022	50:1	<b>0.04</b>	<b>0.05</b>	32.15	0.10	8.90	27.63	4.97
ADSXJB	114374203	300.00	Call	18/03/2022	50:1	<b>0.00</b>	<b>0.01</b>	52.96	0.01	4.55	35.83	37.38
ADSHJB	113841552	240.00	Put	18/03/2022	100:1	<b>0.24</b>	<b>0.25</b>	40.84	-0.77	-6.82	2.87	-1.30
ADSFJB	113841551	280.00	Call	17/03/2023	100:1	<b>0.10</b>	<b>0.11</b>	30.70	0.26	5.24	31.47	3.84
ADSAJB	113573456	280.00	Put	18/03/2022	100:1	<b>0.63</b>	<b>0.64</b>	50.20	-0.96	-3.33	2.42	-1.04
ADSCJB	110797463	260.00	Call	17/06/2022	100:1	<b>0.04</b>	<b>0.05</b>	32.21	0.19	8.44	19.72	5.25
ADSBJB	110797462	260.00	Call	16/12/2022	100:1	<b>0.11</b>	<b>0.12</b>	31.24	0.31	5.77	22.88	3.20
ADSVJB	110676346	300.00	Call	17/06/2022	100:1	<b>0.01</b>	<b>0.02</b>	32.78	0.05	5.98	36.39	19.47
ADSUJB	110676345	360.00	Call	17/06/2022	100:1	<b>0.00</b>	<b>0.01</b>	37.45	0.01	2.09	63.18	88.09
ADSTJB	110676344	280.00	Call	16/09/2022	100:1	<b>0.05</b>	<b>0.06</b>	31.02	0.17	6.28	29.21	5.87
ADSSJB	110676343	330.00	Call	16/09/2022	100:1	<b>0.01</b>	<b>0.02</b>	31.92	0.05	5.44	50.08	18.48
ADSRJB	110676342	300.00	Call	16/12/2022	100:1	<b>0.05</b>	<b>0.06</b>	30.80	0.15	5.72	38.24	6.45
ADSQJB	110676341	360.00	Call	16/12/2022	100:1	<b>0.01</b>	<b>0.02</b>	31.71	0.05	5.87	63.54	18.86
ADSLJB	110182630	280.00	Call	18/03/2022	100:1	<b>0.00</b>	<b>0.01</b>	50.20	0.04	5.71	27.13	27.71
ADSKJB	59767225	330.00	Call	18/03/2022	100:1	<b>0.00</b>	<b>0.01</b>	53.43	0.00	0.37	49.58	110.65
ADSJJB	59767224	400.00	Call	18/03/2022	100:1	<b>0.00</b>	<b>0.01</b>	53.43	0.00	0.00	81.21	180.65

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Allianz SE</b>		<b>Ref. 208.80</b>										
ALZCJB	115675302	190.00	Put	16/09/2022	60:1	0.22	0.23	30.04	-0.37	-5.53	15.61	-1.64
ALVZJB	115675197	215.00	Put	16/09/2022	60:1	0.44	0.45	26.72	-0.60	-4.65	9.96	-1.00
ALVKJB	115674912	245.00	Call	17/06/2022	30:1	0.05	0.06	26.47	0.12	13.65	18.20	2.55
ALVRJB	115674913	230.00	Call	18/03/2022	30:1	0.03	0.04	29.85	0.11	18.30	10.73	2.85
ALVJJB	115674911	215.00	Put	17/06/2022	30:1	0.75	0.76	27.82	-0.65	-5.92	7.95	-0.46
ALVGJB	115674910	245.00	Call	16/12/2022	30:1	0.17	0.18	24.64	0.21	8.22	19.92	1.41
ALVCJB	115417732	245.00	Call	17/03/2023	60:1	0.11	0.12	24.28	0.25	7.13	20.79	2.44
ALVYJB	114376202	200.00	Put	17/06/2022	60:1	0.24	0.25	30.22	-0.46	-6.44	11.40	-1.30
ALVXJB	114374560	190.00	Put	17/06/2022	30:1	0.33	0.34	32.39	-0.35	-7.18	13.89	-0.85
ALVLJB	114374191	215.00	Call	16/12/2022	30:1	0.46	0.47	26.18	0.44	6.58	9.72	0.67
ALVMJB	114374192	230.00	Call	16/09/2022	30:1	0.20	0.21	25.58	0.28	9.29	13.17	1.07
ALVNJB	114374193	200.00	Call	16/09/2022	30:1	0.65	0.66	28.51	0.61	6.45	5.27	0.49
ALVPJB	114374194	215.00	Call	17/06/2022	30:1	0.29	0.30	27.82	0.43	10.05	7.28	0.69
ALVQJB	114374195	200.00	Call	18/03/2022	30:1	0.44	0.45	36.35	0.70	10.75	2.25	0.43
ALVHJB	113841550	215.00	Call	17/03/2023	60:1	0.27	0.28	25.87	0.45	5.62	11.02	1.33
ALVBJB	113573455	190.00	Put	18/03/2022	60:1	0.04	0.05	41.19	-0.17	-11.76	10.44	-3.55
ALVAJB	112417143	190.00	Call	16/09/2022	60:1	0.44	0.45	30.04	0.72	5.54	3.93	0.84
ALVEJB	110797403	200.00	Call	17/06/2022	60:1	0.24	0.25	30.22	0.54	7.48	2.97	1.12
ALVDJB	110797402	200.00	Call	16/12/2022	60:1	0.34	0.35	27.75	0.55	5.47	5.84	1.09
ALVVJB	110676339	230.00	Call	17/06/2022	60:1	0.07	0.08	26.65	0.24	10.49	12.45	2.49
ALVUJB	110676338	215.00	Call	16/09/2022	60:1	0.19	0.20	26.72	0.44	7.61	8.72	1.37
ALVTJB	110676337	245.00	Call	16/09/2022	60:1	0.06	0.07	24.99	0.17	8.29	19.35	3.60
ALVSJB	110676336	230.00	Call	16/12/2022	60:1	0.15	0.16	25.18	0.31	6.83	14.75	1.91
ALVOJB	110182762	245.00	Call	18/03/2022	60:1	0.00	0.01	32.67	0.03	7.05	17.74	21.15
ALVFJB	59767221	215.00	Call	18/03/2022	60:1	0.07	0.08	30.97	0.37	15.94	5.27	1.64
ALVIJB	59767222	190.00	Call	18/03/2022	60:1	0.37	0.38	41.19	0.83	7.61	1.92	0.72
<b>Anheuser-Busch InBev SA/NV</b>		<b>Ref. 56.50</b>										
ABIKJB	115674917	56.00	Put	16/09/2022	10:1	0.60	0.61	34.30	-0.45	-4.15	11.68	-0.22
ABIEJB	115674916	64.00	Call	16/09/2022	10:1	0.28	0.29	32.66	0.34	6.56	18.41	0.30
ABIDJB	115417733	60.00	Put	18/03/2022	25:1	0.20	0.21	44.04	-0.69	-7.41	3.10	-0.36
ABIBJB	114377374	56.00	Put	17/06/2022	25:1	0.19	0.20	36.01	-0.46	-5.17	9.73	-0.55
ABYFJB	114376203	60.00	Call	17/03/2023	25:1	0.25	0.26	32.48	0.48	4.19	17.70	0.52
ABYCJB	114374745	52.00	Put	18/03/2022	25:1	0.04	0.05	49.25	-0.23	-10.54	10.18	-1.07

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ABYAJB	114374725	52.00	Put	17/06/2022	10:1	0.30	0.31	38.11	-0.32	-5.88	13.45	-0.31
ABZYJB	114374562	44.00	Put	17/06/2022	10:1	0.11	0.12	44.84	-0.14	-6.46	24.25	-0.73
ABZTJB	114374213	60.00	Call	16/12/2022	10:1	0.52	0.53	32.74	0.47	4.96	15.58	0.22
ABZPJB	114374212	56.00	Call	16/12/2022	10:1	0.71	0.72	33.67	0.56	4.40	11.86	0.18
ABZHJB	114374211	56.00	Call	16/09/2022	10:1	0.60	0.61	34.30	0.55	5.13	9.91	0.18
ABZGJB	114374210	48.00	Call	16/09/2022	10:1	1.13	1.14	37.62	0.76	3.77	5.13	0.13
ABZFJB	114374209	60.00	Call	17/06/2022	10:1	0.30	0.31	34.62	0.41	7.39	11.68	0.25
ABIYJB	114374207	56.00	Call	18/03/2022	10:1	0.29	0.30	45.32	0.55	10.40	4.42	0.18
ABIZJB	114374208	52.00	Call	17/06/2022	10:1	0.73	0.74	38.11	0.69	5.26	5.13	0.15
ABIXJB	114374206	48.00	Call	18/03/2022	10:1	0.94	0.95	56.93	0.89	5.27	1.77	0.11
ABIMJB	113841555	48.00	Call	17/06/2022	25:1	0.42	0.43	40.99	0.80	4.19	3.98	0.31
ABIQJB	113841556	44.00	Put	18/03/2022	25:1	0.01	0.02	68.05	-0.06	-6.60	23.05	-4.08
ABIAJB	113841553	52.00	Call	17/03/2023	25:1	0.40	0.41	34.34	0.65	3.58	10.18	0.38
ABILJB	113841554	48.00	Call	16/12/2022	25:1	0.48	0.49	36.47	0.74	3.41	6.64	0.34
ABIJJB	112417145	52.00	Call	16/09/2022	25:1	0.34	0.35	35.72	0.66	4.29	7.52	0.38
ABIGJB	111171926	72.00	Call	17/06/2022	25:1	0.02	0.03	34.03	0.11	8.44	28.76	2.23
ABIFJB	111171925	72.00	Call	16/12/2022	25:1	0.08	0.09	31.66	0.23	5.74	31.42	1.09
ABICJB	111171657	70.00	Call	18/03/2022	25:1	0.00	0.01	47.04	0.04	6.42	24.51	6.28
ABIUJB	110676351	56.00	Call	17/06/2022	25:1	0.20	0.21	36.01	0.55	5.93	8.41	0.45
ABITJB	110676350	64.00	Call	17/06/2022	25:1	0.07	0.08	33.90	0.28	7.80	16.81	0.91
ABISJB	110676349	60.00	Call	16/09/2022	25:1	0.17	0.18	33.30	0.44	5.54	14.16	0.57
ABIRJB	110676348	56.00	Call	16/12/2022	25:1	0.29	0.30	33.67	0.56	4.22	12.39	0.45
ABIOJB	110676347	64.00	Call	16/12/2022	25:1	0.14	0.15	32.13	0.37	5.64	19.91	0.67
ABINJB	110676340	70.00	Call	16/09/2022	25:1	0.05	0.06	32.24	0.21	7.97	26.55	1.18
ABIIJB	59767226	60.00	Call	18/03/2022	25:1	0.04	0.05	44.04	0.31	14.10	8.41	0.80
ABIHJB	59767223	52.00	Call	18/03/2022	25:1	0.23	0.24	49.25	0.77	7.22	2.65	0.33
<b>ArcelorMittal</b>		<b>Ref. 27.54</b>										
ARCPJB	115418185	25.00	Put	17/06/2022	15:1	0.14	0.15	53.49	-0.33	-4.09	17.38	-0.45
ARZKJB	114377266	29.00	Call	18/03/2022	10:1	0.10	0.11	53.38	0.37	9.36	9.32	0.27
ARZJJB	114377265	29.00	Call	16/09/2022	10:1	0.34	0.35	48.77	0.50	3.96	18.03	0.20
ARZFJB	114377263	33.00	Call	16/09/2022	10:1	0.21	0.22	47.64	0.36	4.47	27.84	0.28
ARZGJB	114377264	33.00	Call	18/03/2022	10:1	0.02	0.03	52.20	0.09	9.98	20.79	1.06
ARZEJB	114377262	30.00	Call	17/06/2022	10:1	0.21	0.22	49.81	0.42	5.31	16.94	0.24
ARCWJB	114377260	36.00	Call	17/06/2022	10:1	0.07	0.08	49.14	0.19	6.56	33.65	0.52

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ARCXJB	114377261	30.00	Call	16/12/2022	10:1	<b>0.37</b>	<b>0.38</b>	47.77	0.49	3.57	22.75	0.20
ARZPJB	114377258	26.00	Put	17/06/2022	10:1	<b>0.27</b>	<b>0.28</b>	52.49	-0.38	-3.77	15.74	-0.26
ARCSJB	114377259	36.00	Call	16/12/2022	10:1	<b>0.20</b>	<b>0.21</b>	46.57	0.32	4.21	38.37	0.31
ARCBJB	114374611	28.00	Put	18/03/2022	15:1	<b>0.12</b>	<b>0.13</b>	54.57	-0.52	-7.38	5.39	-0.29
ARCFJB	113573514	28.00	Call	17/03/2023	15:1	<b>0.35</b>	<b>0.36</b>	47.53	0.57	2.91	21.30	0.26
ARCNJB	113573513	35.00	Call	17/03/2023	15:1	<b>0.19</b>	<b>0.20</b>	45.76	0.38	3.49	38.01	0.39
ARCOJB	113573512	22.50	Put	18/03/2022	15:1	<b>0.03</b>	<b>0.04</b>	70.09	-0.11	-5.01	20.46	-1.37
ARCMJB	112417011	35.00	Call	18/03/2022	15:1	<b>0.01</b>	<b>0.02</b>	53.33	0.04	4.87	27.98	3.53
ARCKJB	112417010	40.00	Call	17/06/2022	15:1	<b>0.03</b>	<b>0.04</b>	50.15	0.11	5.00	47.45	1.38
ARCIJB	112417009	45.00	Call	16/09/2022	15:1	<b>0.03</b>	<b>0.04</b>	48.81	0.12	5.29	65.61	1.30
ARCHJB	112003389	35.00	Call	16/09/2022	15:1	<b>0.11</b>	<b>0.12</b>	47.47	0.30	4.53	33.65	0.51
ARCGJB	112003388	40.00	Call	16/12/2022	15:1	<b>0.10</b>	<b>0.11</b>	46.48	0.24	3.94	51.26	0.64
ARZIJB	110676432	20.00	Call	17/06/2022	15:1	<b>0.58</b>	<b>0.59</b>	61.06	0.87	2.71	4.78	0.17
ARZHJB	110676431	25.00	Call	17/06/2022	15:1	<b>0.31</b>	<b>0.32</b>	53.49	0.68	3.91	8.23	0.22
ARZDJB	110676430	31.00	Call	17/06/2022	15:1	<b>0.12</b>	<b>0.13</b>	49.46	0.38	5.31	19.67	0.40
ARZCJB	110676429	22.50	Call	16/09/2022	15:1	<b>0.48</b>	<b>0.49</b>	53.56	0.76	2.84	8.41	0.20
ARZBJB	110676428	28.00	Call	16/09/2022	15:1	<b>0.25</b>	<b>0.26</b>	49.25	0.54	3.84	15.85	0.28
ARZAJB	110676427	25.00	Call	16/12/2022	15:1	<b>0.41</b>	<b>0.42</b>	50.27	0.66	2.88	13.67	0.23
ARCZJB	110676426	31.00	Call	16/12/2022	15:1	<b>0.23</b>	<b>0.24</b>	47.46	0.46	3.53	25.66	0.33
ARCVJB	59767192	22.50	Call	18/03/2022	10:1	<b>0.56</b>	<b>0.57</b>	70.09	0.89	4.30	2.42	0.11
ARCTJB	59767191	28.00	Call	18/03/2022	10:1	<b>0.14</b>	<b>0.15</b>	54.57	0.48	8.77	7.14	0.21
<b>ASML Holding NV</b>		<b>Ref. 574.30</b>										
ASYDJB	115675200	580.00	Call	17/06/2022	150:1	<b>0.34</b>	<b>0.35</b>	41.25	0.52	5.71	10.13	2.87
ASYCJB	115675151	520.00	Put	17/06/2022	250:1	<b>0.14</b>	<b>0.15</b>	44.09	-0.31	-4.71	15.98	-8.13
ASZLJB	115675088	640.00	Call	16/09/2022	150:1	<b>0.29</b>	<b>0.30</b>	38.97	0.40	5.13	19.28	3.73
ASZGJB	115675086	620.00	Call	16/12/2022	150:1	<b>0.42</b>	<b>0.43</b>	39.10	0.47	4.23	19.19	3.16
ASZIJB	115675087	600.00	Call	16/09/2022	150:1	<b>0.39</b>	<b>0.40</b>	39.81	0.49	4.71	14.92	3.05
ASZEJB	115675085	540.00	Put	17/06/2022	150:1	<b>0.27</b>	<b>0.28</b>	43.03	-0.36	-4.95	13.29	-4.14
ASZCJB	115674908	660.00	Call	17/06/2022	150:1	<b>0.15</b>	<b>0.16</b>	39.33	0.29	7.00	19.10	5.13
ASZDJB	115674909	600.00	Call	18/03/2022	150:1	<b>0.10</b>	<b>0.11</b>	42.18	0.36	12.47	7.35	4.19
ASZAJB	115674907	620.00	Call	17/06/2022	150:1	<b>0.23</b>	<b>0.24</b>	40.03	0.40	6.40	14.23	3.74
ASMYJB	115674906	620.00	Put	17/06/2022	150:1	<b>0.56</b>	<b>0.57</b>	40.03	-0.60	-4.04	6.93	-2.50
ASMWJB	115674905	580.00	Put	17/06/2022	150:1	<b>0.40</b>	<b>0.41</b>	41.25	-0.48	-4.49	9.72	-3.12
ASMTJB	115674904	680.00	Call	16/09/2022	150:1	<b>0.21</b>	<b>0.22</b>	38.39	0.32	5.58	24.15	4.68

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ASMRJB	115674903	660.00	Call	16/12/2022	150:1	<b>0.33</b>	<b>0.34</b>	38.52	0.40	4.51	23.80	3.74
ASMIJB	115418180	580.00	Put	18/03/2022	250:1	<b>0.12</b>	<b>0.13</b>	43.30	-0.52	-9.12	4.67	-4.85
ASMGJB	115418179	560.00	Put	17/06/2022	250:1	<b>0.20</b>	<b>0.21</b>	42.08	-0.42	-4.60	11.63	-5.95
ASMAJB	115417963	600.00	Put	17/06/2022	250:1	<b>0.29</b>	<b>0.30</b>	40.57	-0.54	-4.15	8.58	-4.62
ASXDJB	114376201	820.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	54.98	0.01	1.27	43.26	250.70
ASXCJB	114376200	740.00	Put	18/03/2022	250:1	<b>0.70</b>	<b>0.71</b>	46.97	-0.98	-3.18	2.05	-2.55
ASXBJB	114376199	820.00	Call	16/09/2022	250:1	<b>0.04</b>	<b>0.05</b>	37.87	0.13	5.88	44.96	19.54
ASXAJB	114376198	840.00	Call	16/12/2022	250:1	<b>0.06</b>	<b>0.07</b>	37.68	0.16	5.37	49.31	15.27
ASYZJB	114376197	860.00	Call	17/03/2023	250:1	<b>0.07</b>	<b>0.08</b>	37.07	0.19	5.32	53.23	13.49
ASYYJB	114376192	800.00	Call	18/03/2022	30:1	<b>0.01</b>	<b>0.02</b>	53.23	0.01	8.99	39.39	37.59
ASYXJB	114376191	780.00	Put	17/06/2022	30:1	<b>7.43</b>	<b>7.44</b>	39.54	-0.90	-2.32	3.05	-0.33
ASYWJB	114376190	820.00	Call	17/06/2022	30:1	<b>0.12</b>	<b>0.13</b>	40.19	0.07	9.89	43.46	4.47
ASYVJB	114376189	840.00	Call	16/09/2022	30:1	<b>0.28</b>	<b>0.29</b>	37.94	0.11	7.36	47.78	2.69
ASYUJB	114376188	820.00	Call	16/12/2022	30:1	<b>0.58</b>	<b>0.59</b>	37.66	0.18	5.90	45.86	1.65
ASYTJB	114374744	700.00	Put	18/03/2022	250:1	<b>0.53</b>	<b>0.54</b>	43.74	-0.96	-4.08	1.62	-2.60
ASYSJB	114374597	660.00	Put	18/03/2022	250:1	<b>0.37</b>	<b>0.38</b>	41.86	-0.90	-5.43	1.62	-2.78
ASJRJB	114374559	700.00	Put	17/06/2022	150:1	<b>0.99</b>	<b>1.00</b>	39.05	-0.79	-3.04	4.23	-1.89
ASYPJB	114374190	740.00	Call	16/12/2022	150:1	<b>0.20</b>	<b>0.21</b>	37.84	0.27	5.00	34.34	5.47
ASYOJB	114374189	700.00	Call	16/12/2022	150:1	<b>0.26</b>	<b>0.27</b>	38.11	0.33	4.73	28.94	4.50
ASYEJB	114374188	720.00	Call	16/09/2022	150:1	<b>0.15</b>	<b>0.16</b>	38.03	0.25	5.99	29.55	6.00
ASZUJB	114374187	760.00	Call	16/09/2022	150:1	<b>0.11</b>	<b>0.12</b>	37.85	0.19	6.14	35.47	7.80
ASZTJB	114374186	740.00	Call	17/06/2022	150:1	<b>0.06</b>	<b>0.07</b>	39.14	0.14	7.73	30.68	10.61
ASZJJB	114374184	680.00	Call	18/03/2022	150:1	<b>0.01</b>	<b>0.02</b>	42.61	0.06	11.09	18.98	23.55
ASZSJB	114374185	700.00	Call	17/06/2022	150:1	<b>0.09</b>	<b>0.10</b>	39.05	0.21	7.87	24.50	7.30
ASZFJB	114374183	720.00	Call	18/03/2022	150:1	<b>0.00</b>	<b>0.02</b>	45.20	0.03	6.79	25.76	56.37
ASMVJB	113841549	700.00	Call	17/03/2023	250:1	<b>0.19</b>	<b>0.20</b>	37.57	0.37	4.19	30.59	6.85
ASMPJB	113841546	620.00	Put	18/03/2022	250:1	<b>0.23</b>	<b>0.24</b>	41.60	-0.75	-7.21	2.49	-3.32
ASMHJB	113573453	800.00	Call	17/06/2022	250:1	<b>0.02</b>	<b>0.03</b>	39.83	0.08	6.16	40.61	31.07
ASYLJB	112951207	780.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	51.24	0.01	2.17	36.30	240.68
ASYKJB	112951206	760.00	Call	17/06/2022	250:1	<b>0.03</b>	<b>0.04</b>	39.30	0.12	6.72	34.08	21.37
ASYJJB	112951205	780.00	Call	16/09/2022	250:1	<b>0.05</b>	<b>0.06</b>	37.82	0.17	6.44	38.43	14.87
ASYIJB	112951204	800.00	Call	16/12/2022	250:1	<b>0.08</b>	<b>0.09</b>	37.67	0.20	5.15	43.22	12.38
ASYHJB	112951203	820.00	Call	17/03/2023	250:1	<b>0.09</b>	<b>0.10</b>	37.08	0.22	5.07	47.14	11.33
ASZMJB	112417140	740.00	Call	18/03/2022	250:1	<b>0.00</b>	<b>0.01</b>	46.97	0.02	3.53	29.37	135.77

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ASZKJB	112417139	760.00	Call	16/12/2022	250:1	0.10	0.11	37.76	0.25	5.18	37.12	10.08
ASMZJB	112417138	780.00	Call	17/03/2023	250:1	0.11	0.12	37.16	0.26	5.02	41.04	9.54
ASMSJB	112417029	700.00	Call	18/03/2022	250:1	0.00	0.02	43.74	0.04	6.19	22.54	61.83
ASMQJB	112417028	680.00	Call	17/06/2022	250:1	0.06	0.07	39.14	0.25	8.08	21.45	10.15
ASMOJB	112417027	720.00	Call	17/06/2022	250:1	0.04	0.05	39.06	0.17	7.85	27.55	14.64
ASMNJB	112417026	700.00	Call	16/09/2022	250:1	0.10	0.11	38.19	0.28	5.93	26.68	8.81
ASMMJB	112417025	740.00	Call	16/09/2022	250:1	0.07	0.08	37.92	0.22	6.31	32.34	11.38
ASMLJB	112417024	720.00	Call	16/12/2022	250:1	0.13	0.14	37.96	0.30	4.97	31.46	8.26
ASMKJB	112417023	700.00	Call	17/03/2023	250:1	0.19	0.20	37.57	0.37	4.19	30.59	6.85
ASMDJB	112417022	740.00	Call	17/03/2023	250:1	0.14	0.15	37.32	0.31	4.75	35.38	8.06
ASMBJB	112416790	660.00	Call	18/03/2022	250:1	0.01	0.02	41.86	0.10	10.18	15.92	24.53
ASYBJB	111172125	640.00	Call	17/06/2022	250:1	0.11	0.12	39.62	0.34	6.59	16.66	7.26
ASZNJB	111172124	660.00	Call	16/09/2022	250:1	0.14	0.15	38.65	0.36	5.52	21.45	6.94
ASZHJB	111172123	680.00	Call	16/12/2022	250:1	0.17	0.18	38.30	0.37	4.67	26.24	6.83
ASZBJB	111172122	660.00	Call	17/03/2023	250:1	0.23	0.24	37.93	0.43	4.08	25.37	5.87
ASMXXJB	111171923	620.00	Call	17/03/2023	250:1	0.29	0.30	38.43	0.49	3.77	21.02	5.08
ASMUJB	111171809	580.00	Call	17/03/2023	250:1	0.35	0.36	39.07	0.56	3.58	16.66	4.46
ASMJJB	110797027	620.00	Call	18/03/2022	250:1	0.04	0.05	41.60	0.25	11.37	10.13	10.10
ASMFJB	110797026	600.00	Call	17/06/2022	250:1	0.16	0.17	40.57	0.46	6.23	11.88	5.43
ASMEJB	110797025	620.00	Call	16/09/2022	250:1	0.20	0.21	39.36	0.45	4.89	17.10	5.60
ASMCJB	110797024	640.00	Call	16/12/2022	250:1	0.22	0.23	38.79	0.44	4.36	21.45	5.72
ASYAJB	110676335	520.00	Call	17/06/2022	250:1	0.35	0.36	44.09	0.70	4.46	6.22	3.58
ASZZJB	110676334	560.00	Call	17/06/2022	250:1	0.25	0.26	42.08	0.58	5.16	8.83	4.28
ASZYJB	110676333	540.00	Call	16/09/2022	250:1	0.36	0.37	41.64	0.63	3.92	10.13	3.96
ASZXJB	110676332	580.00	Call	16/09/2022	250:1	0.26	0.27	40.34	0.54	4.58	12.75	4.64
ASZWJB	110676331	560.00	Call	16/12/2022	250:1	0.35	0.36	40.37	0.59	3.77	13.18	4.23
ASZVJB	110676330	600.00	Call	16/12/2022	250:1	0.28	0.29	39.47	0.51	4.06	17.10	4.87
ASZRJB	110182761	460.00	Call	18/03/2022	250:1	0.49	0.50	61.44	0.93	4.29	1.86	2.68
ASZQJB	110182629	500.00	Call	18/03/2022	250:1	0.33	0.34	52.99	0.86	5.84	1.86	2.89
ASZOJB	59767219	540.00	Call	18/03/2022	250:1	0.20	0.21	47.11	0.72	7.85	3.17	3.49
ASZPJB	59767220	580.00	Call	18/03/2022	250:1	0.10	0.11	43.30	0.48	10.11	5.78	5.17
<b>AXA SA</b>		<b>Ref. 26.63</b>										
AXAYJB	115675196	26.00	Put	16/09/2022	6:1	0.49	0.50	29.57	-0.53	-4.67	13.63	-0.11
AXASJB	115674902	30.00	Call	17/06/2022	3:1	0.14	0.15	27.83	0.20	12.07	14.34	0.15

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AXANJB	115674900	30.00	Call	16/12/2022	3:1	0.29	0.30	26.20	0.27	7.98	16.03	0.11
AXAPJB	115674901	26.00	Put	17/06/2022	3:1	0.78	0.79	30.72	-0.55	-6.22	11.27	-0.05
AXAJJB	115417727	30.00	Call	16/09/2022	6:1	0.11	0.12	26.78	0.24	8.81	15.36	0.25
AXAGJB	115417726	32.00	Call	16/12/2022	6:1	0.09	0.10	25.70	0.17	7.75	22.42	0.34
AXABJB	115417725	30.00	Call	17/03/2023	6:1	0.19	0.20	26.12	0.30	6.61	17.16	0.20
AXAAJB	114377370	24.00	Put	17/06/2022	6:1	0.24	0.25	33.91	-0.38	-6.67	15.51	-0.16
AXAVJB	114374740	26.00	Put	18/03/2022	6:1	0.13	0.14	39.04	-0.39	-12.25	5.52	-0.16
AXAUJB	114374739	28.00	Call	17/06/2022	6:1	0.16	0.17	28.74	0.38	9.96	8.97	0.16
AXATJB	114374738	28.00	Call	16/12/2022	6:1	0.25	0.26	27.17	0.40	6.86	11.00	0.15
AXARJB	114374723	28.00	Call	18/03/2022	3:1	0.15	0.16	34.54	0.30	16.39	6.95	0.10
AXAQJB	114374722	28.00	Call	16/09/2022	3:1	0.36	0.37	27.86	0.33	7.94	9.31	0.09
AXAOJB	114374557	22.00	Put	17/06/2022	3:1	0.29	0.30	37.99	-0.24	-7.03	20.77	-0.13
AXALJB	114374165	26.00	Call	16/12/2022	3:1	0.82	0.83	28.69	0.56	5.99	6.98	0.05
AXAKJB	114374164	24.00	Call	16/09/2022	3:1	1.20	1.21	32.03	0.74	5.40	3.76	0.04
AXAIJB	114374163	26.00	Call	17/06/2022	3:1	0.66	0.67	30.72	0.59	7.82	5.18	0.05
AXAHJB	114374162	24.00	Call	18/03/2022	3:1	1.03	1.04	46.57	0.83	7.06	1.84	0.04
AXADJB	113841544	26.00	Call	17/03/2023	6:1	0.45	0.46	28.51	0.55	5.28	8.00	0.11
AXACJB	113573451	22.00	Put	18/03/2022	6:1	0.03	0.04	57.35	-0.08	-9.07	18.29	-0.73
AXZAJB	110676319	24.00	Call	17/06/2022	6:1	0.57	0.58	33.91	0.76	5.82	3.19	0.08
AXAZJB	110676318	22.00	Call	16/09/2022	6:1	0.88	0.89	35.04	0.85	4.25	2.67	0.07
AXAXJB	110676317	26.00	Call	16/09/2022	6:1	0.37	0.38	29.57	0.57	6.71	6.20	0.10
AXAWJB	110676316	24.00	Call	16/12/2022	6:1	0.63	0.64	30.85	0.71	4.93	4.54	0.08
AXAFJB	110182626	26.00	Call	18/03/2022	6:1	0.24	0.25	39.04	0.61	10.89	3.27	0.10
AXAEJB	59767214	22.00	Call	18/03/2022	6:1	0.84	0.85	57.35	0.92	4.79	1.76	0.07
<b>BASF SE</b>		<b>Ref. 65.95</b>										
BASDJB	115675299	56.00	Put	17/06/2022	20:1	0.10	0.11	34.60	-0.24	-7.14	18.42	-0.84
BASEJB	115418023	65.00	Call	18/03/2022	20:1	0.14	0.15	34.21	0.58	12.79	3.11	0.34
BASPJB	115418022	65.00	Put	17/06/2022	20:1	0.27	0.28	29.36	-0.54	-6.36	9.93	-0.37
BASKJB	114376407	56.00	Call	17/06/2022	20:1	0.57	0.58	34.60	0.86	4.88	2.50	0.23
BASJJB	114376406	56.00	Call	16/12/2022	20:1	0.61	0.62	31.62	0.79	4.19	3.71	0.25
BASIJB	114376405	60.00	Call	17/03/2023	20:1	0.48	0.49	29.33	0.66	4.44	5.84	0.30
BASRJB	114376404	55.00	Put	18/03/2022	20:1	0.02	0.03	51.87	-0.07	-8.02	17.51	-2.74
BASHJB	113573535	60.00	Call	16/09/2022	20:1	0.42	0.43	30.23	0.72	5.50	4.02	0.28
BASMJB	113573533	60.00	Put	18/03/2022	20:1	0.04	0.05	40.71	-0.17	-10.94	10.54	-1.21

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BASFJB	113573534	64.00	Call	16/12/2022	20:1	<b>0.31</b>	<b>0.32</b>	28.06	0.56	5.82	6.75	0.35
BASCJB	113573532	70.00	Call	17/03/2023	20:1	<b>0.22</b>	<b>0.23</b>	26.32	0.40	5.79	13.12	0.50
BASAJB	113573531	80.00	Call	17/03/2023	20:1	<b>0.09</b>	<b>0.10</b>	25.01	0.21	6.98	24.34	0.95
BASBJB	112417020	65.00	Call	16/12/2022	20:1	<b>0.29</b>	<b>0.30</b>	27.70	0.53	5.87	7.66	0.37
BAXHJB	110676477	76.00	Call	17/06/2022	20:1	<b>0.03</b>	<b>0.04</b>	27.56	0.15	12.77	16.45	1.29
BAXGJB	110676476	88.00	Call	17/06/2022	20:1	<b>0.01</b>	<b>0.02</b>	29.64	0.03	6.05	33.92	6.82
BAXFJB	110676475	64.00	Call	17/06/2022	20:1	<b>0.25</b>	<b>0.26</b>	29.76	0.61	7.68	4.93	0.33
BASZJB	110676474	70.00	Call	16/09/2022	20:1	<b>0.13</b>	<b>0.14</b>	26.64	0.36	8.58	10.39	0.55
BASYJB	110676473	84.00	Call	16/09/2022	20:1	<b>0.02</b>	<b>0.03</b>	25.56	0.08	8.89	28.28	2.47
BASWJB	110676472	76.00	Call	16/12/2022	20:1	<b>0.10</b>	<b>0.11</b>	25.37	0.24	7.26	18.57	0.83
BASUJB	110676471	92.00	Call	16/12/2022	20:1	<b>0.02</b>	<b>0.03</b>	25.64	0.06	7.00	40.41	3.14
BASOJB	59767110	84.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	36.52	0.00	1.45	27.70	41.35
BASTJB	57502030	70.00	Call	18/03/2022	20:1	<b>0.04</b>	<b>0.05</b>	31.41	0.24	15.58	7.66	0.85
BASVJB	57502031	60.00	Call	18/03/2022	20:1	<b>0.35</b>	<b>0.36</b>	40.71	0.83	7.64	1.90	0.24
<b>Bayer AG</b>		<b>Ref. 53.22</b>										
BAYBJB	115675316	52.00	Put	17/06/2022	8:1	<b>0.55</b>	<b>0.56</b>	34.62	-0.48	-5.71	10.71	-0.17
BAYRJB	115418021	48.00	Put	17/06/2022	15:1	<b>0.18</b>	<b>0.19</b>	36.12	-0.33	-6.08	15.16	-0.46
BAWNJB	114377287	45.00	Call	16/12/2022	8:1	<b>1.31</b>	<b>1.32</b>	34.34	0.76	3.85	4.40	0.10
BAXWJB	114376419	45.00	Call	16/09/2022	15:1	<b>0.67</b>	<b>0.68</b>	35.59	0.80	4.16	3.72	0.19
BAXVJB	114376418	45.00	Call	17/03/2023	15:1	<b>0.72</b>	<b>0.73</b>	33.35	0.74	3.59	5.13	0.20
BAXRJB	114374558	44.00	Put	17/06/2022	15:1	<b>0.10</b>	<b>0.11</b>	38.81	-0.20	-6.50	20.42	-0.74
BAXIJB	114374179	52.00	Call	16/12/2022	8:1	<b>0.76</b>	<b>0.77</b>	32.64	0.56	4.82	9.28	0.14
BAXJJB	114374180	60.00	Call	16/12/2022	8:1	<b>0.39</b>	<b>0.40</b>	31.99	0.35	5.82	18.75	0.23
BAXEJB	114374178	56.00	Call	16/09/2022	8:1	<b>0.44</b>	<b>0.45</b>	32.63	0.43	6.30	11.99	0.19
BAZPJB	114374177	60.00	Call	17/06/2022	8:1	<b>0.18</b>	<b>0.19</b>	34.12	0.26	9.22	15.60	0.30
BAYVJB	114374176	52.00	Call	17/06/2022	8:1	<b>0.55</b>	<b>0.56</b>	34.62	0.58	6.89	6.13	0.14
BAYUJB	114374175	56.00	Call	18/03/2022	8:1	<b>0.14</b>	<b>0.15</b>	39.51	0.32	14.22	7.48	0.25
BAYTJB	114374174	48.00	Call	18/03/2022	8:1	<b>0.77</b>	<b>0.78</b>	48.00	0.82	6.98	1.92	0.10
BAYFJB	113841587	48.00	Call	16/09/2022	15:1	<b>0.49</b>	<b>0.50</b>	34.35	0.66	4.65	4.28	0.23
BAYQJB	113573530	45.00	Call	18/03/2022	15:1	<b>0.60</b>	<b>0.61</b>	56.62	0.89	5.20	1.75	0.17
BAYPJB	113573529	52.00	Call	17/03/2023	15:1	<b>0.46</b>	<b>0.47</b>	31.91	0.56	4.21	10.95	0.27
BAYIJB	113573528	60.00	Call	17/03/2023	15:1	<b>0.26</b>	<b>0.27</b>	31.24	0.38	4.94	20.35	0.40
BAYYJB	113573527	44.00	Put	18/03/2022	15:1	<b>0.02</b>	<b>0.03</b>	59.77	-0.09	-10.70	18.17	-1.66
BAYEJB	112417019	48.00	Call	17/06/2022	20:1	<b>0.35</b>	<b>0.36</b>	36.12	0.74	5.50	3.72	0.27

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BAYDJB	112417018	48.00	Call	16/12/2022	20:1	0.41	0.42	33.44	0.68	4.29	5.98	0.30
BAXDJB	110676470	52.00	Call	18/03/2022	20:1	0.15	0.16	41.48	0.61	10.08	3.72	0.33
BAXCJB	110676469	56.00	Call	17/06/2022	20:1	0.12	0.13	34.02	0.41	8.32	10.11	0.49
BAXBJB	110676468	64.00	Call	17/06/2022	20:1	0.04	0.05	34.79	0.17	8.80	22.13	1.21
BAXAJB	110676467	75.00	Call	17/06/2022	20:1	0.01	0.02	38.71	0.05	6.45	41.75	3.75
BAZZJB	110676466	52.00	Call	16/09/2022	20:1	0.26	0.27	33.25	0.56	5.55	7.85	0.36
BAZTJB	110676465	60.00	Call	16/09/2022	20:1	0.11	0.12	32.38	0.31	6.89	17.25	0.64
BAZSJB	110676464	70.00	Call	16/09/2022	20:1	0.04	0.05	32.99	0.13	7.01	33.41	1.52
BAZKJB	110676463	56.00	Call	16/12/2022	20:1	0.22	0.23	32.18	0.45	5.16	13.87	0.45
BAZJJB	110676462	64.00	Call	16/12/2022	20:1	0.11	0.12	32.02	0.27	6.00	24.77	0.74
BAYWJB	110676461	76.00	Call	16/12/2022	20:1	0.04	0.05	33.08	0.12	6.54	44.68	1.63
BAYSJB	59767109	60.00	Call	18/03/2022	25:1	0.01	0.02	40.45	0.13	11.46	13.87	1.93
BAYAJB	59767108	70.00	Call	18/03/2022	25:1	0.00	0.01	45.51	0.01	1.88	32.05	25.77
<b>Bayerische Motoren Werke AG</b>		<b>Ref. 93.04</b>										
BMW DJB	115418020	118.00	Call	17/03/2023	30:1	0.09	0.10	28.43	0.20	6.06	30.05	1.54
BMWRJB	115418019	88.00	Put	17/06/2022	30:1	0.24	0.25	34.80	-0.46	-5.70	13.48	-0.65
BMZFJB	114377286	85.00	Call	17/06/2022	15:1	0.76	0.77	35.87	0.73	5.84	3.77	0.21
BMZRJB	114377284	80.00	Put	17/06/2022	15:1	0.26	0.27	37.94	-0.29	-6.61	18.37	-0.52
BMZDJB	114377285	85.00	Call	16/12/2022	15:1	0.87	0.88	32.70	0.67	4.75	5.55	0.22
BMZBJB	114377037	87.00	Call	18/03/2022	25:1	0.32	0.33	41.88	0.75	8.49	2.38	0.33
BMZPJB	114376403	83.00	Put	18/03/2022	30:1	0.03	0.04	45.92	-0.15	-11.51	12.08	-2.02
BMWUJB	114374172	94.00	Call	16/12/2022	15:1	0.53	0.54	30.92	0.50	5.70	9.74	0.30
BMWTJB	114374171	100.00	Call	16/09/2022	15:1	0.29	0.30	30.77	0.37	7.61	12.32	0.41
BMWLJB	114374170	88.00	Call	16/09/2022	15:1	0.67	0.68	32.85	0.64	5.79	5.55	0.24
BMWKJB	114374169	94.00	Call	17/06/2022	15:1	0.38	0.39	33.12	0.50	8.00	7.32	0.30
BMWJJB	114374168	88.00	Call	18/03/2022	15:1	0.47	0.48	41.06	0.72	9.32	2.32	0.21
BMWBJB	114374167	100.00	Call	18/03/2022	15:1	0.07	0.08	35.55	0.22	17.22	8.77	0.68
BMWHJB	113573526	76.00	Call	17/06/2022	30:1	0.64	0.65	39.90	0.87	4.16	2.64	0.34
BMWGJB	113573525	82.00	Call	17/03/2023	30:1	0.53	0.54	32.73	0.70	4.04	5.55	0.43
BMWFJB	113573524	94.00	Call	17/03/2023	30:1	0.30	0.31	30.41	0.50	4.97	11.03	0.60
BMWEJB	113573523	105.00	Call	17/03/2023	30:1	0.17	0.18	29.13	0.33	5.73	18.66	0.90
BMWNJB	113573521	76.00	Put	18/03/2022	30:1	0.01	0.02	56.17	-0.07	-10.37	18.96	-4.49
BMWCJB	112003397	115.00	Call	17/06/2022	30:1	0.02	0.03	31.40	0.10	10.03	24.57	3.09
BMZKJB	110676460	88.00	Call	17/06/2022	30:1	0.31	0.32	34.80	0.66	6.37	4.90	0.46

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BMZJJB	110676459	100.00	Call	17/06/2022	30:1	0.11	0.12	32.04	0.35	8.98	11.35	0.86
BMZIJB	110676458	82.00	Call	16/09/2022	30:1	0.48	0.49	34.48	0.76	4.79	3.93	0.40
BMZHJB	110676457	94.00	Call	16/09/2022	30:1	0.22	0.23	31.61	0.50	6.72	8.45	0.60
BMZEJB	110676456	108.00	Call	16/09/2022	30:1	0.08	0.09	30.16	0.23	7.89	18.98	1.31
BMWXJB	110676455	88.00	Call	16/12/2022	30:1	0.37	0.38	32.03	0.62	5.02	6.84	0.49
BMWSJB	110676454	115.00	Call	16/12/2022	30:1	0.07	0.08	29.23	0.19	7.34	26.18	1.58
BMWQJB	110676453	100.00	Call	16/12/2022	30:1	0.19	0.20	30.13	0.39	6.00	13.93	0.78
BMWZJB	110182815	94.00	Call	18/03/2022	30:1	0.11	0.12	37.47	0.47	12.24	4.90	0.63
BMWYJB	110182814	108.00	Call	18/03/2022	30:1	0.01	0.02	34.85	0.05	9.42	16.60	6.17
BMWPJB	59767107	72.00	Call	18/03/2022	25:1	0.90	0.91	62.90	0.96	3.91	1.84	0.26
BMWOJB	59767106	82.00	Call	18/03/2022	25:1	0.50	0.51	47.12	0.87	6.34	1.84	0.29
<b>BNP Paribas SA</b>		<b>Ref. 61.53</b>										
BNZEJB	115417962	60.00	Put	18/03/2022	20:1	0.10	0.11	41.57	-0.39	-10.80	6.06	-0.52
BNZBJB	115417731	68.00	Call	18/03/2022	20:1	0.03	0.04	35.64	0.14	10.90	11.82	1.41
BNPPJB	115417729	72.00	Call	17/06/2022	20:1	0.06	0.07	32.66	0.19	8.46	19.29	1.04
BNPUJB	115417730	64.00	Put	17/06/2022	20:1	0.43	0.44	34.82	-0.65	-4.54	10.29	-0.31
BNPLJB	115417728	72.00	Call	16/12/2022	20:1	0.11	0.12	31.02	0.28	7.05	20.92	0.73
BNPGJB	114377372	70.00	Call	16/09/2022	20:1	0.11	0.12	31.79	0.28	7.22	17.67	0.71
BNPAJB	114377371	70.00	Call	17/03/2023	20:1	0.19	0.20	31.02	0.34	5.26	20.27	0.58
BNPWJB	114376633	60.00	Call	18/03/2022	20:1	0.18	0.19	41.57	0.61	9.93	3.69	0.33
BNPVJB	114376632	52.00	Call	18/03/2022	20:1	0.53	0.54	54.78	0.90	5.13	2.06	0.22
BNPTJB	114376631	52.00	Put	18/03/2022	20:1	0.02	0.03	54.78	-0.10	-10.16	16.46	-2.02
BNPSJB	114376630	56.00	Put	17/06/2022	20:1	0.21	0.22	39.20	-0.38	-5.38	16.14	-0.52
BNPRJB	114376629	56.00	Call	17/06/2022	20:1	0.42	0.43	39.20	0.71	5.11	4.99	0.28
BNPQJB	114376628	64.00	Call	17/06/2022	20:1	0.17	0.18	34.82	0.44	7.59	9.87	0.45
BNPNJB	114376627	60.00	Call	16/09/2022	20:1	0.31	0.32	34.80	0.58	5.55	7.91	0.35
BNPMJB	114376626	64.00	Call	16/12/2022	20:1	0.25	0.26	32.69	0.46	5.44	12.47	0.44
BNPKJB	114376625	56.00	Call	16/12/2022	20:1	0.47	0.48	35.45	0.67	4.31	6.61	0.30
BNPJJB	114376624	60.00	Call	17/03/2023	20:1	0.39	0.40	33.43	0.56	4.31	10.52	0.36
BNPIJB	114374743	60.00	Put	18/03/2022	20:1	0.29	0.30	41.57	-0.39	-3.96	12.24	-0.52
BNPDJB	114374742	68.00	Call	16/09/2022	20:1	0.12	0.13	32.21	0.33	7.90	14.74	0.60
BNPCJB	113841548	60.00	Call	17/03/2023	20:1	0.31	0.32	33.43	0.56	5.38	7.91	0.36
BNPBJB	113573452	52.00	Put	18/03/2022	20:1	0.12	0.13	54.78	-0.10	-2.34	19.71	-2.02
BNPFJB	110797401	48.00	Call	17/06/2022	20:1	0.50	0.51	45.76	0.81	4.90	-5.41	0.25

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BNPEJB	110797400	48.00	Call	16/12/2022	20:1	<b>0.57</b>	<b>0.58</b>	39.38	0.76	4.06	-3.14	0.26
BNZDJB	110676329	56.00	Call	17/06/2022	20:1	<b>0.33</b>	<b>0.34</b>	39.20	0.71	6.47	2.06	0.28
BNZCJB	110676328	64.00	Call	17/06/2022	20:1	<b>0.14</b>	<b>0.15</b>	34.82	0.44	9.11	8.89	0.45
BNZAJB	110676327	52.00	Call	16/09/2022	20:1	<b>0.48</b>	<b>0.49</b>	38.94	0.79	4.97	0.44	0.25
BNPZJB	110676326	60.00	Call	16/09/2022	20:1	<b>0.25</b>	<b>0.26</b>	34.80	0.58	6.83	5.96	0.35
BNPYJB	110676325	56.00	Call	16/12/2022	20:1	<b>0.37</b>	<b>0.38</b>	35.45	0.67	5.45	3.36	0.30
BNPXJB	110676324	64.00	Call	16/12/2022	20:1	<b>0.20</b>	<b>0.21</b>	32.69	0.46	6.73	10.84	0.44
BNPOJB	59767218	52.00	Call	18/03/2022	20:1	<b>0.41</b>	<b>0.42</b>	54.78	0.90	6.60	-1.84	0.22
BNPHJB	59767217	60.00	Call	18/03/2022	20:1	<b>0.16</b>	<b>0.17</b>	41.57	0.61	11.10	3.04	0.33
<b>Commerzbank AG</b>		<b>Ref. 8.91</b>										
CBKNJB	115675020	9.00	Put	17/06/2022	3:1	<b>0.35</b>	<b>0.36</b>	45.51	-0.47	-3.86	11.07	-0.06
CBKJJB	115675019	10.00	Call	16/09/2022	3:1	<b>0.26</b>	<b>0.27</b>	43.57	0.42	4.63	21.38	0.07
CBKHJB	115675018	11.50	Call	16/12/2022	3:1	<b>0.21</b>	<b>0.22</b>	43.10	0.32	4.29	36.54	0.09
CBKFJB	115675017	10.00	Call	17/03/2023	3:1	<b>0.41</b>	<b>0.42</b>	43.38	0.48	3.41	26.43	0.06
CBKMJB	114376194	7.00	Put	17/06/2022	3:1	<b>0.10</b>	<b>0.11</b>	52.47	-0.17	-4.54	25.11	-0.18
CBKLJB	114374596	8.00	Call	17/03/2023	3:1	<b>0.72</b>	<b>0.73</b>	45.59	0.68	2.75	14.42	0.04
CBKIJB	113841547	6.20	Put	18/03/2022	3:1	<b>0.01</b>	<b>0.02</b>	88.36	-0.04	-5.30	31.16	-0.73
CBKEJB	113841545	6.20	Call	17/03/2023	3:1	<b>1.13</b>	<b>1.14</b>	49.60	0.83	2.16	8.02	0.04
CBKBJB	112951202	5.00	Put	18/03/2022	3:1	<b>0.00</b>	<b>0.02</b>	113.19	-0.02	-2.98	44.36	-1.99
CBKTJB	111171922	9.00	Call	17/06/2022	3:1	<b>0.31</b>	<b>0.32</b>	45.51	0.53	4.93	11.83	0.06
CBKSJB	111171921	9.00	Call	16/12/2022	3:1	<b>0.47</b>	<b>0.48</b>	44.58	0.57	3.50	17.22	0.05
CBKGJB	111171656	8.00	Call	16/09/2022	3:1	<b>0.58</b>	<b>0.59</b>	46.10	0.68	3.44	9.70	0.04
CBKCJB	110797399	5.00	Call	18/03/2022	3:1	<b>1.38</b>	<b>1.39</b>	113.19	0.98	2.10	2.96	0.03
CBKAJB	110797152	5.60	Call	16/12/2022	3:1	<b>1.25</b>	<b>1.26</b>	53.23	0.89	2.09	5.32	0.03
CBKRJB	110676323	7.00	Call	17/06/2022	3:1	<b>0.76</b>	<b>0.77</b>	52.47	0.83	3.21	4.54	0.04
CBKQJB	110676322	5.60	Call	17/06/2022	3:1	<b>1.19</b>	<b>1.20</b>	64.63	0.93	2.30	3.30	0.03
CBKPJB	110676321	6.20	Call	16/09/2022	3:1	<b>1.05</b>	<b>1.06</b>	52.64	0.87	2.43	5.32	0.03
CBKOJB	110676320	7.00	Call	16/12/2022	3:1	<b>0.89</b>	<b>0.90</b>	48.29	0.78	2.56	8.92	0.04
CBKKJB	59767216	6.20	Call	18/03/2022	3:1	<b>0.96</b>	<b>0.97</b>	88.36	0.96	2.93	2.29	0.03
CBKDJB	59767215	8.00	Call	18/03/2022	3:1	<b>0.37</b>	<b>0.38</b>	55.80	0.80	6.23	2.63	0.04
<b>DAI_DAITRUCK</b>	<b>DAI_DAITRUCK</b>	<b>Ref. 90.26</b>										
DAIFJB	113573520	84.00	Call	17/03/2023	25:1	<b>0.48</b>	<b>0.41</b>	29.62	0.62	5.49	4.43	0.40
DAIOJB	113573518	70.00	Put	18/03/2022	25:1	<b>0.02</b>	<b>0.09</b>	61.51	-0.04	-1.72	24.93	-5.82
DAWBJB	110676451	92.00	Call	17/06/2022	25:1	<b>0.17</b>	<b>0.19</b>	30.22	0.47	8.90	7.20	0.53

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DAYHJB	110676449	84.00	Call	16/09/2022	25:1	0.40	0.36	30.99	0.67	6.73	3.04	0.37
DAIXJB	110676446	92.00	Call	16/12/2022	25:1	0.27	0.25	28.78	0.47	6.77	8.86	0.53
DAIAJB	59767102	84.00	Call	18/03/2022	20:1	0.38	0.38	39.73	0.78	9.23	1.49	0.26
DAIBJB	59767103	70.00	Call	18/03/2022	20:1	1.07	0.91	61.51	0.96	4.75	-2.28	0.21
<b>Daimler Truck Holding AG</b>		<b>Ref. 30.67</b>										
DTGHJB	114376682	32.00	Call	17/06/2022	8:1	0.24	0.25	33.97	0.44	6.82	10.88	0.18
DTGGJB	114376681	36.00	Call	17/06/2022	8:1	0.10	0.11	33.94	0.22	7.79	20.27	0.36
DTGFJB	114376680	34.00	Call	16/09/2022	8:1	0.24	0.25	33.78	0.39	5.90	17.40	0.21
DTGEJB	114376679	38.00	Call	16/09/2022	8:1	0.12	0.13	33.82	0.23	6.86	27.31	0.34
DTGDJB	114376678	32.00	Call	16/12/2022	8:1	0.41	0.42	33.71	0.50	4.56	15.31	0.16
DTGCJB	114376677	41.00	Call	16/12/2022	8:1	0.13	0.14	33.91	0.21	5.73	37.36	0.38
DTGBJB	114376676	36.00	Call	16/12/2022	8:1	0.25	0.26	33.51	0.35	5.12	24.18	0.23
DTGAJB	114376675	34.00	Call	18/03/2022	8:1	0.03	0.04	36.14	0.14	13.15	11.92	0.58
<b>Deutsche Bank AG</b>		<b>Ref. 13.26</b>										
DBKGJB	115675195	16.00	Call	17/06/2022	5:1	0.06	0.07	38.69	0.20	7.68	23.30	0.25
DBKFJB	115675016	13.00	Put	17/06/2022	5:1	0.25	0.26	41.38	-0.45	-4.56	11.76	-0.11
DBKEJB	114376838	10.00	Put	17/06/2022	5:1	0.07	0.08	50.74	-0.14	-4.63	27.60	-0.36
DBKCJB	113841543	11.50	Put	18/03/2022	5:1	0.03	0.04	53.95	-0.13	-8.79	14.78	-0.38
DBKDJB	110797398	10.00	Call	17/06/2022	5:1	0.71	0.72	50.74	0.86	3.17	2.56	0.06
DBKVJB	110676315	13.00	Call	17/06/2022	5:1	0.28	0.29	41.38	0.58	5.26	8.97	0.09
DBKUJB	110676314	11.50	Call	16/09/2022	5:1	0.53	0.54	43.22	0.72	3.55	7.09	0.07
DBKTJB	110676313	14.50	Call	16/09/2022	5:1	0.20	0.21	39.10	0.42	5.28	17.27	0.12
DBKSJB	110676312	13.00	Call	16/12/2022	5:1	0.40	0.41	40.39	0.58	3.74	13.50	0.09
DBKRJB	110676311	16.00	Call	16/12/2022	5:1	0.17	0.18	38.20	0.34	4.95	27.45	0.15
DBKBJB	59767317	13.00	Call	18/03/2022	5:1	0.15	0.16	44.12	0.59	9.79	4.07	0.08
DBKAJB	59767213	11.50	Call	18/03/2022	5:1	0.39	0.40	53.95	0.87	5.75	1.81	0.06
<b>Deutsche Telekom AG</b>		<b>Ref. 16.80</b>										
DTEBJB	115675015	17.00	Put	17/06/2022	4:1	0.40	0.41	28.34	-0.60	-6.12	8.59	-0.07
DTEAJB	115417961	15.00	Put	17/06/2022	4:1	0.18	0.19	32.43	-0.31	-6.85	15.26	-0.13
DTEJJB	114374737	16.00	Call	17/03/2023	4:1	0.49	0.50	27.75	0.58	4.84	7.12	0.07
DTEIJB	113841542	18.00	Call	17/03/2023	4:1	0.27	0.28	25.93	0.39	5.84	13.78	0.10
DTEFJB	113573450	16.00	Put	18/03/2022	4:1	0.07	0.08	36.26	-0.28	-14.78	6.69	-0.14
DTEHJB	112003439	20.00	Call	18/03/2022	4:1	0.00	0.01	33.85	0.02	7.30	19.33	1.77

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DTEEJB	111172120	20.00	Call	16/09/2022	4:1	0.06	0.07	25.67	0.15	9.23	20.69	0.26
DTEWJB	110676310	17.00	Call	17/06/2022	4:1	0.19	0.20	28.34	0.47	9.82	5.93	0.09
DTEVJB	110676309	19.00	Call	17/06/2022	4:1	0.05	0.06	27.09	0.17	11.84	14.50	0.24
DTEUJB	110676308	18.00	Call	16/09/2022	4:1	0.17	0.18	26.41	0.33	7.76	11.40	0.12
DTETJB	110676307	16.00	Call	16/09/2022	4:1	0.39	0.40	28.71	0.61	6.41	4.74	0.07
DTESJB	110676306	17.00	Call	16/12/2022	4:1	0.32	0.33	26.95	0.47	5.98	9.02	0.09
DTERJB	110676305	19.00	Call	16/12/2022	4:1	0.15	0.16	25.56	0.27	7.22	16.88	0.15
DTEKJB	110182755	18.00	Call	18/03/2022	4:1	0.03	0.04	30.95	0.20	20.83	8.07	0.20
DTEGJB	59767212	16.00	Call	18/03/2022	4:1	0.27	0.28	36.26	0.72	10.77	1.88	0.06
DTEDJB	59767211	14.00	Call	18/03/2022	4:1	0.76	0.77	53.00	0.92	5.04	1.64	0.04
<b>E.ON SE</b>		<b>Ref. 11.92</b>										
EOAFJB	115675298	11.30	Put	17/06/2022	3:1	0.23	0.24	30.25	-0.42	-6.97	11.27	-0.07
EOZOJB	114377018	12.00	Put	18/03/2022	3:1	0.16	0.17	32.68	-0.52	-12.07	3.64	-0.06
EOZKJB	114377024	12.40	Call	18/03/2022	3:1	0.07	0.08	31.20	0.32	15.97	6.00	0.09
EOZJJB	114377022	12.00	Call	18/03/2022	3:1	0.14	0.15	32.68	0.48	12.81	4.41	0.06
EOZIJB	114377020	12.40	Call	17/06/2022	3:1	0.16	0.17	27.89	0.41	9.61	8.27	0.07
EOZHJB	114377019	12.40	Call	16/12/2022	3:1	0.27	0.28	26.34	0.44	6.18	11.04	0.07
EOZPJB	114376658	11.00	Put	18/03/2022	3:1	0.06	0.07	40.74	-0.20	-11.47	9.51	-0.15
EOZEJB	114376656	11.60	Call	18/03/2022	3:1	0.21	0.22	35.10	0.64	11.51	2.82	0.05
EOZFB	114376657	11.00	Call	18/03/2022	3:1	0.39	0.40	40.74	0.80	7.92	2.31	0.04
EOZCJB	114376654	13.00	Call	16/09/2022	3:1	0.14	0.15	26.08	0.32	8.38	12.80	0.09
EOZDJB	114376655	11.60	Call	16/09/2022	3:1	0.35	0.36	27.94	0.58	6.38	6.34	0.05
EOZAJB	114376653	11.60	Call	17/03/2023	3:1	0.44	0.45	26.83	0.56	4.93	8.60	0.05
EOAUJB	114376652	13.00	Call	17/03/2023	3:1	0.24	0.25	25.53	0.37	5.90	15.31	0.08
EOATJB	114376651	12.00	Call	17/06/2022	3:1	0.23	0.24	28.58	0.51	8.37	6.68	0.06
EOASJB	114376650	11.30	Call	17/06/2022	3:1	0.36	0.37	30.25	0.66	7.12	4.08	0.05
EOABJB	114376648	12.00	Call	16/12/2022	3:1	0.32	0.33	26.72	0.50	6.00	8.94	0.06
EOARJB	114376649	11.30	Call	16/12/2022	3:1	0.44	0.45	27.60	0.61	5.43	6.09	0.05
EOAHJB	113573517	10.60	Call	17/03/2023	3:1	0.43	0.44	28.37	0.70	6.32	-0.03	0.04
EOAGJB	113573516	12.00	Call	17/03/2023	3:1	0.24	0.25	26.37	0.50	7.97	6.93	0.06
EOANJB	113573515	10.50	Put	18/03/2022	3:1	0.15	0.16	47.44	-0.13	-3.25	15.97	-0.23
EOADJB	112417015	12.00	Call	17/06/2022	3:1	0.13	0.14	28.58	0.51	14.34	4.16	0.06
EOAAJB	112417013	12.40	Call	16/09/2022	3:1	0.14	0.15	26.69	0.42	11.18	7.77	0.07
EOACJB	112417014	12.00	Call	16/12/2022	3:1	0.21	0.22	26.72	0.50	9.01	6.17	0.06

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
EOAOJB	112003394	11.50	Call	18/03/2022	3:1	0.14	0.15	35.86	0.67	17.76	0.22	0.04
EOAEJB	112003393	11.50	Call	16/09/2022	3:1	0.23	0.24	28.13	0.60	9.89	2.48	0.05
EOZBJB	110676445	10.00	Call	17/06/2022	3:1	0.48	0.49	35.30	0.86	6.97	-3.81	0.03
EOAZJB	110676444	11.00	Call	17/06/2022	3:1	0.27	0.28	31.18	0.72	10.23	-0.70	0.04
EOAYJB	110676443	9.50	Call	16/09/2022	3:1	0.65	0.66	34.30	0.88	5.29	-3.72	0.03
EOAXJB	110676442	10.50	Call	16/09/2022	3:1	0.39	0.40	30.63	0.77	7.63	-1.88	0.04
EOAWJB	110676441	10.00	Call	16/12/2022	3:1	0.54	0.55	30.36	0.80	5.82	-2.30	0.04
EOAVJB	110676440	11.00	Call	16/12/2022	3:1	0.34	0.35	28.09	0.66	7.53	1.06	0.05
EOAQJB	59767199	9.50	Call	18/03/2022	3:1	0.59	0.60	60.61	0.94	6.23	-5.23	0.03
EOAPJB	59767198	10.20	Call	18/03/2022	3:1	0.39	0.40	51.60	0.90	8.91	-4.39	0.03
EOALJB	59767197	8.50	Call	18/03/2022	3:1	0.91	0.92	71.26	0.98	4.22	-5.57	0.03
<b>LVMH Moet Hennessy Louis Vuitton SE</b>		<b>Ref. 677.90</b>										
LVMEJB	115675194	600.00	Put	17/06/2022	200:1	0.14	0.15	37.19	-0.26	-5.88	15.92	-7.68
LVMDJB	114377369	680.00	Put	17/06/2022	200:1	0.28	0.29	32.70	-0.49	-5.75	8.25	-4.06
LVZLJB	114376196	780.00	Call	17/03/2023	200:1	0.21	0.22	29.13	0.36	5.50	21.55	5.60
LVZKJB	114376187	780.00	Call	16/12/2022	100:1	0.36	0.37	29.56	0.33	6.05	20.52	3.03
LVZJJB	114374736	700.00	Put	18/03/2022	200:1	0.19	0.20	33.76	-0.63	-10.73	2.64	-3.16
LVMYJB	114374720	700.00	Put	17/06/2022	100:1	0.67	0.68	31.92	-0.56	-5.57	6.77	-1.79
LVMRJB	114374555	630.00	Put	17/06/2022	100:1	0.34	0.35	35.24	-0.34	-6.54	12.23	-2.96
LVMQJB	114374554	700.00	Call	16/12/2022	100:1	0.65	0.66	31.00	0.49	5.07	13.00	2.03
LVMNJB	114374130	680.00	Call	16/09/2022	100:1	0.63	0.64	31.59	0.53	5.56	9.75	1.90
LVM MJB	114374129	760.00	Call	16/09/2022	100:1	0.30	0.31	29.62	0.33	7.11	16.68	3.08
LVMLJB	114374128	780.00	Call	17/06/2022	100:1	0.13	0.14	30.06	0.21	10.19	17.13	4.75
LVMKJB	114374127	700.00	Call	17/06/2022	100:1	0.38	0.39	31.92	0.45	7.81	9.01	2.23
LVMIJB	114374126	760.00	Call	18/03/2022	100:1	0.02	0.03	32.12	0.08	19.06	12.55	11.86
LVMHJB	114374125	680.00	Call	18/03/2022	100:1	0.25	0.26	35.26	0.50	13.08	4.15	1.99
LVMCJB	113841541	700.00	Call	17/03/2023	200:1	0.36	0.37	30.44	0.50	4.62	14.18	3.96
LVMBJB	113573449	620.00	Put	18/03/2022	200:1	0.04	0.05	42.94	-0.19	-12.90	10.02	-10.51
LVMAJB	112417135	780.00	Call	18/03/2022	200:1	0.01	0.02	32.41	0.05	9.82	15.53	43.16
LVZIJB	112003438	780.00	Call	16/09/2022	200:1	0.11	0.12	29.30	0.28	7.94	18.60	7.11
LVZHJB	112003437	760.00	Call	16/12/2022	200:1	0.21	0.22	29.85	0.37	5.68	18.60	5.43
LVMSJB	111172116	760.00	Call	17/06/2022	200:1	0.09	0.10	30.36	0.26	8.85	15.06	7.66
LVMFJB	110797397	700.00	Call	18/03/2022	200:1	0.08	0.09	33.76	0.37	13.82	5.92	5.45

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
LVZEJB	110676304	600.00	Call	17/06/2022	200:1	<b>0.51</b>	<b>0.52</b>	37.19	0.76	4.94	3.85	2.64
LVZDJB	110676303	680.00	Call	17/06/2022	200:1	<b>0.23</b>	<b>0.24</b>	32.70	0.52	7.31	7.39	3.86
LVZCJB	110676302	620.00	Call	16/09/2022	200:1	<b>0.49</b>	<b>0.50</b>	33.91	0.67	4.57	6.21	2.97
LVZBJB	110676301	700.00	Call	16/09/2022	200:1	<b>0.25</b>	<b>0.26</b>	30.98	0.47	6.17	10.93	4.23
LVZAJB	110676300	600.00	Call	16/12/2022	200:1	<b>0.62</b>	<b>0.63</b>	34.10	0.70	3.76	7.10	2.86
LVMZJB	110676299	680.00	Call	16/12/2022	200:1	<b>0.37</b>	<b>0.38</b>	31.50	0.54	4.78	11.52	3.73
LVMXJB	59767210	540.00	Call	18/03/2022	200:1	<b>0.73</b>	<b>0.74</b>	61.78	0.94	4.30	1.49	2.13
LVMWJB	59767209	620.00	Call	18/03/2022	200:1	<b>0.35</b>	<b>0.36</b>	42.94	0.81	7.62	2.08	2.47
<b>Mercedes-Benz Group AG</b>		<b>Ref. 74.91</b>										
MBGCJB	115675315	72.00	Put	17/06/2022	10:1	<b>0.69</b>	<b>0.70</b>	36.98	-0.49	-5.29	13.23	-0.20
MBGAJB	115675297	70.00	Put	17/06/2022	20:1	<b>0.29</b>	<b>0.30</b>	37.65	-0.44	-5.49	14.56	-0.45
MBGTJB	115675133	60.00	Put	17/06/2022	20:1	<b>0.13</b>	<b>0.14</b>	42.58	-0.21	-5.61	23.64	-0.95
DAVDJB	114377275	70.00	Call	18/03/2022	10:1	<b>0.65</b>	<b>0.66</b>	45.49	0.74	8.41	2.26	0.14
DAVCJB	114377274	70.00	Call	16/09/2022	10:1	<b>0.89</b>	<b>0.90</b>	35.37	0.65	5.42	5.46	0.15
DAVBJB	114377273	75.00	Call	18/03/2022	10:1	<b>0.31</b>	<b>0.32</b>	41.23	0.51	12.04	4.39	0.19
DAVAJB	114377272	75.00	Call	16/09/2022	10:1	<b>0.62</b>	<b>0.63</b>	34.29	0.52	6.15	8.53	0.19
DAWZJB	114377271	72.00	Call	17/06/2022	10:1	<b>0.69</b>	<b>0.70</b>	36.98	0.62	6.63	5.46	0.16
DAWTJB	114377269	80.00	Call	17/06/2022	10:1	<b>0.31</b>	<b>0.32</b>	35.12	0.37	8.71	11.07	0.27
DAWYJB	114377270	72.00	Call	16/12/2022	10:1	<b>0.86</b>	<b>0.87</b>	33.76	0.58	5.01	7.73	0.17
DAWSJB	114377268	80.00	Call	16/12/2022	10:1	<b>0.52</b>	<b>0.53</b>	32.73	0.41	5.75	13.87	0.25
DAVRJB	114377267	60.00	Put	17/06/2022	10:1	<b>0.24</b>	<b>0.25</b>	42.58	-0.21	-6.29	23.24	-0.48
DAWOJB	114377026	66.00	Put	18/03/2022	20:1	<b>0.04</b>	<b>0.05</b>	50.37	-0.14	-10.84	13.23	-1.38
DAWCJB	114377036	68.00	Call	18/03/2022	20:1	<b>0.41</b>	<b>0.42</b>	47.76	0.81	7.18	1.99	0.25
DAXYJB	114377035	70.00	Call	17/06/2022	20:1	<b>0.41</b>	<b>0.42</b>	37.65	0.68	6.05	4.66	0.29
DAXWJB	114377033	70.00	Call	16/12/2022	20:1	<b>0.49</b>	<b>0.50</b>	34.13	0.63	4.71	6.79	0.32
DAXVJB	114377031	74.00	Call	16/09/2022	20:1	<b>0.34</b>	<b>0.35</b>	34.47	0.54	5.82	8.13	0.37
DAXSJB	114377027	80.00	Call	17/03/2023	20:1	<b>0.31</b>	<b>0.32</b>	32.09	0.42	4.94	15.34	0.47
DAXTJB	114377029	70.00	Call	17/03/2023	20:1	<b>0.54</b>	<b>0.55</b>	33.62	0.61	4.17	8.13	0.33
DAXQJB	114376690	74.00	Call	18/03/2022	20:1	<b>0.18</b>	<b>0.19</b>	41.90	0.57	11.14	3.86	0.35
DAXPJB	114376689	80.00	Call	18/03/2022	20:1	<b>0.06</b>	<b>0.07</b>	39.21	0.27	14.31	8.66	0.75
DAYWJB	114376688	76.00	Call	17/06/2022	20:1	<b>0.23</b>	<b>0.24</b>	35.90	0.49	7.72	7.86	0.40
DAYRJB	114376686	81.00	Call	16/09/2022	20:1	<b>0.19</b>	<b>0.20</b>	33.53	0.37	6.88	13.47	0.54
DAYTJB	114376687	83.00	Call	17/06/2022	20:1	<b>0.11</b>	<b>0.12</b>	34.72	0.29	9.05	14.00	0.69
DAZUJB	114376685	88.00	Call	16/09/2022	20:1	<b>0.10</b>	<b>0.11</b>	33.22	0.23	7.98	20.41	0.85

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DAIZJB	114376684	76.00	Call	16/12/2022	20:1	<b>0.33</b>	<b>0.34</b>	33.16	0.49	5.40	10.53	0.41
DAIYJB	114376683	85.00	Call	16/12/2022	20:1	<b>0.19</b>	<b>0.20</b>	32.40	0.32	5.96	18.81	0.63
DAIUJB	114374612	84.00	Put	18/03/2022	25:1	<b>0.23</b>	<b>0.24</b>	39.01	-0.87	-10.85	-4.12	-0.29
DAISJB	114374556	80.00	Put	17/06/2022	10:1	<b>0.74</b>	<b>0.75</b>	35.12	-0.70	-7.02	3.22	-0.14
DAIQJB	114374160	84.00	Call	16/12/2022	10:1	<b>0.97</b>	<b>0.98</b>	32.45	0.33	2.56	25.22	0.30
DAINJB	114374159	100.00	Call	16/12/2022	10:1	<b>0.37</b>	<b>0.38</b>	32.45	0.15	2.92	38.57	0.68
DAILJB	114374158	92.00	Call	16/09/2022	10:1	<b>0.52</b>	<b>0.53</b>	33.28	0.18	2.54	29.89	0.56
DAIKJB	114374157	100.00	Call	17/06/2022	10:1	<b>0.24</b>	<b>0.25</b>	34.59	0.05	1.52	36.83	1.97
DAIJB	114374156	84.00	Call	17/06/2022	10:1	<b>0.82</b>	<b>0.83</b>	34.61	0.27	2.39	23.21	0.38
DAIGJB	114374155	92.00	Call	18/03/2022	10:1	<b>0.37</b>	<b>0.38</b>	41.25	0.03	0.53	27.89	3.73
DAIEJB	113573519	95.00	Call	17/03/2023	25:1	<b>0.23</b>	<b>0.24</b>	31.28	0.22	2.78	34.83	1.12
DAIDJB	112417017	90.00	Call	18/03/2022	20:1	<b>0.22</b>	<b>0.23</b>	40.62	0.04	0.66	26.28	4.95
DAWEJB	110676452	76.00	Call	17/06/2022	25:1	<b>0.54</b>	<b>0.55</b>	35.90	0.49	2.70	19.81	0.51
DAWAJB	110676450	70.00	Call	16/09/2022	25:1	<b>0.76</b>	<b>0.77</b>	35.37	0.65	2.53	19.14	0.38
DAYFJB	110676448	98.00	Call	16/09/2022	25:1	<b>0.14</b>	<b>0.15</b>	33.62	0.12	2.43	35.83	2.05
DAZYJB	110676447	76.00	Call	16/12/2022	25:1	<b>0.59</b>	<b>0.60</b>	33.16	0.49	2.45	21.48	0.51
<b>Muenchener Rueckversicherungs-</b>		<b>Ref. 252.40</b>										
<b>Gesellschaft AG in Muenchen</b>												
MUZXJB	115675301	230.00	Put	16/09/2022	60:1	<b>0.29</b>	<b>0.30</b>	31.71	-0.36	-5.00	16.01	-1.68
MUZWJB	115675252	260.00	Put	16/09/2022	60:1	<b>0.54</b>	<b>0.55</b>	28.59	-0.57	-4.40	10.06	-1.04
MUZTJB	115674899	275.00	Call	18/03/2022	40:1	<b>0.04</b>	<b>0.05</b>	33.04	0.16	20.24	9.75	2.49
MUZSJB	115674898	290.00	Call	17/06/2022	40:1	<b>0.09</b>	<b>0.10</b>	28.54	0.18	11.06	16.48	2.28
MUVJJB	115674896	305.00	Call	16/09/2022	40:1	<b>0.10</b>	<b>0.11</b>	26.82	0.16	9.04	22.58	2.54
MUZAJB	115674897	260.00	Put	17/06/2022	40:1	<b>0.68</b>	<b>0.69</b>	30.23	-0.61	-5.60	7.92	-0.65
MUVHJB	115417724	290.00	Call	16/09/2022	60:1	<b>0.10</b>	<b>0.11</b>	27.07	0.23	8.81	17.51	2.61
MUVGJB	115417723	290.00	Call	17/03/2023	60:1	<b>0.20</b>	<b>0.21</b>	26.11	0.30	6.10	19.89	1.97
MUVEJB	114377368	260.00	Put	18/03/2022	60:1	<b>0.24</b>	<b>0.25</b>	34.37	-0.62	-10.43	2.93	-0.97
MUZVJB	114376643	260.00	Call	18/03/2022	60:1	<b>0.11</b>	<b>0.12</b>	34.37	0.38	13.34	5.86	1.58
MUZUJB	114376642	230.00	Call	16/09/2022	80:1	<b>0.41</b>	<b>0.42</b>	31.71	0.70	5.24	4.44	1.15
MUZRJB	114376641	230.00	Put	18/03/2022	60:1	<b>0.06</b>	<b>0.07</b>	44.24	-0.19	-11.27	10.54	-3.20
MUZQJB	114376640	245.00	Put	17/06/2022	60:1	<b>0.33</b>	<b>0.34</b>	32.17	-0.47	-5.83	11.01	-1.27
MUZOBJ	114376638	275.00	Call	17/06/2022	60:1	<b>0.12</b>	<b>0.13</b>	29.06	0.29	9.38	12.04	2.07
MUZPJB	114376639	245.00	Call	17/06/2022	60:1	<b>0.34</b>	<b>0.35</b>	32.17	0.60	7.18	5.39	1.00
MUZNJB	114376637	260.00	Call	16/09/2022	60:1	<b>0.27</b>	<b>0.28</b>	28.59	0.45	6.70	9.67	1.34

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
MUZMJB	114376636	275.00	Call	16/12/2022	60:1	0.22	0.23	26.85	0.36	6.52	14.42	1.68
MUZLJB	114376635	245.00	Call	16/12/2022	60:1	0.45	0.46	28.90	0.56	5.16	8.00	1.06
MUZKJB	114376634	260.00	Call	17/03/2023	60:1	0.37	0.38	27.51	0.47	5.18	12.04	1.28
MUZJJB	114376623	245.00	Call	18/03/2022	40:1	0.36	0.37	38.43	0.64	10.87	2.93	0.63
MUZIJB	114376622	260.00	Call	17/06/2022	40:1	0.30	0.31	30.23	0.44	8.95	7.92	0.91
MUZHJB	114376621	230.00	Put	17/06/2022	40:1	0.32	0.33	34.72	-0.34	-6.54	14.10	-1.17
MUZGJB	114376620	245.00	Call	16/09/2022	40:1	0.58	0.59	29.97	0.58	6.15	6.42	0.70
MUZFJB	114376619	275.00	Call	16/09/2022	40:1	0.25	0.26	27.65	0.33	7.95	13.07	1.22
MUZDJB	114376617	290.00	Call	16/12/2022	40:1	0.22	0.23	26.30	0.27	7.43	18.54	1.48
MUZEJB	114376618	260.00	Call	16/12/2022	40:1	0.47	0.48	27.70	0.46	6.00	10.62	0.88
MUZCJB	114376512	245.00	Put	17/06/2022	80:1	0.27	0.28	32.17	-0.47	-5.31	11.81	-1.70
MUZBJB	114374735	260.00	Put	18/03/2022	80:1	0.25	0.26	34.37	-0.62	-7.52	5.23	-1.29
MUVZJB	114374718	280.00	Call	18/03/2022	40:1	0.09	0.10	33.17	0.11	7.21	12.52	3.50
MUVYJB	114374553	230.00	Put	17/06/2022	40:1	0.38	0.39	34.72	-0.34	-5.53	15.06	-1.17
MUVRJB	114374136	260.00	Call	16/12/2022	40:1	0.45	0.46	27.70	0.46	6.26	10.30	0.88
MUVQJB	114374135	280.00	Call	16/09/2022	40:1	0.21	0.22	27.42	0.29	8.39	14.42	1.37
MUVMJB	114374134	245.00	Call	16/09/2022	40:1	0.57	0.58	29.97	0.58	6.26	6.26	0.70
MUVLJB	114374133	260.00	Call	17/06/2022	40:1	0.31	0.32	30.23	0.44	8.67	8.08	0.91
MUVKJB	114374132	245.00	Call	18/03/2022	40:1	0.42	0.43	38.43	0.64	9.35	3.88	0.63
MUVIJB	113841540	260.00	Call	17/03/2023	80:1	0.27	0.28	27.51	0.47	5.28	11.89	1.71
MUVBJB	113573448	230.00	Put	18/03/2022	80:1	0.10	0.11	44.24	-0.19	-5.38	12.36	-4.27
MUVAJB	112417134	215.00	Call	17/06/2022	80:1	0.56	0.57	37.50	0.83	4.60	3.25	0.96
MUVFJB	111171804	230.00	Call	16/09/2022	80:1	0.43	0.44	31.71	0.70	5.00	5.07	1.15
MUVDJB	110797396	245.00	Call	17/06/2022	80:1	0.24	0.25	32.17	0.53	6.68	4.99	1.51
MUVCJB	110797395	245.00	Call	16/12/2022	80:1	0.32	0.33	28.90	0.54	5.21	7.53	1.47
MUVXJB	110676298	280.00	Call	17/06/2022	80:1	0.09	0.10	28.82	0.25	7.79	14.10	3.24
MUVVJB	110676297	260.00	Call	16/09/2022	80:1	0.21	0.22	28.59	0.45	6.40	9.98	1.79
MUVUJB	110676296	300.00	Call	16/09/2022	80:1	0.07	0.08	26.87	0.18	7.06	21.39	4.47
MUVTJB	110676295	280.00	Call	16/12/2022	80:1	0.15	0.16	26.64	0.33	6.43	16.01	2.45
MUVSJB	110676294	320.00	Call	16/12/2022	80:1	0.06	0.07	25.94	0.15	6.67	29.00	5.41
MUVPJB	110182625	300.00	Call	18/03/2022	80:1	0.02	0.03	36.15	0.03	3.34	19.81	25.20
MUVOJB	59767207	230.00	Call	18/03/2022	80:1	0.37	0.38	44.24	0.81	6.74	3.17	0.99
MUVNJB	59767206	260.00	Call	18/03/2022	80:1	0.14	0.15	34.37	0.38	8.00	7.77	2.10

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>RWE AG</b>		<b>Ref. 37.75</b>										
RWEGJB	115675314	36.00	Put	17/06/2022	5:1	<b>0.49</b>	<b>0.50</b>	34.68	-0.41	-6.16	11.26	-0.12
RWZPJB	115418188	35.00	Put	17/06/2022	12:1	<b>0.16</b>	<b>0.17</b>	35.15	-0.35	-6.54	12.69	-0.34
RWECJB	115418187	50.00	Call	17/03/2023	12:1	<b>0.13</b>	<b>0.14</b>	32.03	0.22	5.05	36.90	0.53
RWEAJB	115418186	48.00	Call	16/12/2022	12:1	<b>0.11</b>	<b>0.12</b>	32.50	0.23	5.93	30.97	0.53
RWZDJB	114377281	44.00	Call	17/06/2022	5:1	<b>0.16</b>	<b>0.17</b>	33.72	0.21	9.33	18.81	0.24
RWZNJB	114377014	34.00	Put	18/03/2022	12:1	<b>0.03</b>	<b>0.04</b>	42.54	-0.15	-11.96	11.21	-0.79
RWZCJB	114377013	38.00	Call	17/06/2022	12:1	<b>0.22</b>	<b>0.23</b>	34.06	0.51	6.97	7.97	0.24
RWZOJB	114376400	33.00	Put	18/03/2022	12:1	<b>0.02</b>	<b>0.03</b>	45.53	-0.11	-11.51	13.54	-1.09
RWZBJB	114374551	30.00	Put	17/06/2022	5:1	<b>0.14</b>	<b>0.15</b>	39.64	-0.15	-7.36	22.52	-0.34
RWEZJB	114374050	44.00	Call	16/12/2022	5:1	<b>0.41</b>	<b>0.42</b>	32.42	0.32	5.83	22.12	0.15
RWEYJB	114374049	36.00	Call	16/12/2022	5:1	<b>1.02</b>	<b>1.03</b>	33.38	0.60	4.38	9.01	0.08
RWEXJB	114374048	33.00	Call	16/09/2022	5:1	<b>1.28</b>	<b>1.29</b>	35.02	0.74	4.34	4.50	0.07
RWEWJB	114374047	40.00	Call	16/09/2022	5:1	<b>0.52</b>	<b>0.53</b>	33.17	0.43	6.08	12.98	0.12
RWEUJB	114374046	36.00	Call	17/06/2022	5:1	<b>0.74</b>	<b>0.75</b>	34.68	0.63	6.35	5.30	0.08
RWERJB	114374039	33.00	Call	18/03/2022	5:1	<b>1.05</b>	<b>1.06</b>	45.53	0.89	6.34	1.46	0.06
RWETJB	114374045	40.00	Call	18/03/2022	5:1	<b>0.11</b>	<b>0.12</b>	35.22	0.27	16.99	7.55	0.19
RWELJB	113573510	36.00	Call	17/03/2023	10:1	<b>0.56</b>	<b>0.57</b>	32.84	0.60	3.96	10.46	0.17
RWEJJB	113573509	44.00	Call	17/03/2023	10:1	<b>0.27</b>	<b>0.28</b>	31.95	0.36	4.79	23.97	0.28
RWEPJB	113573508	30.00	Put	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	57.61	-0.05	-8.03	21.14	-2.04
RWEFJB	112417007	29.00	Call	17/06/2022	12:1	<b>0.79</b>	<b>0.80</b>	41.05	0.92	3.60	2.25	0.13
RWEBJB	112417006	29.00	Call	16/12/2022	12:1	<b>0.84</b>	<b>0.85</b>	36.72	0.84	3.12	3.84	0.14
RWEEJB	112003385	30.00	Call	16/09/2022	12:1	<b>0.74</b>	<b>0.75</b>	37.10	0.85	3.57	3.31	0.14
RWEVJB	110676419	30.00	Call	18/03/2022	15:1	<b>0.55</b>	<b>0.56</b>	57.61	0.95	4.27	1.72	0.16
RWESJB	110676418	33.00	Call	17/06/2022	15:1	<b>0.40</b>	<b>0.41</b>	36.49	0.79	4.85	3.71	0.19
RWEQJB	110676417	40.00	Call	17/06/2022	15:1	<b>0.12</b>	<b>0.13</b>	33.72	0.39	7.60	11.13	0.38
RWEOJB	110676416	36.00	Call	16/09/2022	15:1	<b>0.29</b>	<b>0.30</b>	33.82	0.61	5.08	7.28	0.25
RWENJB	110676415	44.00	Call	16/09/2022	15:1	<b>0.10</b>	<b>0.11</b>	33.11	0.28	6.43	20.93	0.53
RWEMJB	110676414	33.00	Call	16/12/2022	15:1	<b>0.46</b>	<b>0.47</b>	34.39	0.71	3.81	6.09	0.21
RWEKJB	110676413	40.00	Call	16/12/2022	15:1	<b>0.22</b>	<b>0.23</b>	32.68	0.45	4.93	15.10	0.33
RWEHJB	59767188	36.00	Call	18/03/2022	15:1	<b>0.17</b>	<b>0.18</b>	38.28	0.70	9.84	2.52	0.21
RWEDJB	59767187	44.00	Call	18/03/2022	15:1	<b>0.00</b>	<b>0.02</b>	36.87	0.05	9.07	17.15	2.78
<b>Sanofi</b>		<b>Ref. 92.75</b>										
SANIJB	115675313	84.00	Put	17/06/2022	10:1	<b>0.35</b>	<b>0.36</b>	28.83	-0.32	-8.32	13.32	-0.31

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SAZPJB	115418191	90.00	Put	17/06/2022	20:1	0.30	0.31	26.68	-0.49	-7.35	9.65	-0.41
SANHJB	115418190	105.00	Call	16/09/2022	20:1	0.09	0.10	24.14	0.22	10.24	15.36	0.91
SANAJB	115418189	110.00	Call	16/12/2022	20:1	0.10	0.11	23.61	0.19	8.03	20.97	1.05
SAZWJB	114377008	86.00	Put	18/03/2022	20:1	0.04	0.05	34.27	-0.18	-16.71	8.36	-1.11
SAYPJB	114377012	90.00	Call	16/09/2022	20:1	0.37	0.38	25.93	0.59	7.18	5.23	0.34
SAYJJB	114377011	90.00	Call	17/03/2023	20:1	0.47	0.48	25.22	0.56	5.42	7.39	0.36
SAYEJB	114377010	96.00	Call	16/12/2022	20:1	0.27	0.28	24.55	0.43	7.16	9.54	0.46
SAZYJB	114377009	105.00	Call	17/03/2023	20:1	0.18	0.19	23.59	0.29	7.11	17.30	0.69
SAZTJB	114374550	80.00	Put	17/06/2022	10:1	0.24	0.25	30.68	-0.23	-8.68	16.44	-0.43
SAZHJB	114374061	84.00	Call	16/12/2022	10:1	1.24	1.25	26.82	0.71	5.26	4.04	0.14
SAZGJB	114374060	94.00	Call	16/12/2022	10:1	0.64	0.65	24.83	0.48	6.82	8.36	0.21
SAZEJB	114374058	100.00	Call	16/09/2022	10:1	0.31	0.32	24.43	0.32	9.35	11.27	0.31
SANYJB	114374056	88.00	Call	16/09/2022	10:1	0.88	0.89	26.40	0.64	6.69	4.47	0.16
SANXJB	114374054	94.00	Call	17/06/2022	10:1	0.43	0.44	25.71	0.48	10.10	6.09	0.21
SANBJB	114374052	88.00	Call	18/03/2022	10:1	0.62	0.63	32.36	0.75	11.07	1.67	0.13
SANQJB	114374053	84.00	Call	17/06/2022	10:1	1.10	1.11	28.83	0.77	6.46	2.53	0.13
SANJJB	113573506	82.00	Call	17/03/2023	20:1	0.72	0.73	26.77	0.72	4.59	4.15	0.28
SANCJB	113573505	94.00	Call	17/03/2023	20:1	0.37	0.38	24.63	0.48	5.87	9.54	0.42
SANMJB	113573504	82.00	Put	18/03/2022	20:1	0.02	0.03	39.21	-0.10	-15.12	12.24	-2.05
SANOJB	113573503	72.00	Put	18/03/2022	20:1	0.01	0.02	55.40	-0.03	-7.27	22.78	-6.72
SAZIJB	112003383	95.00	Call	18/03/2022	20:1	0.09	0.10	28.27	0.38	17.60	4.58	0.53
SANUJB	112003382	100.00	Call	17/06/2022	20:1	0.10	0.11	24.97	0.29	12.25	10.19	0.69
SAZUJB	110676412	88.00	Call	17/06/2022	20:1	0.39	0.40	27.32	0.67	7.78	3.50	0.30
SAZQJB	110676411	95.00	Call	17/06/2022	20:1	0.19	0.20	25.53	0.45	10.33	6.74	0.45
SAZMJB	110676410	82.00	Call	16/09/2022	20:1	0.66	0.67	28.11	0.78	5.41	2.86	0.26
SAZLJB	110676409	94.00	Call	16/09/2022	20:1	0.26	0.27	25.16	0.48	8.20	7.17	0.42
SAZKJB	110676408	88.00	Call	16/12/2022	20:1	0.48	0.49	25.91	0.62	5.86	5.44	0.32
SANSJB	110676407	100.00	Call	16/12/2022	20:1	0.21	0.22	24.12	0.35	7.35	12.56	0.57
SANPJB	59767324	78.00	Call	18/03/2022	20:1	0.78	0.79	45.65	0.94	5.52	1.13	0.21
SANGJB	59767184	82.00	Call	18/03/2022	20:1	0.58	0.59	39.21	0.90	7.09	1.13	0.22
SANFJB	59767183	90.00	Call	18/03/2022	20:1	0.23	0.24	30.79	0.66	12.81	2.21	0.30
<b>SAP SE</b>	<b>Ref. 100.90</b>											
SAPKJB	115675311	95.00	Put	17/06/2022	20:1	0.26	0.27	31.65	-0.37	-6.94	11.20	-0.54
SAPUJB	115675312	105.00	Call	17/06/2022	20:1	0.22	0.23	28.46	0.42	9.18	8.62	0.48

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SAPBJB	115675310	110.00	Call	16/09/2022	20:1	0.22	0.23	27.33	0.35	7.59	13.58	0.58
SAPAJB	115675309	105.00	Call	16/12/2022	20:1	0.39	0.40	27.76	0.46	5.79	11.99	0.44
SAPWJB	115418126	100.00	Put	17/06/2022	40:1	0.20	0.21	29.81	-0.49	-5.86	9.22	-0.82
SAXUJB	114377280	125.00	Call	16/12/2022	20:1	0.12	0.13	26.48	0.19	7.57	26.46	1.03
SAWTJB	114377279	115.00	Put	17/06/2022	20:1	0.90	0.91	27.27	-0.82	-4.52	4.06	-0.25
SAYQJB	114377007	120.00	Put	18/03/2022	40:1	0.50	0.51	32.80	-0.98	-4.85	1.29	-0.41
SAZSJB	114374549	125.00	Put	17/06/2022	20:1	1.38	1.39	27.71	-0.92	-3.35	3.67	-0.22
SAZNJB	114374082	165.00	Call	16/12/2022	20:1	0.02	0.03	28.89	0.03	5.60	64.12	6.00
SAZJJB	114374079	140.00	Call	16/12/2022	20:1	0.05	0.06	26.85	0.09	7.95	39.94	2.12
SAPYJB	114374076	150.00	Call	16/09/2022	20:1	0.02	0.03	29.29	0.04	6.29	49.26	5.34
SAPVJB	114374073	130.00	Call	16/09/2022	20:1	0.05	0.06	27.08	0.11	9.07	30.03	1.86
SAPSJB	114374070	125.00	Call	17/06/2022	20:1	0.03	0.04	27.71	0.08	10.36	24.68	2.43
SAPNJB	114374068	140.00	Call	17/06/2022	20:1	0.01	0.02	30.64	0.03	7.34	39.13	7.23
SAPIJB	114374066	130.00	Call	18/03/2022	20:1	0.00	0.01	34.74	0.00	0.99	29.06	92.81
SAPFJB	113573502	120.00	Call	17/03/2023	40:1	0.11	0.12	26.44	0.28	5.96	23.69	1.41
SAPPJB	113573500	105.00	Put	18/03/2022	40:1	0.15	0.16	29.82	-0.69	-10.90	2.28	-0.58
SAPBJB	113573501	140.00	Call	17/03/2023	40:1	0.04	0.05	26.42	0.13	6.43	40.73	3.14
SAPHJB	112417005	145.00	Call	17/06/2022	40:1	0.00	0.01	32.09	0.02	3.91	44.26	18.42
SAPRJB	112003379	138.00	Call	18/03/2022	40:1	0.00	0.01	34.83	0.00	0.05	37.21	37.90
SAPQJB	112003378	140.00	Call	16/09/2022	40:1	0.01	0.02	27.94	0.06	6.67	39.66	6.58
SAPDJB	112003377	150.00	Call	16/12/2022	40:1	0.02	0.02	27.54	0.06	6.09	49.65	6.63
SAZFB	110676406	110.00	Call	17/06/2022	40:1	0.06	0.07	27.64	0.30	10.69	11.79	1.35
SAZDJB	110676405	130.00	Call	17/06/2022	40:1	0.01	0.02	28.42	0.05	6.84	29.63	7.38
SAZBJB	110676404	100.00	Call	16/09/2022	40:1	0.22	0.23	28.85	0.54	5.93	8.23	0.74
SAZAJB	110676403	120.00	Call	16/09/2022	40:1	0.05	0.06	26.82	0.20	8.30	21.31	2.03
SAPTJB	110676402	110.00	Call	16/12/2022	40:1	0.15	0.16	27.20	0.38	5.99	15.36	1.05
SAPOJB	110676401	130.00	Call	16/12/2022	40:1	0.04	0.05	26.50	0.15	7.72	30.82	2.61
SAPJJB	59767182	120.00	Call	18/03/2022	40:1	0.00	0.01	32.80	0.02	4.14	19.41	20.32
SAPCJB	59767181	105.00	Call	18/03/2022	40:1	0.04	0.05	29.82	0.31	15.60	6.05	1.29
<b>Shell PLC</b>		<b>Ref. 23.27</b>										
ROXXJB	115675308	22.50	Put	17/06/2022	4:1	0.38	0.39	33.42	-0.42	-6.23	9.99	-0.10
ROXJJB	115675296	22.50	Put	17/06/2022	8:1	0.19	0.20	33.42	-0.42	-6.08	10.17	-0.19
ROXVJB	115675026	24.00	Call	18/03/2022	8:1	0.08	0.09	35.74	0.38	12.28	6.25	0.21
ROXUJB	115675025	26.00	Call	16/09/2022	8:1	0.14	0.15	31.04	0.33	6.49	16.91	0.24

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ROXSJB	115675024	26.00	Call	17/03/2023	8:1	0.20	0.21	30.26	0.38	5.31	18.98	0.21
ROXRJB	115675023	27.00	Call	17/06/2022	8:1	0.06	0.07	31.84	0.21	8.89	18.46	0.37
ROXNJB	115675022	28.00	Call	16/12/2022	8:1	0.11	0.12	30.29	0.26	6.36	24.48	0.31
ROWPJB	115675021	22.00	Put	17/06/2022	8:1	0.15	0.16	33.89	-0.37	-6.77	10.94	-0.21
ROXTJB	114377283	19.00	Call	17/06/2022	4:1	1.22	1.23	38.55	0.86	4.06	2.82	0.05
ROXPJB	114377282	19.00	Call	16/12/2022	4:1	1.32	1.33	34.82	0.80	3.49	4.53	0.05
ROXBJB	114377016	19.00	Call	16/09/2022	6:1	0.85	0.86	36.07	0.82	3.71	3.85	0.07
ROXAJB	114377015	20.00	Call	17/03/2023	6:1	0.77	0.78	33.07	0.73	3.63	6.08	0.08
ROYYJB	114376402	18.00	Call	17/03/2023	6:1	1.03	1.04	34.90	0.83	3.10	4.19	0.07
ROYXJB	114376401	22.00	Call	17/03/2023	6:1	0.57	0.58	31.74	0.61	4.10	9.52	0.10
ROYWJB	114374610	20.00	Put	18/03/2022	8:1	0.03	0.04	48.38	-0.10	-7.04	15.41	-0.83
ROYVJB	114374609	22.00	Call	17/06/2022	8:1	0.31	0.32	33.89	0.65	5.91	5.57	0.12
ROYUJB	114374552	20.00	Put	17/06/2022	4:1	0.17	0.18	36.61	-0.22	-7.02	17.13	-0.18
ROYSJB	114374097	26.00	Call	16/12/2022	4:1	0.35	0.36	30.56	0.36	5.88	17.95	0.11
ROYRJB	114374095	22.50	Call	16/12/2022	4:1	0.72	0.73	31.94	0.59	4.67	9.26	0.07
ROYQJB	114374093	24.00	Call	16/09/2022	4:1	0.45	0.46	31.64	0.48	6.01	11.07	0.08
ROYOJB	114374092	21.00	Call	16/09/2022	4:1	0.88	0.89	33.66	0.70	4.59	5.57	0.06
ROYIJB	114374090	24.00	Call	18/03/2022	4:1	0.15	0.16	35.74	0.38	13.82	5.91	0.11
ROYFJB	114374089	26.00	Call	17/06/2022	4:1	0.18	0.19	31.84	0.28	8.65	15.02	0.14
ROYEJB	114374088	22.50	Call	17/06/2022	4:1	0.54	0.55	33.42	0.60	6.39	6.17	0.07
ROYBJB	114374087	21.00	Call	18/03/2022	4:1	0.66	0.67	42.83	0.84	7.30	1.78	0.05
ROYPJB	113573511	18.00	Put	18/03/2022	6:1	0.03	0.04	64.07	-0.05	-4.60	23.66	-1.26
ROYMJB	112003387	16.00	Call	16/12/2022	6:1	1.31	1.32	38.97	0.92	2.69	2.82	0.07
ROWMJB	110676425	16.00	Call	17/06/2022	8:1	0.97	0.98	47.46	0.95	2.80	2.47	0.08
ROWLJB	110676424	20.00	Call	17/06/2022	8:1	0.50	0.51	36.61	0.81	4.59	3.50	0.10
ROWKJB	110676423	18.00	Call	16/09/2022	8:1	0.74	0.75	37.69	0.87	3.36	3.16	0.09
ROWJJB	110676422	22.50	Call	16/09/2022	8:1	0.32	0.33	32.45	0.59	5.21	8.06	0.14
ROWIJB	110676421	20.00	Call	16/12/2022	8:1	0.55	0.56	33.82	0.74	3.87	5.22	0.11
ROWHJB	110676420	24.00	Call	16/12/2022	8:1	0.26	0.27	31.19	0.49	5.24	12.44	0.16
ROWCJB	59767326	21.00	Call	18/03/2022	8:1	0.33	0.34	42.83	0.84	7.19	1.96	0.10
ROWBJB	59767190	17.00	Call	18/03/2022	8:1	0.83	0.84	72.05	0.97	3.34	1.96	0.08
ROWAJB	59767189	19.00	Call	18/03/2022	8:1	0.57	0.58	55.90	0.93	4.68	1.61	0.09
<b>Siemens AG</b>		<b>Ref. 133.22</b>										
SIEGJB	115675317	130.00	Call	16/12/2022	20:1	0.87	0.88	32.16	0.59	4.44	10.79	0.34

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SIEFJB	115675300	130.00	Call	17/03/2023	40:1	<b>0.47</b>	<b>0.48</b>	30.97	0.59	4.10	12.00	0.68
SIEBJB	115675084	130.00	Call	17/06/2022	20:1	<b>0.60</b>	<b>0.61</b>	33.46	0.58	6.39	6.74	0.34
SIEAJB	115675014	120.00	Put	17/06/2022	40:1	<b>0.13</b>	<b>0.14</b>	36.34	-0.27	-6.47	14.13	-1.47
SIEYJB	114376511	140.00	Put	17/06/2022	40:1	<b>0.35</b>	<b>0.36</b>	31.29	-0.58	-5.38	5.72	-0.69
SIEXJB	114376193	170.00	Call	17/03/2023	40:1	<b>0.12</b>	<b>0.13</b>	28.36	0.24	6.03	31.51	1.70
SIEVJB	114376186	170.00	Call	17/06/2022	20:1	<b>0.04</b>	<b>0.05</b>	28.95	0.08	10.06	28.36	2.65
SIETJB	114376185	150.00	Put	17/06/2022	20:1	<b>1.05</b>	<b>1.06</b>	29.90	-0.74	-4.64	3.32	-0.27
SIESJB	114376184	170.00	Call	16/12/2022	20:1	<b>0.19</b>	<b>0.20</b>	29.04	0.21	6.92	30.61	0.96
SIEQJB	114374548	130.00	Put	17/06/2022	20:1	<b>0.43</b>	<b>0.44</b>	33.46	-0.42	-6.28	9.02	-0.48
SIEOJB	114374005	150.00	Call	16/12/2022	20:1	<b>0.43</b>	<b>0.44</b>	30.04	0.38	5.69	19.20	0.53
SIEMJB	114374001	140.00	Call	16/09/2022	20:1	<b>0.49</b>	<b>0.50</b>	30.91	0.46	6.07	12.60	0.44
SIENJB	114374003	160.00	Call	16/09/2022	20:1	<b>0.18</b>	<b>0.19</b>	29.14	0.23	8.03	22.95	0.87
SIEKJB	114373996	160.00	Call	18/03/2022	20:1	<b>0.00</b>	<b>0.01</b>	33.46	0.02	8.41	20.30	12.18
SIELJB	114373998	150.00	Call	17/06/2022	20:1	<b>0.17</b>	<b>0.18</b>	29.90	0.26	9.70	15.30	0.76
SIEJJB	114373995	140.00	Call	18/03/2022	20:1	<b>0.10</b>	<b>0.11</b>	33.46	0.29	17.60	6.74	0.69
SIEHJB	113841539	130.00	Put	18/03/2022	40:1	<b>0.10</b>	<b>0.11</b>	37.65	-0.38	-11.55	5.72	-1.05
SIEEJB	113841538	150.00	Call	17/03/2023	40:1	<b>0.24</b>	<b>0.25</b>	29.18	0.40	5.27	20.10	1.01
SIEDJB	113573447	150.00	Put	18/03/2022	40:1	<b>0.45</b>	<b>0.46</b>	32.23	-0.92	-6.69	1.22	-0.43
SIECJB	112417021	130.00	Call	16/09/2022	40:1	<b>0.37</b>	<b>0.38</b>	32.47	0.58	5.11	8.99	0.69
SIZTJB	110676293	140.00	Call	17/06/2022	40:1	<b>0.17</b>	<b>0.18</b>	31.29	0.42	7.74	10.49	0.96
SIZSJB	110676292	160.00	Call	17/06/2022	40:1	<b>0.04</b>	<b>0.05</b>	29.16	0.15	9.74	21.60	2.74
SIZRJB	110676291	150.00	Call	16/09/2022	40:1	<b>0.15</b>	<b>0.16</b>	29.82	0.33	6.93	17.40	1.20
SIZPJB	110676290	170.00	Call	16/09/2022	40:1	<b>0.05</b>	<b>0.06</b>	28.79	0.15	8.35	29.41	2.66
SIZNJB	110676289	140.00	Call	16/12/2022	40:1	<b>0.31</b>	<b>0.32</b>	30.93	0.48	4.99	14.70	0.83
SIZLJB	110676288	160.00	Call	16/12/2022	40:1	<b>0.14</b>	<b>0.15</b>	29.43	0.28	6.30	24.61	1.41
SIZIJB	59767316	130.00	Call	18/03/2022	40:1	<b>0.18</b>	<b>0.19</b>	37.65	0.62	10.84	3.29	0.65
SIZGJB	59767205	170.00	Call	18/03/2022	40:1	<b>0.00</b>	<b>0.01</b>	35.88	0.00	1.20	27.94	101.11
SIEZJB	59767204	150.00	Call	18/03/2022	40:1	<b>0.01</b>	<b>0.02</b>	32.23	0.08	12.85	13.20	5.19
<b>TotalEnergies SE</b>		<b>Ref. 50.01</b>										
TOTPJB	115418132	53.00	Call	18/03/2022	15:1	<b>0.06</b>	<b>0.07</b>	34.38	0.26	12.56	8.08	0.57
TOTNJB	115418131	56.00	Call	17/06/2022	15:1	<b>0.08</b>	<b>0.09</b>	30.16	0.25	9.30	14.68	0.60
TOTMJB	115418130	53.00	Call	16/09/2022	15:1	<b>0.20</b>	<b>0.21</b>	29.59	0.40	6.35	12.28	0.38
TOTJJB	115418129	56.00	Call	16/12/2022	15:1	<b>0.17</b>	<b>0.18</b>	28.86	0.33	6.16	17.38	0.45
TOTHJB	115418128	60.00	Call	17/03/2023	15:1	<b>0.14</b>	<b>0.15</b>	28.22	0.26	5.84	24.48	0.57

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TOZOJB	115418127	50.00	Put	17/06/2022	15:1	0.27	0.28	31.52	-0.50	-5.92	8.42	-0.30
TOZPJB	114377003	44.00	Put	18/03/2022	12:1	0.03	0.04	43.94	-0.11	-11.79	12.98	-1.06
TOZJJB	114377006	44.00	Call	18/03/2022	12:1	0.55	0.56	43.94	0.89	6.60	1.42	0.14
TOZIJB	114377005	48.00	Call	17/06/2022	12:1	0.37	0.38	32.45	0.60	6.62	5.10	0.20
TOZHJB	114377004	53.00	Call	17/03/2023	12:1	0.32	0.33	29.04	0.43	5.46	13.90	0.28
TOZBJB	114374547	45.00	Put	17/06/2022	5:1	0.38	0.39	34.33	-0.28	-7.29	13.92	-0.18
TOTWJB	114373979	45.00	Call	16/12/2022	5:1	1.53	1.54	31.97	0.68	4.41	5.38	0.07
TOTUJB	114373978	50.00	Call	16/12/2022	5:1	0.95	0.96	30.11	0.52	5.38	9.58	0.10
TOTTJB	114373977	53.00	Call	16/09/2022	5:1	0.57	0.58	29.59	0.40	6.90	11.78	0.13
TOTSJB	114373976	47.00	Call	16/09/2022	5:1	1.17	1.18	31.68	0.63	5.30	5.78	0.08
TOTRJB	114373975	50.00	Call	17/06/2022	5:1	0.67	0.68	31.52	0.51	7.46	6.78	0.10
TOTIJB	114373974	45.00	Call	17/06/2022	5:1	1.31	1.32	34.33	0.74	5.59	3.18	0.07
TOTDJB	114373973	47.00	Call	18/03/2022	5:1	0.79	0.80	38.45	0.75	9.42	1.98	0.07
TOTFJB	113573499	41.00	Call	17/03/2023	12:1	0.92	0.93	33.17	0.78	3.49	4.30	0.15
TOTEJB	113573498	47.00	Call	17/03/2023	12:1	0.57	0.58	30.58	0.61	4.37	7.90	0.20
TOTLJB	113573497	41.00	Put	18/03/2022	12:1	0.01	0.02	52.51	-0.06	-12.20	18.50	-2.05
TOTOJB	113573496	36.00	Put	18/03/2022	12:1	0.01	0.02	72.05	-0.03	-6.27	28.47	-4.20
TOTAJB	112417003	36.00	Call	16/09/2022	10:1	1.50	1.51	39.83	0.93	3.08	2.18	0.11
TOTCJB	112003375	48.00	Call	16/12/2022	10:1	0.58	0.59	30.76	0.58	4.93	7.78	0.17
TOZEJB	110676438	38.00	Call	17/06/2022	15:1	0.86	0.87	41.64	0.93	3.56	2.08	0.16
TOZDJB	110676437	44.00	Call	17/06/2022	15:1	0.49	0.50	35.11	0.78	5.18	2.98	0.19
TOZCJB	110676436	41.00	Call	16/09/2022	15:1	0.69	0.70	35.29	0.83	3.94	2.98	0.18
TOZAJB	110676435	47.00	Call	16/09/2022	15:1	0.38	0.39	31.68	0.63	5.35	5.68	0.24
TOTYJB	110676434	38.00	Call	16/12/2022	15:1	0.88	0.89	36.23	0.87	3.26	2.68	0.17
TOTXJB	110676433	44.00	Call	16/12/2022	15:1	0.55	0.56	32.44	0.71	4.22	4.78	0.21
TOTVJB	59767196	41.00	Call	18/03/2022	15:1	0.64	0.65	52.51	0.94	4.83	1.48	0.16
TOTKJB	59767195	46.00	Call	18/03/2022	15:1	0.32	0.33	39.97	0.81	8.18	1.88	0.19
TOTGJB	59767194	36.00	Call	18/03/2022	15:1	0.99	1.00	72.05	0.97	3.24	1.98	0.15
<b>UniCredit SpA</b>		<b>Ref. 14.17</b>										
UCGGJB	115675013	14.50	Put	16/06/2022	4:1	0.46	0.47	41.94	-0.56	-4.21	10.93	-0.07
UCGFJB	115675012	18.00	Call	15/12/2022	4:1	0.16	0.17	38.53	0.27	5.54	31.85	0.15
UCGQJB	114376837	13.00	Put	17/03/2022	4:1	0.07	0.08	53.57	-0.24	-10.49	10.50	-0.17
UCGOJB	114376836	16.00	Call	15/09/2022	4:1	0.22	0.23	39.63	0.35	5.42	19.42	0.11
UCGKJB	114376835	16.00	Call	16/03/2023	4:1	0.36	0.37	39.65	0.43	4.08	23.38	0.09

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
UCGJJB	114376195	11.50	Put	16/06/2022	4:1	<b>0.16</b>	<b>0.17</b>	51.73	-0.23	-4.82	23.63	-0.17
UCGHJB	113841537	10.00	Put	17/03/2022	4:1	<b>0.01</b>	<b>0.02</b>	82.62	-0.03	-5.88	30.01	-1.15
UCGEJB	113841536	13.00	Call	16/03/2023	4:1	<b>0.71</b>	<b>0.72</b>	43.08	0.63	3.12	12.08	0.06
UCGDJB	113573446	14.50	Call	16/06/2022	4:1	<b>0.26</b>	<b>0.27</b>	41.94	0.48	6.35	9.97	0.08
UCGBJB	113573445	14.50	Call	15/12/2022	4:1	<b>0.43</b>	<b>0.44</b>	41.29	0.51	4.13	14.77	0.08
UCGLJB	111171712	13.00	Call	17/03/2022	4:1	<b>0.38</b>	<b>0.39</b>	53.57	0.76	6.93	2.77	0.05
UCGCJB	110797149	9.00	Call	16/06/2022	4:1	<b>1.39</b>	<b>1.40</b>	65.45	0.95	2.40	3.05	0.04
UCGAJB	110797148	9.00	Call	15/12/2022	4:1	<b>1.41</b>	<b>1.42</b>	54.32	0.91	2.26	3.61	0.04
UCGTJB	110676287	11.50	Call	16/06/2022	4:1	<b>0.79</b>	<b>0.80</b>	51.73	0.83	3.68	3.75	0.05
UCGSJB	110676286	10.00	Call	15/09/2022	4:1	<b>1.17</b>	<b>1.18</b>	53.75	0.89	2.66	3.90	0.05
UCGRJB	110676285	13.00	Call	15/09/2022	4:1	<b>0.55</b>	<b>0.56</b>	44.30	0.65	4.13	7.57	0.06
UCGPJB	110676284	11.50	Call	15/12/2022	4:1	<b>0.88</b>	<b>0.89</b>	46.83	0.76	3.02	6.30	0.05
UCGMJB	59767203	8.00	Call	17/03/2022	4:1	<b>1.62</b>	<b>1.63</b>	100.51	0.99	2.16	2.48	0.04
UCGIJB	59767202	10.00	Call	17/03/2022	4:1	<b>1.10</b>	<b>1.11</b>	82.62	0.97	3.08	1.92	0.04
<b>Unilever PLC</b>		<b>Ref. 45.78</b>										
UNABJB	115675295	45.00	Put	16/09/2022	10:1	<b>0.37</b>	<b>0.38</b>	24.69	-0.49	-5.90	9.99	-0.20
UNALJB	115675057	41.00	Put	17/06/2022	10:1	<b>0.12</b>	<b>0.13</b>	28.25	-0.26	-9.07	13.27	-0.39
UNARJB	114377257	47.00	Call	18/03/2022	8:1	<b>0.07</b>	<b>0.08</b>	25.07	0.29	21.06	4.07	0.27
UNAQJB	114377256	47.00	Call	16/09/2022	8:1	<b>0.29</b>	<b>0.30</b>	23.92	0.43	8.22	7.92	0.19
UNAOJB	114377255	48.00	Call	17/06/2022	8:1	<b>0.16</b>	<b>0.17</b>	24.05	0.34	11.59	7.83	0.23
UNANJB	114377254	49.00	Call	16/12/2022	8:1	<b>0.26</b>	<b>0.27</b>	23.27	0.36	7.64	11.76	0.22
UNAMJB	114377253	51.00	Call	16/12/2022	8:1	<b>0.19</b>	<b>0.20</b>	22.86	0.28	8.12	14.91	0.28
UNZPJB	114377252	44.00	Put	17/06/2022	8:1	<b>0.28</b>	<b>0.29</b>	26.03	-0.42	-8.24	8.95	-0.19
UNAIJB	114377002	49.00	Call	17/06/2022	10:1	<b>0.10</b>	<b>0.11</b>	23.75	0.28	11.84	9.45	0.35
UNAAJB	114376399	45.00	Call	17/03/2023	10:1	<b>0.42</b>	<b>0.43</b>	24.05	0.53	5.67	7.70	0.19
UNAHJB	113573495	45.00	Call	16/09/2022	10:1	<b>0.33</b>	<b>0.34</b>	24.69	0.54	7.21	5.73	0.19
UNAGJB	113573494	50.00	Call	17/03/2023	10:1	<b>0.21</b>	<b>0.22</b>	22.73	0.34	7.08	14.04	0.29
UNAFJB	113573493	55.00	Call	17/03/2023	10:1	<b>0.09</b>	<b>0.10</b>	22.05	0.19	8.80	22.34	0.52
UNAPJB	113573492	44.00	Put	18/03/2022	10:1	<b>0.07</b>	<b>0.08</b>	27.67	-0.32	-18.42	5.63	-0.31
UNZOJB	112003372	54.00	Call	18/03/2022	10:1	<b>0.00</b>	<b>0.01</b>	27.16	0.01	2.45	18.21	17.01
UNZBJB	110676400	47.00	Call	17/06/2022	10:1	<b>0.17</b>	<b>0.18</b>	24.43	0.41	10.39	6.61	0.24
UNAYJB	110676399	53.00	Call	17/06/2022	10:1	<b>0.03</b>	<b>0.04</b>	23.19	0.11	12.98	16.66	0.88
UNAXJB	110676398	50.00	Call	16/09/2022	10:1	<b>0.12</b>	<b>0.13</b>	23.09	0.29	10.12	12.07	0.35
UNAVJB	110676397	56.00	Call	16/09/2022	10:1	<b>0.04</b>	<b>0.05</b>	22.43	0.10	9.28	23.43	0.99

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
UNATJB	110676395	53.00	Call	16/12/2022	10:1	0.10	0.11	22.57	0.22	9.10	18.19	0.46
UNAUJB	110676396	47.00	Call	16/12/2022	10:1	0.29	0.30	23.80	0.44	6.79	9.23	0.22
UNASJB	110676394	58.00	Call	16/12/2022	10:1	0.04	0.05	22.27	0.11	9.66	27.80	0.95
UNAKJB	59767179	50.00	Call	18/03/2022	10:1	0.01	0.02	25.21	0.07	15.82	9.65	1.52
UNADJB	59767178	45.00	Call	18/03/2022	10:1	0.14	0.15	26.45	0.56	16.99	1.58	0.18
<b>Volkswagen AG</b>		<b>Ref. 190.26</b>										
VOWDJB	115675294	190.00	Put	17/06/2022	75:1	0.29	0.30	39.21	-0.52	-4.37	11.96	-1.45
VOWSJB	115675132	160.00	Put	17/06/2022	75:1	0.10	0.11	40.80	-0.23	-5.42	20.24	-3.19
VOYCJB	114377278	175.00	Call	18/03/2022	50:1	0.37	0.38	44.54	0.79	7.88	1.97	0.64
VOYBJB	114377277	175.00	Call	16/09/2022	50:1	0.54	0.55	37.92	0.66	4.60	6.43	0.75
VOYRJB	114377276	160.00	Put	17/06/2022	50:1	0.14	0.15	40.80	-0.23	-5.96	19.85	-2.13
VOZOJB	114376398	165.00	Call	17/06/2022	75:1	0.43	0.44	40.14	0.79	4.54	4.07	0.95
VOZNJB	114376397	165.00	Call	16/12/2022	75:1	0.49	0.50	37.90	0.72	3.65	6.43	1.04
VOYPJB	114376396	145.00	Put	17/06/2022	75:1	0.06	0.07	44.01	-0.14	-5.02	26.55	-5.42
VOZKJB	114376283	170.00	Call	16/09/2022	75:1	0.40	0.41	38.17	0.71	4.38	5.51	1.06
VOZLJB	114376284	170.00	Call	17/03/2023	75:1	0.47	0.48	36.92	0.67	3.53	8.27	1.12
VOZJJB	114374607	200.00	Put	18/03/2022	75:1	0.21	0.22	45.27	-0.65	-7.49	3.55	-1.15
VOZFB	114374546	180.00	Put	17/06/2022	50:1	0.29	0.30	39.19	-0.42	-5.31	13.28	-1.19
VOZCJB	114373971	240.00	Call	16/12/2022	50:1	0.17	0.18	36.88	0.26	5.52	30.87	1.91
VOZBJB	114373970	200.00	Call	16/12/2022	50:1	0.37	0.38	36.59	0.47	4.70	15.11	1.07
VOZAJB	114373969	260.00	Call	16/09/2022	50:1	0.08	0.09	39.45	0.15	6.46	39.02	3.27
VOWRJB	114373967	240.00	Call	17/06/2022	50:1	0.07	0.08	42.09	0.17	7.98	28.25	2.98
VOWTJB	114373968	220.00	Call	16/09/2022	50:1	0.19	0.20	37.95	0.32	6.05	20.89	1.57
VOWQJB	114373966	200.00	Call	17/06/2022	50:1	0.23	0.24	39.46	0.44	6.93	11.43	1.14
VOWHJB	114373965	220.00	Call	18/03/2022	50:1	0.03	0.04	49.52	0.13	12.78	16.68	3.72
VOWOJB	113573491	190.00	Call	17/06/2022	75:1	0.21	0.22	39.21	0.54	6.21	8.54	1.39
VOWNJB	113573490	200.00	Call	17/03/2023	75:1	0.28	0.29	35.84	0.48	4.23	16.55	1.55
VOWKJB	113573489	240.00	Call	17/03/2023	75:1	0.14	0.15	35.74	0.29	4.96	32.06	2.56
VOWPJB	113573487	170.00	Put	18/03/2022	75:1	0.03	0.04	45.95	-0.15	-9.63	12.23	-4.94
VOWBJB	112417002	200.00	Call	16/09/2022	100:1	0.16	0.17	37.64	0.45	5.08	14.05	2.20
VOWAJB	112417001	190.00	Call	16/12/2022	100:1	0.22	0.23	36.76	0.54	4.44	11.95	1.86
VOWCJB	112003370	220.00	Call	17/06/2022	100:1	0.07	0.08	40.50	0.27	6.50	19.84	3.66
VOZZJB	110676393	300.00	Call	17/06/2022	100:1	0.01	0.02	48.35	0.05	4.62	58.73	20.58
VOZXJB	110676392	240.00	Call	17/06/2022	100:1	0.04	0.05	42.09	0.17	6.38	28.77	5.96

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
VOZWJB	110676391	350.00	Call	17/06/2022	100:1	0.00	0.01	51.36	0.02	2.68	84.64	54.69
VOZVJB	110676390	240.00	Call	16/09/2022	100:1	0.06	0.07	38.58	0.22	5.97	29.82	4.55
VOZUJB	110676389	280.00	Call	16/09/2022	100:1	0.03	0.04	40.51	0.11	5.15	49.27	9.24
VOZSJB	110676387	220.00	Call	16/12/2022	100:1	0.11	0.12	36.57	0.35	5.58	21.94	2.84
VOZTJB	110676388	320.00	Call	16/09/2022	100:1	0.01	0.02	42.58	0.06	4.52	69.45	17.53
VOWWJB	110676385	300.00	Call	16/12/2022	100:1	0.03	0.04	39.13	0.11	5.31	59.78	8.96
VOZQJB	110676386	260.00	Call	16/12/2022	100:1	0.06	0.07	37.45	0.19	5.27	40.33	5.16
VOZIJB	110182797	280.00	Call	18/03/2022	100:1	0.00	0.01	65.31	0.01	2.00	47.75	86.43
VOZEJB	110182794	330.00	Call	18/03/2022	100:1	0.00	0.01	68.05	0.00	0.15	74.03	141.74
VOWYJB	110182782	220.00	Call	18/03/2022	100:1	0.02	0.03	49.52	0.13	9.83	17.00	7.44
VOWXJB	110182781	260.00	Call	18/03/2022	100:1	0.00	0.01	61.35	0.03	4.45	37.23	38.91
VOWGJB	59767177	170.00	Call	18/03/2022	75:1	0.31	0.32	45.95	0.85	6.72	1.97	0.88
VOWEJB	59767176	200.00	Call	18/03/2022	75:1	0.07	0.08	45.27	0.35	11.10	8.27	2.14

## Equity - USD

Advanced Micro Devices Inc		Ref. 117.56										
AMDBJB	115675179	90.00	Put	17/06/2022	50:1	0.09	0.10	65.11	-0.18	-4.19	27.70	-2.81
AMDCJB	115675069	130.00	Call	17/03/2023	100:1	0.20	0.21	52.79	0.55	3.09	28.45	1.81
AMDRJB	115675068	120.00	Put	17/06/2022	100:1	0.16	0.17	59.08	-0.46	-3.16	12.39	-2.19
AMYMJB	114377249	160.00	Call	17/06/2022	20:1	0.18	0.19	56.68	0.21	6.56	39.33	0.94
AMYJJB	114377248	180.00	Call	16/09/2022	20:1	0.21	0.22	53.83	0.20	5.42	56.86	0.99
AMYIJB	114377104	180.00	Call	17/06/2022	80:1	0.02	0.03	57.16	0.12	6.04	55.15	6.48
AMYHJB	114377103	180.00	Call	16/12/2022	100:1	0.07	0.08	52.79	0.27	3.90	59.92	3.77
AMYGJB	114377102	200.00	Call	16/09/2022	100:1	0.03	0.04	54.39	0.14	4.14	73.53	7.10
AMYFJB	114377101	160.00	Call	17/03/2023	100:1	0.13	0.14	52.34	0.40	3.33	48.01	2.52
AMYEJB	114377100	200.00	Call	17/03/2023	100:1	0.07	0.08	52.52	0.25	3.69	76.93	3.99
AMYAJB	114374606	130.00	Put	18/03/2022	50:1	0.28	0.29	61.04	-0.72	-5.80	1.75	-0.70
AMZWJB	114374605	160.00	Call	16/09/2022	50:1	0.13	0.14	53.62	0.29	4.93	42.06	1.70
AMDYJB	114374511	130.00	Put	17/06/2022	20:1	1.04	1.05	57.90	-0.56	-3.12	7.28	-0.36
AMDSJB	114374408	145.00	Call	18/03/2022	20:1	0.04	0.05	61.13	0.10	11.99	24.19	1.96
AMDLJB	114374407	130.00	Call	17/06/2022	20:1	0.50	0.51	57.90	0.45	5.14	19.26	0.45
AMDJJB	114374406	145.00	Call	16/09/2022	20:1	0.48	0.49	53.78	0.38	4.60	31.68	0.52
AMDFJB	114374405	130.00	Call	16/12/2022	20:1	0.86	0.87	53.19	0.52	3.55	25.38	0.38
AMDEJB	114374404	160.00	Call	16/12/2022	20:1	0.49	0.50	52.68	0.35	4.14	44.61	0.57

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AMZMJB	113573387	100.00	Put	18/03/2022	50:1	<b>0.04</b>	<b>0.05</b>	72.41	-0.16	-7.75	17.06	-3.03
AMDHJB	112417049	145.00	Call	17/06/2022	50:1	<b>0.12</b>	<b>0.13</b>	56.93	0.31	5.67	28.87	1.59
AMDGJB	112417048	145.00	Call	16/12/2022	50:1	<b>0.26</b>	<b>0.27</b>	52.81	0.43	3.76	34.82	1.16
AMXNJB	110676192	80.00	Call	18/03/2022	40:1	<b>0.88</b>	<b>0.76</b>	85.02	0.97	3.76	-6.09	0.41
AMXMJB	110676191	90.00	Call	17/06/2022	40:1	<b>0.75</b>	<b>0.76</b>	65.11	0.82	3.19	2.42	0.49
AMDXJB	110676189	80.00	Call	16/09/2022	40:1	<b>1.00</b>	<b>1.01</b>	60.30	0.87	2.52	2.42	0.46
AMDZJB	110676190	115.00	Call	17/06/2022	40:1	<b>0.38</b>	<b>0.39</b>	59.87	0.60	4.50	11.09	0.67
AMDQJB	110676188	100.00	Call	16/09/2022	40:1	<b>0.66</b>	<b>0.67</b>	57.00	0.73	3.21	7.86	0.55
AMDPJB	110676187	130.00	Call	16/09/2022	40:1	<b>0.34</b>	<b>0.35</b>	54.32	0.49	4.13	22.49	0.81
AMDKJB	110676186	90.00	Call	16/12/2022	40:1	<b>0.89</b>	<b>0.90</b>	56.13	0.79	2.59	7.18	0.50
AMDAJB	110676185	115.00	Call	16/12/2022	40:1	<b>0.56</b>	<b>0.57</b>	53.92	0.63	3.23	17.22	0.64
AMDVJB	57502161	100.00	Call	18/03/2022	50:1	<b>0.37</b>	<b>0.38</b>	72.41	0.84	5.17	1.22	0.60
AMDUJB	57502160	130.00	Call	18/03/2022	50:1	<b>0.05</b>	<b>0.06</b>	61.04	0.28	11.17	13.13	1.75
AMDMJB	57502159	160.00	Call	18/03/2022	50:1	<b>0.00</b>	<b>0.01</b>	64.30	0.04	5.99	36.70	14.01
<b>Alibaba Group Holding Ltd</b>		<b>Ref. 115.29</b>										
BABPJB	115675193	130.00	Put	16/09/2022	90:1	<b>0.28</b>	<b>0.29</b>	55.21	-0.53	-2.33	9.88	-1.71
BABOJB	115675090	115.00	Call	18/03/2022	40:1	<b>0.20</b>	<b>0.21</b>	74.47	0.54	7.46	7.03	0.74
BABLJB	115674924	100.00	Put	17/06/2022	40:1	<b>0.21</b>	<b>0.22</b>	63.67	-0.28	-3.67	20.90	-1.43
BABIJB	115417719	145.00	Put	17/06/2022	90:1	<b>0.37</b>	<b>0.38</b>	57.05	-0.71	-2.40	3.89	-1.26
BABDJB	114377459	130.00	Call	17/03/2023	90:1	<b>0.20</b>	<b>0.21</b>	53.74	0.54	3.28	29.15	1.68
BABCJB	114377449	130.00	Call	16/12/2022	40:1	<b>0.40</b>	<b>0.41</b>	53.96	0.51	3.58	26.98	0.79
BAWKJB	114376873	130.00	Call	16/09/2022	90:1	<b>0.14</b>	<b>0.15</b>	55.21	0.47	4.05	24.47	1.90
BAWJJB	114376510	130.00	Call	18/03/2022	90:1	<b>0.04</b>	<b>0.05</b>	72.28	0.29	7.36	16.66	3.13
BAWIJB	114376509	115.00	Put	17/06/2022	90:1	<b>0.15</b>	<b>0.16</b>	60.27	-0.43	-3.43	12.74	-2.10
BAWHJB	114376498	145.00	Call	18/03/2022	40:1	<b>0.02</b>	<b>0.03</b>	73.60	0.13	12.38	26.81	3.10
BAWGJB	114376497	160.00	Call	17/06/2022	40:1	<b>0.07</b>	<b>0.08</b>	56.78	0.19	7.00	41.56	2.06
BAWEJB	114376495	145.00	Call	16/09/2022	40:1	<b>0.22</b>	<b>0.23</b>	53.98	0.36	4.57	33.75	1.10
BAWFJB	114376496	130.00	Put	17/06/2022	40:1	<b>0.55</b>	<b>0.56</b>	58.11	-0.58	-2.99	6.67	-0.69
BAWDJB	114376494	130.00	Call	17/06/2022	40:1	<b>0.22</b>	<b>0.23</b>	58.11	0.42	5.29	20.74	0.95
BAWCJB	114376493	160.00	Call	16/12/2022	40:1	<b>0.22</b>	<b>0.23</b>	52.10	0.33	4.15	46.76	1.21
BAXUJB	114376350	145.00	Call	17/06/2022	90:1	<b>0.06</b>	<b>0.07</b>	57.05	0.29	5.34	31.23	3.08
BAXTJB	114376349	145.00	Call	16/12/2022	90:1	<b>0.13</b>	<b>0.14</b>	52.83	0.41	3.79	36.70	2.18
BAXSJB	114374848	180.00	Call	17/06/2022	40:1	<b>0.03</b>	<b>0.04</b>	57.31	0.11	8.04	57.52	3.58
BAXOJB	114374520	180.00	Put	17/06/2022	40:1	<b>1.53</b>	<b>1.54</b>	57.31	-0.89	-1.67	-2.70	-0.45

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BAXMJB	114374309	180.00	Call	18/03/2022	40:1	0.00	0.01	85.14	0.03	5.25	56.61	15.69
BAXLJB	114374308	200.00	Call	17/06/2022	40:1	0.02	0.03	58.59	0.07	6.35	74.52	6.05
BAXKJB	114374307	225.00	Call	16/09/2022	40:1	0.03	0.04	53.51	0.07	5.32	96.55	5.41
BABNJB	114374306	200.00	Call	16/12/2022	40:1	0.10	0.11	51.47	0.18	4.62	77.29	2.27
BABKJB	113841530	130.00	Put	18/03/2022	90:1	0.18	0.19	72.28	-0.71	-4.81	2.07	-1.26
BABJJB	113841529	160.00	Call	16/09/2022	90:1	0.06	0.07	53.25	0.27	5.00	44.24	3.29
BABFJB	113841528	160.00	Call	17/03/2023	90:1	0.13	0.14	52.13	0.38	3.47	49.71	2.37
BAYKJB	113573379	160.00	Call	18/03/2022	90:1	0.00	0.02	77.41	0.06	4.99	39.95	15.39
BAYHJB	113573378	180.00	Call	16/12/2022	90:1	0.06	0.07	51.59	0.24	4.43	61.59	3.72
BABSJB	112951197	160.00	Put	18/03/2022	90:1	0.46	0.47	77.41	-0.94	-2.57	-2.09	-0.96
BABRJB	112951196	180.00	Call	17/06/2022	90:1	0.02	0.03	57.31	0.11	4.77	58.47	8.07
BABMJB	112951195	200.00	Call	16/09/2022	90:1	0.02	0.03	52.93	0.12	5.16	75.82	7.45
BABHJB	112951194	200.00	Call	17/03/2023	90:1	0.07	0.08	51.22	0.23	3.65	79.72	3.95
BABGJB	112417108	200.00	Call	18/03/2022	90:1	0.00	0.01	91.72	0.01	1.43	74.33	73.26
BABXJB	111172134	225.00	Call	16/12/2022	90:1	0.03	0.04	51.71	0.12	3.83	98.28	7.52
BABWJB	111171800	250.00	Call	17/03/2023	90:1	0.03	0.04	51.16	0.12	3.86	119.97	7.46
BABBJB	111171689	225.00	Call	17/06/2022	90:1	0.00	0.01	60.90	0.04	4.36	96.02	24.04
BABAJB	110797041	250.00	Call	16/09/2022	90:1	0.00	0.01	54.44	0.05	4.64	117.86	19.11
BAZIJB	110183074	280.00	Call	17/06/2022	90:1	0.00	0.01	66.37	0.01	1.65	143.72	63.61
BAZHJB	110183073	310.00	Call	16/09/2022	90:1	0.00	0.01	56.24	0.02	2.00	169.75	52.51
BABYJB	110183072	280.00	Call	16/12/2022	90:1	0.01	0.02	53.19	0.06	3.43	144.51	15.99
BABUJB	110183071	350.00	Call	16/12/2022	90:1	0.00	0.01	55.27	0.03	2.31	204.68	35.72
BABEJB	59104304	250.00	Call	18/03/2022	90:1	0.00	0.01	99.34	0.00	0.19	117.70	136.51
BABTJB	58705334	400.00	Call	18/03/2022	90:1	0.00	0.01	99.98	0.00	0.00	247.81	286.51
BABVJB	58705335	310.00	Call	18/03/2022	90:1	0.00	0.01	99.98	0.00	0.01	169.75	196.51
<b>Amazon.com Inc</b>		<b>Ref. 3,042.20</b>										
AMXTJB	115674926	2,800.00	Put	16/09/2022	500:1	0.38	0.39	37.33	-0.32	-5.06	14.37	-15.42
AMXHJB	115674925	3,300.00	Call	16/12/2022	500:1	0.53	0.54	33.92	0.47	5.34	17.35	10.55
AMXGJB	115417976	3,100.00	Call	16/09/2022	1,000:1	0.29	0.30	35.42	0.54	5.46	11.76	18.58
AMXFJB	115417975	3,300.00	Call	17/03/2023	1,000:1	0.32	0.33	33.96	0.50	4.61	19.32	19.98
AMXEJB	115417974	3,300.00	Call	16/09/2022	1,000:1	0.21	0.22	34.46	0.44	6.08	15.71	22.73
AMXCJB	115417973	3,000.00	Call	17/06/2022	1,000:1	0.26	0.27	37.18	0.58	6.49	7.49	17.37
AMXBJB	115417972	2,800.00	Put	18/03/2022	1,000:1	0.05	0.06	44.55	-0.21	-10.83	9.93	-46.82
AMXAJB	115417939	3,000.00	Call	18/03/2022	1,000:1	0.14	0.15	39.66	0.58	11.70	3.54	17.34

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AMYZJB	115417938	2,800.00	Put	17/06/2022	1,000:1	0.14	0.15	39.11	-0.31	-6.25	12.89	-32.43
AMYWJB	115417937	3,200.00	Call	16/12/2022	1,000:1	0.30	0.31	34.28	0.52	5.06	15.38	19.41
AMYUJB	115417935	3,000.00	Call	17/06/2022	500:1	0.51	0.52	37.18	0.58	6.74	7.16	8.69
AMYVJB	115417936	3,200.00	Call	18/03/2022	500:1	0.10	0.11	36.34	0.31	17.15	6.99	16.13
AMPYJB	115417933	3,200.00	Put	16/09/2022	500:1	0.73	0.74	34.90	-0.52	-4.27	6.98	-9.63
AMYTJB	115417934	3,200.00	Call	16/09/2022	500:1	0.49	0.50	34.90	0.49	5.95	13.40	10.23
AMZTJB	115417720	3,200.00	Put	17/06/2022	1,000:1	0.30	0.31	35.62	-0.56	-5.47	5.00	-17.93
AMZQJB	114377452	3,000.00	Put	17/06/2022	500:1	0.41	0.42	37.18	-0.43	-6.20	8.29	-11.69
AMZGJB	114377451	3,200.00	Put	17/06/2022	500:1	0.60	0.61	35.62	-0.56	-5.56	4.84	-8.96
AMZCJB	114377450	3,500.00	Call	16/12/2022	500:1	0.40	0.41	33.34	0.39	5.85	21.79	12.69
AMYCJB	114374849	3,500.00	Call	17/06/2022	500:1	0.16	0.17	34.18	0.27	9.62	17.84	18.59
AMZVJB	114374528	3,500.00	Put	17/06/2022	500:1	0.99	1.00	34.18	-0.74	-4.49	1.39	-6.78
AMZUJB	114374521	3,600.00	Put	16/09/2022	500:1	1.23	1.24	33.53	-0.71	-3.47	2.04	-7.07
AMZSJB	114374315	3,600.00	Call	18/03/2022	500:1	0.01	0.02	36.30	0.04	12.89	18.63	131.15
AMZLJB	114374313	3,600.00	Call	16/09/2022	500:1	0.24	0.25	33.53	0.31	7.43	22.44	16.37
AMZPJB	114374314	4,000.00	Call	17/06/2022	500:1	0.04	0.05	33.61	0.09	10.98	32.31	55.43
AMZIJB	114374312	4,200.00	Call	16/09/2022	500:1	0.07	0.08	33.01	0.13	9.61	39.37	39.59
AMZFJB	114374311	4,000.00	Call	16/12/2022	500:1	0.20	0.21	32.56	0.23	6.67	34.94	21.72
AMZDJB	113841534	3,000.00	Put	18/03/2022	1,000:1	0.10	0.11	39.66	-0.42	-11.71	5.00	-23.61
AMZBJB	113841533	3,200.00	Call	17/06/2022	1,000:1	0.16	0.17	35.62	0.45	8.00	10.78	22.38
AMZKJB	112951200	3,500.00	Put	18/03/2022	1,000:1	0.43	0.44	35.60	-0.94	-6.47	-0.59	-10.69
AMZJJB	112416976	4,300.00	Call	17/03/2023	1,000:1	0.10	0.11	32.52	0.21	5.81	44.96	47.60
AMZHJB	112416819	4,100.00	Call	17/03/2023	1,000:1	0.12	0.13	32.63	0.25	5.96	39.04	39.29
AMZOJB	111172136	3,700.00	Call	17/03/2023	1,000:1	0.20	0.21	33.09	0.37	5.29	28.53	27.38
AMZNJB	111172135	3,900.00	Call	17/03/2023	1,000:1	0.16	0.17	32.81	0.31	5.48	33.78	32.65
AMZEJB	111171801	3,500.00	Call	17/03/2023	1,000:1	0.24	0.25	33.46	0.43	5.24	23.27	23.23
AMXLJB	110676062	3,600.00	Call	17/06/2022	1,000:1	0.06	0.07	33.90	0.22	9.57	20.64	45.39
AMYYJB	110676061	4,200.00	Call	17/06/2022	1,000:1	0.01	0.02	33.87	0.06	7.81	38.78	177.00
AMYNJB	110183082	4,000.00	Call	16/09/2022	1,000:1	0.05	0.06	33.02	0.17	8.72	33.46	58.16
AMYXJB	110676060	3,500.00	Call	16/09/2022	1,000:1	0.15	0.16	33.78	0.35	6.61	20.31	28.77
AMYLJB	110183081	3,600.00	Call	16/12/2022	1,000:1	0.17	0.18	33.11	0.36	6.03	24.25	28.03
AMYKJB	110183080	4,200.00	Call	16/12/2022	1,000:1	0.07	0.08	32.46	0.18	6.91	40.69	55.00
AMZRJB	59767064	3,500.00	Call	18/03/2022	1,000:1	0.01	0.02	35.60	0.07	12.75	15.57	149.11
AMZAJB	58705631	5,000.00	Call	18/03/2022	1,000:1	0.00	0.01	44.04	0.00	0.00	64.72	1,977.80

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AMZXJB	58705338	4,500.00	Call	18/03/2022	1,000:1	0.00	0.01	43.88	0.00	0.08	48.28	1,477.80
AMZYJB	58705339	4,000.00	Call	18/03/2022	1,000:1	0.00	0.01	41.09	0.01	1.43	31.85	977.80
<b>Apple Inc</b>		<b>Ref. 166.30</b>										
AAZXJB	114376906	190.00	Call	17/06/2022	25:1	0.13	0.14	30.01	0.24	11.53	16.36	1.03
AAZYJB	114376907	195.00	Call	18/03/2022	25:1	0.00	0.01	30.21	0.02	10.87	17.45	11.77
AAZWJB	114376905	190.00	Put	17/06/2022	25:1	1.01	1.02	30.01	-0.76	-4.96	1.08	-0.33
AAZVJB	114376904	195.00	Call	16/09/2022	25:1	0.22	0.23	30.58	0.29	8.33	20.72	0.87
AAZTJB	114376902	210.00	Call	16/12/2022	25:1	0.21	0.22	30.43	0.25	7.48	29.59	1.01
AAZUJB	114376903	190.00	Call	16/12/2022	25:1	0.39	0.40	31.27	0.38	6.34	20.26	0.66
AAZSJB	114376883	170.00	Put	18/03/2022	50:1	0.13	0.14	29.98	-0.60	-14.21	1.98	-0.84
AAZRJB	114376882	175.00	Put	17/06/2022	50:1	0.31	0.32	31.80	-0.58	-6.00	4.39	-0.87
AAZPJB	114376880	190.00	Call	16/09/2022	50:1	0.13	0.14	30.88	0.33	7.85	18.46	1.51
AAZQJB	114376881	195.00	Call	17/06/2022	50:1	0.04	0.05	29.71	0.19	12.92	18.76	2.57
AAZOJB	114376879	195.00	Call	16/12/2022	50:1	0.16	0.17	31.01	0.34	6.74	22.37	1.45
AAZMJB	114376877	210.00	Call	16/09/2022	50:1	0.06	0.07	30.06	0.18	8.73	28.38	2.72
AAZNJB	114376878	210.00	Call	17/03/2023	50:1	0.15	0.16	30.85	0.30	6.17	31.09	1.69
AAZLJB	114376499	170.00	Put	17/06/2022	25:1	0.52	0.53	32.73	-0.51	-6.40	5.74	-0.49
AAZKJB	114376352	155.00	Put	17/06/2022	50:1	0.15	0.16	36.40	-0.33	-6.77	11.61	-1.54
AAZJJB	114376351	190.00	Call	17/03/2023	50:1	0.25	0.26	31.67	0.42	5.36	22.07	1.19
AAZIJB	114374522	150.00	Put	17/06/2022	25:1	0.25	0.26	37.74	-0.27	-7.02	13.71	-0.91
AAZGJB	114374322	155.00	Call	18/03/2022	25:1	0.49	0.50	37.57	0.78	10.44	0.72	0.32
AAPTJB	114374321	150.00	Call	17/06/2022	25:1	0.85	0.86	37.74	0.73	5.62	3.13	0.34
AAPRJB	114374320	170.00	Call	17/06/2022	25:1	0.39	0.40	32.73	0.49	8.20	8.24	0.51
AAPQJB	114374319	155.00	Call	16/09/2022	25:1	0.86	0.87	35.05	0.66	5.06	6.28	0.38
AAPOBJB	114374318	175.00	Call	16/09/2022	25:1	0.47	0.48	32.19	0.47	6.54	12.45	0.53
AAPMJB	114374317	170.00	Call	16/12/2022	25:1	0.68	0.69	32.81	0.54	5.21	12.60	0.46
AAPCJB	113841535	130.00	Put	18/03/2022	50:1	0.01	0.02	52.95	-0.03	-5.95	22.31	-17.47
AAPVJB	112417109	150.00	Put	18/03/2022	50:1	0.02	0.03	40.44	-0.14	-16.06	10.70	-3.45
AAPNJB	112416823	175.00	Call	17/06/2022	50:1	0.14	0.15	31.80	0.43	9.44	9.74	1.17
AAPIJB	112416822	170.00	Call	16/09/2022	50:1	0.28	0.29	32.79	0.52	5.98	10.94	0.96
AAPHJB	112416821	175.00	Call	16/12/2022	50:1	0.30	0.31	32.35	0.50	5.37	14.55	1.00
AAPFJB	112416820	170.00	Call	17/03/2023	50:1	0.40	0.41	32.95	0.56	4.52	14.55	0.90
AAPBJB	111171802	150.00	Call	17/03/2023	50:1	0.59	0.60	34.82	0.69	3.84	8.24	0.72
AAZAJB	110676069	135.00	Call	17/06/2022	50:1	0.64	0.65	42.08	0.84	4.32	0.72	0.59

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
AAPZJB	110676067	155.00	Call	17/06/2022	50:1	0.36	0.37	36.40	0.68	6.08	4.33	0.74
AAPYJB	110676066	130.00	Call	16/09/2022	50:1	0.76	0.77	39.83	0.84	3.63	1.32	0.60
AAPXJB	110676065	150.00	Call	16/09/2022	50:1	0.48	0.49	35.90	0.70	4.78	4.93	0.71
AAPWJB	110676064	135.00	Call	16/12/2022	50:1	0.75	0.76	37.36	0.79	3.47	4.03	0.63
AAPUJB	110676063	155.00	Call	16/12/2022	50:1	0.48	0.49	34.50	0.66	4.47	7.94	0.76
AAPKJB	110182636	130.00	Call	18/03/2022	50:1	0.68	0.61	52.95	0.97	5.30	-3.49	0.51
AAPDJB	58705633	190.00	Call	18/03/2022	50:1	0.00	0.01	28.91	0.04	11.60	14.58	13.03
AAPJJB	58705340	150.00	Call	18/03/2022	50:1	0.32	0.33	40.44	0.85	8.62	0.12	0.58
AAPSJB	58705341	170.00	Call	18/03/2022	50:1	0.06	0.07	29.98	0.40	19.12	4.33	1.24
<b>AT&amp;T Inc</b>		<b>Ref. 23.82</b>										
ATTNJB	115417917	30.00	Call	17/06/2022	3:1	0.06	0.07	31.53	0.09	10.60	26.83	0.32
ATTHJB	115417916	26.00	Put	17/06/2022	3:1	1.00	1.01	29.59	-0.72	-5.64	3.57	-0.04
ATTFJB	115417915	30.00	Call	16/12/2022	3:1	0.20	0.21	30.35	0.21	7.88	28.59	0.14
ATTBJB	115417710	26.00	Put	17/06/2022	8:1	0.38	0.39	29.59	-0.72	-5.48	3.95	-0.11
ATZMJB	114376886	22.00	Call	16/12/2022	3:1	0.98	0.99	31.88	0.65	5.18	4.83	0.05
ATZLJB	114376885	22.00	Call	17/06/2022	3:1	0.78	0.79	32.74	0.71	7.13	2.31	0.04
ATZKJB	114376855	20.00	Put	18/03/2022	5:1	0.02	0.03	49.14	-0.07	-11.36	16.67	-0.70
ATZHJB	114376854	22.00	Call	17/06/2022	5:1	0.47	0.48	32.74	0.71	7.04	2.43	0.07
ATZGJB	114376853	22.00	Call	16/12/2022	5:1	0.59	0.60	31.88	0.65	5.13	4.95	0.08
ATZFJB	114376502	22.00	Put	17/06/2022	5:1	0.19	0.20	32.74	-0.34	-8.04	11.84	-0.15
ATZEJB	114376484	24.00	Call	18/03/2022	3:1	0.21	0.22	31.63	0.48	17.28	3.53	0.06
ATZDJB	114376483	22.00	Put	17/06/2022	3:1	0.33	0.34	32.74	-0.34	-7.88	11.92	-0.09
ATZCJB	114376329	24.00	Call	18/03/2022	5:1	0.13	0.14	31.63	0.48	16.30	3.69	0.10
ATZBJB	114376204	24.00	Call	16/09/2022	3:1	0.55	0.56	30.25	0.50	7.12	7.81	0.06
ATZAJB	114376154	24.00	Call	16/09/2022	5:1	0.33	0.34	30.25	0.50	7.03	7.89	0.10
ATTZJB	114376153	24.00	Call	17/03/2023	5:1	0.46	0.47	30.79	0.52	5.29	10.62	0.10
ATTXJB	114374591	26.00	Call	17/06/2022	5:1	0.12	0.13	29.59	0.30	10.85	11.88	0.17
ATTWJB	114374590	26.00	Call	16/12/2022	5:1	0.26	0.27	29.88	0.39	6.83	14.82	0.13
ATTQJB	114374499	24.00	Put	17/06/2022	3:1	0.60	0.61	30.43	-0.53	-6.90	6.93	-0.06
ATTMJB	114374452	26.00	Call	18/03/2022	3:1	0.04	0.05	31.60	0.15	23.37	9.78	0.20
ATTJJB	114374450	26.00	Call	17/06/2022	3:1	0.20	0.21	29.59	0.30	11.20	11.80	0.10
ATTKJB	114374451	28.00	Call	18/03/2022	3:1	0.02	0.03	38.24	0.05	14.09	17.93	0.56
ATTGJB	114374449	28.00	Call	16/09/2022	3:1	0.20	0.21	29.85	0.24	8.97	20.19	0.13
ATTEJB	114374448	26.00	Call	16/12/2022	3:1	0.44	0.45	29.88	0.39	6.83	14.82	0.08

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ATTDJB	113841507	24.00	Put	18/03/2022	5:1	0.16	0.17	31.63	-0.52	-14.60	2.81	-0.10
ATTAJB	113841506	28.00	Call	17/03/2023	5:1	0.23	0.24	30.20	0.32	6.37	22.59	0.16
ATTLJB	111172129	28.00	Call	16/09/2022	8:1	0.07	0.08	29.85	0.24	8.83	20.24	0.34
ATTUJB	110183012	34.00	Call	17/06/2022	8:1	0.01	0.02	36.83	0.04	6.49	43.41	1.84
ATTVJB	110183013	30.00	Call	17/06/2022	8:1	0.02	0.03	31.53	0.09	9.27	26.95	0.86
ATTSJB	110183011	32.00	Call	16/09/2022	8:1	0.03	0.04	31.53	0.11	8.09	35.68	0.74
ATTPJB	110183010	36.00	Call	16/09/2022	8:1	0.01	0.02	33.95	0.06	6.90	51.94	1.44
ATTOJB	110183009	30.00	Call	16/12/2022	8:1	0.07	0.08	30.35	0.21	7.76	28.63	0.38
ATTIJB	110183008	34.00	Call	16/12/2022	8:1	0.04	0.05	32.41	0.12	7.17	44.42	0.66
ATTCJB	59104713	28.00	Call	18/03/2022	8:1	0.00	0.01	38.24	0.05	14.41	17.92	1.50
ATTTJB	58705365	36.00	Call	18/03/2022	8:1	0.00	0.01	55.17	0.00	0.54	51.50	39.81
ATTRJB	58705364	32.00	Call	18/03/2022	8:1	0.00	0.01	53.14	0.02	4.23	34.74	4.70
<b>Baidu Inc</b>		<b>Ref. 154.43</b>										
BIDPJB	115417718	160.00	Put	17/06/2022	90:1	0.23	0.24	55.81	-0.48	-3.44	10.38	-1.87
BIDLJB	114377458	145.00	Call	18/03/2022	90:1	0.16	0.17	70.38	0.67	6.78	3.80	1.34
BIZQJB	114376901	145.00	Call	17/06/2022	40:1	0.57	0.58	57.81	0.64	4.29	8.92	0.62
BIZNJB	114376492	160.00	Call	18/03/2022	40:1	0.19	0.20	66.42	0.45	8.71	8.79	0.89
BIZMJB	114376491	145.00	Put	17/06/2022	40:1	0.34	0.35	57.81	-0.36	-3.95	15.17	-1.12
BIZLJB	114376490	160.00	Call	16/09/2022	40:1	0.53	0.54	53.46	0.55	3.96	17.59	0.72
BIZKJB	114374847	180.00	Call	16/12/2022	40:1	0.45	0.46	50.61	0.47	3.94	28.47	0.85
BIZGJB	114374595	225.00	Call	17/03/2023	90:1	0.14	0.15	49.60	0.33	3.77	54.44	2.73
BIZFJB	114374519	180.00	Put	17/06/2022	40:1	0.81	0.82	54.49	-0.64	-2.99	4.68	-0.63
BIZDJB	114374304	190.00	Call	18/03/2022	40:1	0.04	0.05	66.55	0.13	9.83	24.33	3.14
BIDZJB	114374303	225.00	Call	17/06/2022	40:1	0.07	0.08	55.34	0.15	7.11	47.77	2.71
BIDYJB	114374302	180.00	Call	17/06/2022	40:1	0.23	0.24	54.49	0.37	5.92	22.77	1.09
BIDXJB	114374301	200.00	Call	16/09/2022	40:1	0.24	0.25	51.92	0.33	5.05	35.98	1.22
BIDUJB	114374300	225.00	Call	16/12/2022	40:1	0.22	0.23	49.94	0.28	4.71	51.65	1.43
BIDSJB	113841527	160.00	Call	18/03/2022	90:1	0.08	0.09	66.42	0.45	8.60	8.85	1.99
BIDRJB	113841526	160.00	Call	17/06/2022	90:1	0.18	0.19	55.81	0.52	4.71	14.68	1.72
BIDOJB	113841525	160.00	Call	16/12/2022	90:1	0.28	0.29	51.65	0.57	3.40	20.51	1.57
BIDJJB	113841524	180.00	Call	17/03/2023	90:1	0.24	0.25	50.36	0.50	3.44	31.13	1.79
BIDMJB	112951193	145.00	Put	18/03/2022	150:1	0.05	0.06	70.38	-0.33	-5.64	11.93	-4.57
BIDCJB	112416997	180.00	Call	16/09/2022	150:1	0.10	0.11	52.45	0.43	4.04	27.24	3.47
BIDHJB	112416998	180.00	Put	18/03/2022	150:1	0.18	0.19	65.51	-0.80	-4.33	1.90	-1.88

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BIZHJB	112003434	200.00	Call	16/12/2022	150:1	0.09	0.10	50.08	0.38	3.87	39.22	3.99
BIDVJB	111171686	190.00	Call	17/06/2022	150:1	0.05	0.06	54.29	0.30	5.19	28.86	4.96
BIDIJB	111171685	225.00	Call	16/09/2022	150:1	0.04	0.05	51.75	0.23	4.64	50.55	6.66
BIDGJB	110797040	250.00	Call	17/06/2022	150:1	0.01	0.02	57.26	0.09	4.49	63.93	16.36
BIDDJB	110797039	280.00	Call	16/09/2022	150:1	0.02	0.02	52.62	0.10	4.06	83.74	15.22
BIDBJB	110797038	310.00	Call	16/12/2022	150:1	0.02	0.03	51.97	0.11	3.78	103.65	13.60
BIDAJB	110797037	250.00	Call	16/12/2022	150:1	0.04	0.05	50.22	0.21	4.31	66.74	7.16
BIZYJB	110183070	310.00	Call	17/06/2022	150:1	0.00	0.02	64.15	0.04	2.75	102.20	37.44
BIZXJB	110183069	400.00	Call	17/06/2022	150:1	0.00	0.01	71.71	0.02	1.32	160.18	97.51
BIZWJB	110183068	350.00	Call	16/09/2022	150:1	0.00	0.02	54.93	0.04	2.69	128.10	38.24
BIZVJB	110183067	400.00	Call	16/12/2022	150:1	0.01	0.02	55.90	0.05	2.90	160.86	27.99
BIZOJB	59767059	560.00	Call	18/03/2022	100:1	0.00	0.01	82.07	0.00	0.00	263.34	407.57
BIZIJB	59104520	450.00	Call	18/03/2022	100:1	0.00	0.01	82.07	0.00	0.00	192.11	297.57
BIDFJB	58705624	280.00	Call	18/03/2022	60:1	0.00	0.01	81.72	0.00	0.67	81.74	208.95
BIDEJB	58705623	350.00	Call	18/03/2022	60:1	0.00	0.01	82.07	0.00	0.02	127.07	196.77
BIDKJB	58705329	180.00	Call	18/03/2022	60:1	0.03	0.04	65.51	0.20	12.99	18.11	2.97
BIDNJB	58705330	225.00	Call	18/03/2022	60:1	0.00	0.02	74.84	0.03	5.12	46.28	20.10
<b>Boeing Co</b>		<b>Ref. 202.13</b>										
BOEMJB	114376876	200.00	Call	18/03/2022	100:1	0.11	0.12	50.27	0.56	9.41	4.88	1.79
BOEIJB	114376875	180.00	Put	17/06/2022	100:1	0.11	0.12	50.03	-0.29	-4.83	16.89	-3.48
BOEHJB	114376874	200.00	Call	16/09/2022	100:1	0.27	0.28	45.76	0.59	4.27	12.80	1.69
BOEGJB	114376165	225.00	Put	17/06/2022	100:1	0.31	0.32	45.47	-0.61	-3.88	4.52	-1.63
BOEFJB	113841532	250.00	Call	17/03/2023	100:1	0.19	0.20	42.67	0.42	4.20	33.58	2.41
BOELJB	113573382	200.00	Put	18/03/2022	100:1	0.08	0.09	50.27	-0.44	-9.91	5.51	-2.27
BOEKJB	113573381	225.00	Call	16/12/2022	100:1	0.23	0.24	43.45	0.48	4.08	23.19	2.06
BOEJJB	112951199	225.00	Call	17/06/2022	100:1	0.12	0.13	45.47	0.39	6.07	17.75	2.56
BOENJB	110797456	250.00	Call	16/09/2022	100:1	0.10	0.11	43.34	0.32	5.91	29.12	3.11
BOZIJB	110183079	280.00	Call	17/06/2022	100:1	0.03	0.04	44.98	0.12	6.29	40.50	8.03
BOZHJB	110183078	350.00	Call	17/06/2022	100:1	0.00	0.02	48.04	0.03	3.94	73.90	34.22
BOZGJB	110183077	310.00	Call	16/09/2022	100:1	0.04	0.05	43.54	0.13	5.32	55.84	7.60
BOZFB	110183076	280.00	Call	16/12/2022	100:1	0.10	0.11	42.59	0.27	4.92	43.97	3.73
BOZEJB	110183075	350.00	Call	16/12/2022	100:1	0.04	0.05	43.66	0.12	4.95	75.63	8.16
BOEAJB	59104306	250.00	Call	18/03/2022	100:1	0.00	0.01	48.95	0.05	7.20	24.38	20.04
BOZAJB	58705336	400.00	Call	18/03/2022	100:1	0.00	0.01	51.25	0.00	0.00	98.44	199.87

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
BOZBJB	58705337	310.00	Call	18/03/2022	100:1	0.00	0.01	51.25	0.00	0.12	53.91	109.87
<b>Caterpillar Inc</b>		<b>Ref. 192.84</b>										
CATKJB	115675254	180.00	Put	16/09/2022	80:1	0.18	0.19	36.61	-0.36	-4.52	14.54	-2.24
CATIJB	115417717	240.00	Put	17/06/2022	80:1	0.58	0.59	32.81	-0.87	-3.55	0.02	-0.92
CATFJB	114377457	220.00	Put	18/03/2022	80:1	0.33	0.34	34.87	-0.93	-6.56	0.02	-0.86
CATAJB	114377456	260.00	Call	17/03/2023	80:1	0.08	0.09	33.27	0.24	6.36	38.56	3.37
CATGJB	114376164	200.00	Put	17/06/2022	80:1	0.23	0.24	34.05	-0.55	-5.48	6.24	-1.47
CATCJB	113841523	220.00	Call	17/03/2023	80:1	0.19	0.20	34.00	0.42	5.01	22.38	1.93
CATJJB	113573377	180.00	Put	18/03/2022	80:1	0.03	0.04	39.67	-0.23	-13.91	8.32	-3.46
CATHJB	113573376	200.00	Call	17/06/2022	80:1	0.13	0.14	34.05	0.46	7.87	9.52	1.75
CATDJB	113573375	200.00	Call	16/12/2022	80:1	0.24	0.25	35.09	0.51	4.94	14.08	1.56
CATEJB	111172132	220.00	Call	16/09/2022	80:1	0.11	0.12	33.19	0.34	6.77	19.06	2.38
CAZIJB	110183066	240.00	Call	17/06/2022	80:1	0.03	0.04	32.81	0.13	7.99	26.11	6.04
CAZGJB	110183065	280.00	Call	17/06/2022	80:1	0.01	0.02	35.65	0.04	5.63	45.86	21.42
CAZDJB	110183064	260.00	Call	16/09/2022	80:1	0.03	0.04	32.48	0.13	7.87	36.49	6.12
CAZCJB	110183063	300.00	Call	16/09/2022	80:1	0.01	0.02	33.45	0.05	5.91	56.40	16.32
CAZBJB	110183062	240.00	Call	16/12/2022	80:1	0.10	0.11	33.33	0.28	6.05	29.02	2.90
CAZAJB	110183061	280.00	Call	16/12/2022	80:1	0.04	0.05	33.35	0.13	6.47	47.27	5.97
CATBJB	58705622	180.00	Call	18/03/2022	40:1	0.35	0.36	39.67	0.77	10.29	0.81	0.52
CATXJB	58705327	260.00	Call	18/03/2022	40:1	0.00	0.01	50.25	0.01	4.59	35.08	35.00
CATYJB	58705328	220.00	Call	18/03/2022	40:1	0.01	0.02	34.87	0.07	15.70	14.56	5.34
<b>Coca-Cola Co</b>		<b>Ref. 62.54</b>										
KOZIJB	115675253	61.00	Put	16/09/2022	15:1	0.25	0.26	23.71	-0.44	-7.03	8.70	-0.34
KOZHJB	115675251	67.00	Call	17/06/2022	5:1	0.25	0.26	21.97	0.30	14.23	9.21	0.17
KOZGJB	115674920	64.00	Call	18/03/2022	5:1	0.14	0.15	22.45	0.34	28.68	3.53	0.15
KOZFJB	115674919	67.00	Call	16/12/2022	5:1	0.57	0.58	22.74	0.39	8.41	11.77	0.13
KOZEJB	115417715	61.00	Put	18/03/2022	15:1	0.07	0.08	24.55	-0.37	-19.20	4.38	-0.41
KOJNJB	115417714	64.00	Call	17/06/2022	15:1	0.14	0.15	22.67	0.44	12.21	5.93	0.34
KOJHJB	115417713	67.00	Call	16/09/2022	15:1	0.13	0.14	22.20	0.36	10.58	10.49	0.42
KOJFJB	114377455	67.00	Call	17/03/2023	15:1	0.24	0.25	23.01	0.42	6.94	13.13	0.36
KOJBJB	114377448	61.00	Put	17/06/2022	5:1	0.52	0.53	23.87	-0.43	-10.14	6.70	-0.12
KOZDJB	114376900	64.00	Call	16/09/2022	5:1	0.63	0.64	22.78	0.47	9.10	7.45	0.11
KOZCJB	114376868	58.00	Put	17/06/2022	15:1	0.11	0.12	25.54	-0.30	-10.39	10.14	-0.50
KOZBJB	114376487	52.50	Call	18/03/2022	5:1	1.89	1.76	41.31	0.96	6.85	-1.98	0.05

The prices do not constitute a solicitation or offer and are indicative only.  
Please find important legal information at the end of this document.

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
KOZAJB	114376486	52.50	Call	16/09/2022	5:1	2.05	2.06	28.02	0.83	5.02	0.42	0.06
KOJXJB	114374862	61.00	Call	17/03/2023	15:1	0.40	0.41	24.16	0.58	5.87	7.37	0.26
KOJWJB	114374845	61.00	Call	17/06/2022	5:1	0.73	0.74	23.87	0.59	9.95	3.45	0.08
KOJTJB	114374844	55.00	Put	17/06/2022	5:1	0.21	0.22	27.69	-0.20	-11.39	13.82	-0.25
KOJPJB	114374514	50.00	Put	17/06/2022	5:1	0.11	0.12	32.57	-0.10	-10.78	21.01	-0.48
KOJMJB	114374364	58.00	Call	18/03/2022	5:1	0.90	0.91	28.66	0.87	11.94	0.02	0.06
KOJLJB	114374363	55.00	Call	17/06/2022	5:1	1.55	1.56	27.69	0.82	6.56	0.42	0.06
KOJKJB	114374362	58.00	Call	16/09/2022	5:1	1.26	1.27	24.96	0.68	6.72	2.89	0.07
KOJIJB	114374361	55.00	Call	16/12/2022	5:1	1.77	1.78	26.24	0.74	5.22	2.17	0.07
KOJGJB	114374360	61.00	Call	16/12/2022	5:1	1.06	1.07	24.02	0.58	6.74	6.09	0.09
KOJCJB	113841514	50.00	Put	18/03/2022	15:1	0.01	0.02	48.01	-0.03	-7.91	20.46	-4.65
KOJAJB	113841513	55.00	Call	17/03/2023	15:1	0.62	0.63	26.04	0.73	4.80	3.05	0.21
KOJEJB	112417235	55.00	Put	18/03/2022	15:1	0.01	0.02	34.71	-0.08	-14.34	12.58	-1.98
KOJDJB	112416983	64.00	Call	16/12/2022	15:1	0.26	0.27	23.26	0.48	7.45	8.81	0.31
KOJZJB	110183034	52.50	Call	17/06/2022	15:1	0.65	0.66	29.91	0.88	5.54	-0.22	0.17
KOJYJB	110183033	58.00	Call	17/06/2022	15:1	0.36	0.37	25.54	0.72	8.10	1.61	0.21
KOJVJB	110183032	55.00	Call	16/09/2022	15:1	0.55	0.56	26.49	0.77	5.72	1.38	0.20
KOJUJB	110183031	61.00	Call	16/09/2022	15:1	0.30	0.31	23.71	0.58	7.78	4.97	0.26
KOJSJB	110183030	52.50	Call	16/12/2022	15:1	0.71	0.72	27.46	0.80	4.62	1.22	0.19
KOJOJB	110183029	58.00	Call	16/12/2022	15:1	0.46	0.47	25.01	0.66	5.90	4.01	0.23
KOJJJB	59104717	50.00	Call	18/03/2022	15:1	0.78	0.75	48.01	0.98	5.43	-2.06	0.15
KOJRJB	58705368	61.00	Call	18/03/2022	15:1	0.15	0.16	24.55	0.67	17.52	1.38	0.22
KOJQJB	58705367	55.00	Call	18/03/2022	15:1	0.47	0.48	34.71	0.94	8.18	-0.54	0.16
<b>General Electric Co</b>		<b>Ref. 94.70</b>										
GEJCJB	115417968	100.00	Put	17/06/2022	40:1	0.27	0.28	39.32	-0.55	-4.67	6.23	-0.72
GEZWJB	114376871	92.00	Call	18/03/2022	50:1	0.10	0.11	44.83	0.62	10.70	2.96	0.80
GEZYJB	114376870	92.00	Put	18/03/2022	50:1	0.06	0.07	44.83	-0.38	-10.26	6.55	-1.32
GEZHJB	114376869	100.00	Call	16/12/2022	50:1	0.20	0.21	38.18	0.52	4.70	16.68	0.96
GEJYJB	114376488	100.00	Call	16/09/2022	25:1	0.33	0.34	38.40	0.49	5.50	14.57	0.51
GEJXJB	114376345	100.00	Call	17/06/2022	50:1	0.11	0.12	39.32	0.45	7.13	11.93	1.11
GEJUJB	114376213	100.00	Call	18/03/2022	25:1	0.07	0.08	41.49	0.32	15.18	7.71	0.78
GEJQJB	114376212	90.00	Put	17/06/2022	25:1	0.23	0.24	41.71	-0.37	-5.78	11.30	-0.68
GEJPJB	114376159	110.00	Call	17/03/2023	50:1	0.18	0.19	36.66	0.44	4.36	26.19	1.14
GEJNJB	114376158	110.00	Call	16/09/2022	50:1	0.11	0.12	37.29	0.36	5.63	22.49	1.40

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
GEJMJB	114374517	110.00	Put	17/06/2022	25:1	0.67	0.68	38.14	-0.73	-4.04	1.80	-0.34
GEJKJB	114374384	120.00	Call	18/03/2022	25:1	0.00	0.01	45.46	0.02	6.71	27.06	10.85
GEJJJB	114374383	110.00	Call	17/06/2022	25:1	0.12	0.13	38.14	0.28	8.21	19.59	0.89
GEJJB	114374382	120.00	Call	16/09/2022	25:1	0.12	0.13	36.81	0.24	7.13	30.15	1.02
GEJHJB	114374381	110.00	Call	16/12/2022	25:1	0.28	0.29	37.19	0.41	5.29	23.81	0.62
GEJFJB	114374380	130.00	Call	16/12/2022	25:1	0.13	0.14	36.40	0.22	6.03	40.97	1.12
GEJDJB	113841521	130.00	Call	17/03/2023	50:1	0.08	0.09	35.72	0.26	5.58	42.03	1.89
GEJAJB	112951191	100.00	Put	18/03/2022	50:1	0.14	0.15	41.49	-0.68	-8.60	2.32	-0.73
GEJBB	110797455	14.50	Call	16/12/2022	48:1	0.11	0.12	36.81	0.34	5.63	28.57	1.40
GEZAJB	110183054	14.50	Call	17/06/2022	48:1	0.04	0.05	37.93	0.20	7.99	25.03	2.37
GEJWJB	110183052	16.00	Call	16/09/2022	48:1	0.04	0.05	36.78	0.18	6.99	37.70	2.71
GEJZJB	110183053	18.00	Call	17/06/2022	48:1	0.00	0.02	39.58	0.04	5.10	52.82	12.37
GEJVJB	110183051	18.00	Call	16/12/2022	48:1	0.04	0.05	36.48	0.14	5.60	54.59	3.38
GEJOB	58705617	13.00	Call	18/03/2022	32:1	0.03	0.04	41.24	0.20	14.75	11.17	1.61
GEJTJB	58705375	20.00	Call	18/03/2022	32:1	0.00	0.01	46.67	0.00	0.00	69.33	65.94
GEJSJB	58705374	16.00	Call	18/03/2022	32:1	0.00	0.01	46.53	0.01	1.71	35.54	50.38
<b>General Motors Co</b>		<b>Ref. 47.44</b>										
GENTJB	115675178	47.00	Put	17/06/2022	30:1	0.15	0.16	50.04	-0.43	-4.26	11.05	-0.70
GENDJB	115417752	60.00	Call	18/03/2022	30:1	0.00	0.01	52.18	0.04	5.41	27.30	6.75
GENOBJ	115417751	60.00	Put	17/06/2022	30:1	0.43	0.44	47.68	-0.77	-2.78	1.35	-0.39
GENKJB	114377079	56.00	Call	17/03/2023	30:1	0.18	0.19	44.71	0.47	3.87	30.06	0.65
GENGJB	114377077	52.00	Call	17/06/2022	30:1	0.10	0.11	48.45	0.43	6.11	16.57	0.71
GENIJB	114377078	70.00	Call	17/03/2023	30:1	0.09	0.10	43.94	0.28	4.37	53.88	1.09
GENFJB	114377076	52.00	Call	16/12/2022	30:1	0.18	0.19	45.73	0.50	4.19	21.63	0.60
GENBJB	114374604	56.00	Put	18/03/2022	30:1	0.28	0.29	49.84	-0.89	-4.88	0.30	-0.34
GENPJB	113573579	45.00	Put	18/03/2022	25:1	0.06	0.07	55.46	-0.33	-8.86	8.83	-0.77
GEZFJB	110676163	62.00	Call	17/06/2022	30:1	0.04	0.05	47.75	0.20	6.19	33.85	1.53
GEZEJB	110676162	80.00	Call	17/06/2022	30:1	0.01	0.02	51.30	0.05	4.43	69.71	6.30
GEZDJB	110676161	56.00	Call	16/09/2022	30:1	0.11	0.12	46.13	0.39	5.09	25.63	0.78
GEZCJB	110676160	70.00	Call	16/09/2022	30:1	0.04	0.05	45.53	0.17	5.39	50.72	1.76
GEZBJB	110676159	90.00	Call	16/09/2022	30:1	0.01	0.02	47.28	0.05	4.20	90.98	5.64
GENZJB	110676158	62.00	Call	16/12/2022	30:1	0.10	0.11	44.60	0.33	4.74	37.65	0.91
GENAJB	110676157	80.00	Call	16/12/2022	30:1	0.04	0.05	44.62	0.14	4.45	71.80	2.13
GENLJB	59104658	70.00	Call	18/03/2022	30:1	0.00	0.01	63.94	0.01	1.50	48.25	28.79

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
GENRJB	57502152	45.00	Call	18/03/2022	20:1	0.19	0.20	55.46	0.67	7.99	3.29	0.30
GENSJB	57502153	56.00	Call	18/03/2022	20:1	0.01	0.02	49.84	0.11	10.59	19.06	1.87
<b>Gilead Sciences Inc</b>		<b>Ref. 61.30</b>										
GILSJB	115675061	60.00	Put	17/06/2022	20:1	0.20	0.21	32.00	-0.46	-6.74	8.97	-0.43
GILFJB	115675060	64.00	Call	17/03/2023	20:1	0.24	0.25	29.20	0.47	5.81	12.56	0.42
GILCJB	115675059	60.00	Call	17/06/2022	20:1	0.22	0.23	32.00	0.56	7.49	5.38	0.36
GILBJB	115675058	60.00	Call	16/12/2022	20:1	0.29	0.30	30.44	0.56	5.74	7.67	0.36
GILLJB	114377080	70.00	Put	18/03/2022	20:1	0.45	0.46	41.17	-0.91	-6.05	0.82	-0.22
GILJJB	114377085	72.00	Call	18/03/2022	20:1	0.01	0.02	43.81	0.07	11.65	18.08	2.77
GILIJB	114377084	74.00	Call	17/06/2022	20:1	0.03	0.04	31.12	0.15	11.12	22.02	1.38
GILHJB	114377083	74.00	Call	16/12/2022	20:1	0.09	0.10	28.62	0.25	7.56	23.98	0.81
GILDJB	114377081	92.00	Call	17/03/2023	20:1	0.04	0.05	29.97	0.10	6.42	51.71	1.91
GILEJB	114377082	76.00	Call	17/03/2023	20:1	0.10	0.11	28.55	0.25	6.96	27.57	0.80
GIZCJB	110676170	70.00	Call	17/06/2022	20:1	0.05	0.06	30.44	0.22	11.47	16.15	0.89
GIZBJB	110676169	84.00	Call	17/06/2022	20:1	0.01	0.02	34.55	0.06	8.12	37.72	3.60
GILZJB	110676168	76.00	Call	16/09/2022	20:1	0.05	0.06	29.17	0.17	8.73	25.94	1.17
GILUJB	110676167	64.00	Call	16/09/2022	20:1	0.18	0.19	29.75	0.44	7.12	10.60	0.45
GILOJB	110676166	92.00	Call	16/09/2022	20:1	0.01	0.02	32.19	0.05	6.81	50.83	3.91
GILNJB	110676165	70.00	Call	16/12/2022	20:1	0.13	0.14	28.74	0.32	7.04	18.76	0.62
GILMJB	110676164	84.00	Call	16/12/2022	20:1	0.04	0.05	29.31	0.13	7.72	38.66	1.59
GILRJB	57502156	76.00	Call	18/03/2022	20:1	0.00	0.02	49.66	0.04	8.90	24.47	4.59
GILQJB	57502155	64.00	Call	18/03/2022	20:1	0.05	0.06	37.15	0.33	16.81	6.36	0.61
<b>Goldman Sachs Group Inc</b>		<b>Ref. 347.45</b>										
GSJPJB	115674921	320.00	Put	17/06/2022	50:1	0.32	0.33	38.37	-0.32	-6.80	12.65	-1.55
GSJOJB	115417924	360.00	Call	18/03/2022	50:1	0.13	0.14	36.00	0.35	17.28	5.63	1.44
GSJJJB	115417923	360.00	Call	16/09/2022	50:1	0.54	0.55	34.40	0.49	6.20	11.53	1.02
GSJBJB	115417716	360.00	Put	17/06/2022	100:1	0.33	0.34	34.37	-0.55	-5.61	6.17	-1.82
GSJTJB	114376211	400.00	Call	17/06/2022	50:1	0.15	0.16	32.61	0.24	10.42	17.43	2.08
GSJRJB	114376210	400.00	Call	16/12/2022	50:1	0.41	0.42	33.31	0.37	6.11	21.17	1.35
GSJQJB	114374515	400.00	Put	17/06/2022	50:1	1.16	1.17	32.61	-0.76	-4.54	1.71	-0.65
GSJLJB	114374368	480.00	Call	17/06/2022	50:1	0.03	0.04	34.29	0.05	9.20	38.72	9.44
GSJMJB	114374369	440.00	Call	18/03/2022	50:1	0.00	0.01	43.29	0.02	8.18	26.84	30.33
GSJKJB	114374367	440.00	Call	16/09/2022	50:1	0.14	0.15	32.05	0.19	8.74	28.80	2.65
GSJIJB	114374366	480.00	Call	16/12/2022	50:1	0.14	0.15	32.37	0.16	7.59	40.31	3.05

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
GSJHJB	113841518	330.00	Put	18/03/2022	100:1	0.08	0.09	42.05	-0.31	-11.99	7.61	-3.22
GSJGJB	113841517	400.00	Call	17/03/2023	100:1	0.26	0.27	33.51	0.40	5.16	22.90	2.49
GSJFJB	113841516	480.00	Call	17/03/2023	100:1	0.11	0.12	32.33	0.21	5.95	41.60	4.87
GSJEJB	112417237	400.00	Put	18/03/2022	100:1	0.52	0.53	35.92	-0.94	-6.16	0.13	-1.06
GSJDJB	112417236	480.00	Call	18/03/2022	100:1	0.00	0.01	52.34	0.01	2.60	38.47	121.27
GSJAJB	110797034	330.00	Call	16/09/2022	100:1	0.40	0.41	36.49	0.62	5.24	6.78	1.62
GSZJJB	110183044	360.00	Call	17/06/2022	100:1	0.19	0.20	34.37	0.46	7.93	9.37	2.19
GSZFB	110183043	440.00	Call	17/06/2022	100:1	0.03	0.04	32.75	0.11	9.57	27.79	9.08
GSZEJB	110183042	400.00	Call	16/09/2022	100:1	0.15	0.16	32.71	0.32	6.93	19.73	3.13
GSZDJB	110183041	480.00	Call	16/09/2022	100:1	0.04	0.05	32.15	0.11	7.45	39.59	9.33
GSZCJB	110183040	360.00	Call	16/12/2022	100:1	0.34	0.35	34.69	0.51	5.09	13.69	1.95
GSJYJB	110183039	440.00	Call	16/12/2022	100:1	0.13	0.14	32.59	0.25	6.21	30.67	3.99
GSJSJB	59767049	400.00	Call	18/03/2022	100:1	0.01	0.02	35.92	0.06	11.81	15.64	16.35
GSJCJB	58705612	330.00	Call	18/03/2022	100:1	0.22	0.23	42.05	0.70	10.51	1.60	1.44
GSJNJB	58705370	280.00	Call	18/03/2022	100:1	0.64	0.62	57.36	0.96	5.36	-1.57	1.04
<b>Johnson &amp; Johnson</b>		<b>Ref. 161.60</b>										
JNJB	115675177	150.00	Put	17/06/2022	40:1	0.10	0.11	26.23	-0.29	-10.72	9.90	-1.37
JNJP	115417748	170.00	Put	17/06/2022	40:1	0.30	0.31	22.13	-0.65	-8.49	2.48	-0.61
JNZC	114377245	180.00	Call	17/06/2022	30:1	0.06	0.07	21.46	0.20	15.17	12.69	1.52
JNZB	114377244	190.00	Call	16/09/2022	30:1	0.07	0.08	21.89	0.18	11.87	19.06	1.70
JNJY	114377066	170.00	Call	18/03/2022	40:1	0.02	0.03	21.79	0.19	25.45	5.94	2.12
JNJT	114377065	200.00	Call	17/03/2023	40:1	0.08	0.09	21.89	0.19	8.66	25.99	2.07
JNJQ	114374506	160.00	Put	17/06/2022	30:1	0.24	0.25	23.79	-0.46	-9.88	5.63	-0.65
JNJB	114374440	170.00	Call	18/03/2022	30:1	0.03	0.04	21.79	0.19	25.45	5.94	1.59
JNJM	114374439	160.00	Call	17/06/2022	30:1	0.29	0.30	23.79	0.56	10.05	4.58	0.54
JNJJ	114374438	170.00	Call	16/09/2022	30:1	0.23	0.24	22.83	0.41	9.23	9.65	0.73
JNJF	114374437	180.00	Call	16/12/2022	30:1	0.19	0.20	22.38	0.32	8.70	15.10	0.93
JNJC	114374436	160.00	Call	16/12/2022	30:1	0.44	0.45	24.12	0.56	6.67	7.36	0.54
JNJH	113573434	160.00	Call	17/03/2023	40:1	0.36	0.37	23.83	0.56	6.11	8.17	0.72
JNJE	113573433	180.00	Call	17/03/2023	40:1	0.18	0.19	22.36	0.35	7.48	16.09	1.14
JNJO	113573432	160.00	Put	18/03/2022	40:1	0.07	0.08	24.75	-0.42	-21.41	2.97	-0.94
JNJI	112003465	160.00	Call	16/09/2022	40:1	0.28	0.29	24.10	0.56	7.74	6.19	0.72
JNZA	110676144	170.00	Call	17/06/2022	40:1	0.11	0.12	22.13	0.36	12.22	8.17	1.10
JNZJ	110676143	190.00	Call	17/06/2022	40:1	0.01	0.02	21.61	0.10	16.33	18.17	4.12

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
JNXXJB	110676142	180.00	Call	16/09/2022	40:1	0.10	0.11	22.12	0.28	10.23	14.11	1.44
JNJWJB	110676141	210.00	Call	16/09/2022	40:1	0.02	0.03	22.41	0.07	8.92	30.69	6.04
JNJVJB	110676140	170.00	Call	16/12/2022	40:1	0.21	0.22	23.07	0.44	8.02	10.64	0.92
JNJSJB	110676139	190.00	Call	16/12/2022	40:1	0.08	0.09	21.99	0.23	10.20	19.80	1.76
JNJAJB	59104680	220.00	Call	18/03/2022	40:1	0.00	0.01	33.50	0.00	0.06	36.41	59.20
JNJDJB	57502208	180.00	Call	18/03/2022	50:1	0.00	0.01	23.16	0.04	9.04	11.79	13.75
JNJRJB	57502209	160.00	Call	18/03/2022	50:1	0.10	0.11	24.75	0.58	16.92	2.41	0.87
<b>McDonald's Corp</b>		<b>Ref. 254.07</b>										
MCDEJB	115675155	230.00	Put	17/06/2022	60:1	0.11	0.12	28.48	-0.26	-9.04	12.31	-2.34
MCDJJB	114376669	260.00	Put	17/06/2022	60:1	0.28	0.29	23.58	-0.57	-8.28	4.51	-1.06
MCDGJB	114376668	300.00	Call	16/12/2022	60:1	0.09	0.10	22.25	0.22	9.46	20.44	2.69
MCDFJB	114374861	280.00	Call	17/03/2023	60:1	0.20	0.21	23.13	0.38	7.61	15.17	1.59
MCDJJB	113841512	245.00	Call	17/03/2023	60:1	0.45	0.46	25.25	0.60	5.52	7.29	1.00
MCDLJB	113573457	260.00	Call	18/03/2022	60:1	0.05	0.06	22.70	0.32	22.88	3.75	1.85
MCDLJB	113573458	245.00	Put	18/03/2022	60:1	0.05	0.06	26.35	-0.31	-21.74	4.99	-1.95
MCDWJB	110183028	230.00	Call	17/06/2022	60:1	0.44	0.45	28.48	0.75	7.10	1.15	0.80
MCDUJB	110183027	260.00	Call	17/06/2022	60:1	0.15	0.16	23.58	0.44	11.75	6.11	1.35
MCDNJB	110183026	245.00	Call	16/09/2022	60:1	0.34	0.35	25.32	0.60	7.31	4.70	0.99
MCDLJB	110183025	280.00	Call	16/09/2022	60:1	0.11	0.12	22.51	0.30	10.57	13.04	2.00
MCDIJB	110183024	260.00	Call	16/12/2022	60:1	0.28	0.29	23.91	0.49	7.16	9.18	1.22
MCDHJB	110183023	230.00	Call	16/12/2022	60:1	0.55	0.56	26.86	0.70	5.28	3.75	0.86
MCDAJB	58705607	215.00	Call	18/03/2022	60:1	0.61	0.57	41.76	0.98	7.25	-1.92	0.62
MCDTJB	58705366	245.00	Call	18/03/2022	60:1	0.17	0.18	26.35	0.71	16.73	0.68	0.84
<b>Merck &amp; Co Inc</b>		<b>Ref. 76.11</b>										
MRKPJB	115675154	72.50	Put	17/06/2022	20:1	0.15	0.16	27.99	-0.38	-9.12	8.95	-0.52
MRKOJB	115675153	77.50	Put	17/06/2022	20:1	0.26	0.27	26.36	-0.56	-7.86	5.27	-0.36
MRYQJB	114376867	75.00	Call	16/09/2022	20:1	0.29	0.30	26.96	0.55	6.97	6.42	0.36
MRYPJB	114376505	75.00	Call	18/03/2022	20:1	0.13	0.14	27.58	0.60	16.32	2.22	0.33
MRYOJB	114376504	70.00	Put	18/03/2022	20:1	0.03	0.04	33.48	-0.17	-16.63	9.08	-1.14
MRYNJB	114376503	77.50	Call	16/12/2022	20:1	0.28	0.29	26.60	0.50	6.50	9.45	0.40
MRYMJB	114376344	77.50	Call	17/06/2022	20:1	0.17	0.18	26.36	0.46	9.73	6.56	0.43
MRYLJB	114376343	80.00	Call	16/09/2022	20:1	0.18	0.19	25.97	0.41	8.30	10.10	0.48
MRYKJB	114376342	80.00	Call	17/03/2023	20:1	0.28	0.29	26.46	0.46	6.00	12.73	0.44
MRKYJB	114374858	85.00	Put	18/03/2022	20:1	0.44	0.45	26.26	-0.96	-8.12	0.14	-0.21

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
MRKXJB	114374857	90.00	Put	18/03/2022	20:1	0.68	0.69	32.25	-0.98	-5.42	-0.12	-0.20
MRKWJB	114374856	95.00	Call	18/03/2022	20:1	0.00	0.01	38.61	0.01	3.93	25.11	17.59
MRKVJB	114374855	97.50	Call	17/06/2022	20:1	0.01	0.02	27.35	0.06	9.55	28.68	3.62
MRKUJB	114374854	95.00	Call	16/09/2022	20:1	0.04	0.05	25.64	0.13	9.98	26.13	1.53
MRKTJB	114374853	92.50	Call	16/12/2022	20:1	0.08	0.09	25.55	0.21	8.96	23.90	0.94
MRKSJB	114374852	97.50	Call	16/12/2022	20:1	0.06	0.07	25.74	0.15	8.36	29.94	1.30
MRKRJB	114374851	95.00	Call	17/03/2023	20:1	0.10	0.11	26.04	0.22	7.70	27.71	0.90
MRKQJB	114374850	100.00	Call	17/03/2023	20:1	0.08	0.09	26.30	0.17	7.29	33.75	1.16
MRKNJB	113841570	75.00	Put	18/03/2022	20:1	0.09	0.10	27.58	-0.45	-17.02	4.09	-0.45
MRKMJB	113841569	80.00	Put	18/03/2022	20:1	0.23	0.24	24.43	-0.82	-12.94	1.20	-0.24
MRKLJB	113841568	80.00	Call	18/03/2022	20:1	0.02	0.03	24.43	0.21	26.23	5.90	0.97
MRKKJB	113841567	85.00	Call	18/03/2022	20:1	0.00	0.01	26.26	0.04	12.18	12.05	4.46
MRKJJB	113841566	90.00	Call	18/03/2022	20:1	0.00	0.01	32.25	0.02	5.97	18.57	10.62
MRKIJB	113841565	82.50	Call	17/06/2022	20:1	0.09	0.10	25.59	0.29	11.14	11.02	0.68
MRKGJB	113841563	92.50	Call	17/06/2022	20:1	0.02	0.03	26.20	0.09	12.00	22.32	2.11
MRKHJB	113841564	87.50	Call	17/06/2022	20:1	0.04	0.05	25.58	0.17	12.85	16.28	1.18
MRKEJB	113841561	90.00	Call	16/09/2022	20:1	0.07	0.08	25.38	0.20	9.41	20.35	1.01
MRKFJB	113841562	85.00	Call	16/09/2022	20:1	0.11	0.12	25.46	0.29	9.29	14.83	0.68
MRKCJB	113841559	87.50	Call	16/12/2022	20:1	0.13	0.14	25.60	0.29	7.86	18.64	0.69
MRKDJB	113841560	82.50	Call	16/12/2022	20:1	0.19	0.20	25.93	0.39	7.33	13.65	0.52
MRKAJB	113841557	90.00	Call	17/03/2023	20:1	0.15	0.16	25.96	0.29	6.82	22.45	0.70
MRKBJB	113841558	85.00	Call	17/03/2023	20:1	0.20	0.21	26.09	0.37	6.63	17.20	0.55
<b>Moderna Inc</b>		<b>Ref. 146.43</b>										
MRYVJB	115675199	130.00	Put	17/06/2022	30:1	0.62	0.63	91.53	-0.31	-2.41	24.13	-0.96
MRYUJB	115675192	160.00	Call	16/09/2022	100:1	0.29	0.30	82.18	0.57	2.79	29.75	1.75
MRYTJB	115675191	180.00	Call	16/12/2022	100:1	0.29	0.30	78.98	0.53	2.61	43.41	1.87
MRYSJB	115675103	145.00	Put	17/06/2022	100:1	0.25	0.26	89.39	-0.39	-2.21	18.73	-2.55
MRYRJB	115675102	180.00	Call	16/09/2022	30:1	0.77	0.78	80.86	0.49	3.07	38.91	0.61
MRYAJB	115675101	160.00	Call	17/06/2022	30:1	0.74	0.75	87.79	0.53	3.44	24.63	0.57
MRZZJB	115675089	200.00	Call	16/12/2022	30:1	0.80	0.81	78.27	0.47	2.85	53.18	0.63
MRZVJB	115674918	160.00	Put	17/06/2022	30:1	1.12	1.13	87.79	-0.47	-2.04	13.88	-0.63
MRZQJB	115417966	200.00	Call	17/03/2023	100:1	0.29	0.30	76.07	0.51	2.48	57.07	1.97
MRZNJB	115417941	160.00	Put	18/03/2022	100:1	0.22	0.23	110.86	-0.57	-3.62	6.44	-1.76
MRZLJB	115417940	180.00	Put	17/06/2022	100:1	0.46	0.47	86.47	-0.57	-1.78	9.17	-1.75

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
MRZKJB	115417922	180.00	Call	18/03/2022	30:1	<b>0.19</b>	<b>0.20</b>	109.57	0.27	6.68	27.02	1.10
MRZFJB	115417921	200.00	Call	17/06/2022	30:1	<b>0.40</b>	<b>0.41</b>	85.83	0.34	4.10	44.98	0.87
MRZEJB	115417920	200.00	Put	17/06/2022	30:1	<b>2.01</b>	<b>2.02</b>	85.83	-0.66	-1.59	4.80	-0.46
MRZCJB	115417919	225.00	Call	16/09/2022	30:1	<b>0.46</b>	<b>0.47</b>	79.32	0.34	3.54	63.29	0.88
MRNVJB	115417918	250.00	Call	16/12/2022	30:1	<b>0.52</b>	<b>0.53</b>	77.35	0.34	3.18	81.59	0.87
MRNRJB	115417712	200.00	Put	18/03/2022	100:1	<b>0.52</b>	<b>0.53</b>	110.46	-0.83	-2.31	-0.39	-1.20
MRNLJB	115417711	250.00	Call	17/03/2023	100:1	<b>0.20</b>	<b>0.21</b>	75.18	0.39	2.73	85.07	2.56
MRNHJB	114377454	225.00	Put	17/06/2022	200:1	<b>0.39</b>	<b>0.40</b>	85.74	-0.74	-1.36	0.98	-2.69
MRNBJB	114377447	250.00	Call	17/06/2022	30:1	<b>0.19</b>	<b>0.20</b>	86.20	0.20	4.76	74.83	1.54
MRYJJB	114376341	400.00	Put	18/03/2022	200:1	<b>1.17</b>	<b>1.18</b>	135.78	-1.00	-0.62	-12.00	-2.00
MRYIJB	114376340	500.00	Call	17/03/2023	200:1	<b>0.02</b>	<b>0.03</b>	75.93	0.12	3.03	245.56	16.09
MRYHJB	114374884	250.00	Put	18/03/2022	100:1	<b>0.96</b>	<b>0.97</b>	118.71	-0.95	-1.43	-4.49	-1.05
MRYGJB	114374883	310.00	Call	17/03/2023	100:1	<b>0.13</b>	<b>0.14</b>	74.86	0.29	3.01	121.27	3.48
MRYFJB	114374878	280.00	Call	18/03/2022	30:1	<b>0.02</b>	<b>0.02</b>	124.91	0.03	5.80	91.73	10.09
MRYDJB	114374876	250.00	Put	17/06/2022	30:1	<b>3.35</b>	<b>3.36</b>	86.20	-0.81	-1.17	-1.89	-0.37
MRYEJB	114374877	310.00	Call	17/06/2022	30:1	<b>0.09</b>	<b>0.10</b>	88.74	0.10	5.12	113.75	2.86
MRYCJB	114374875	280.00	Call	16/09/2022	30:1	<b>0.26</b>	<b>0.27</b>	79.06	0.22	3.92	96.75	1.38
MRYBJB	114374874	310.00	Call	16/12/2022	30:1	<b>0.33</b>	<b>0.34</b>	77.23	0.24	3.43	118.67	1.26
MRZYJB	114374842	350.00	Call	17/06/2022	30:1	<b>0.06</b>	<b>0.07</b>	91.13	0.07	5.17	140.46	4.04
MRZXJB	114374841	350.00	Call	16/09/2022	30:1	<b>0.14</b>	<b>0.15</b>	80.06	0.13	4.16	142.10	2.35
MRZWJB	114374513	400.00	Put	17/06/2022	30:1	<b>7.81</b>	<b>7.82</b>	94.14	-0.95	-0.60	-12.95	-0.31
MRZMJB	114374358	450.00	Call	18/03/2022	30:1	<b>0.00</b>	<b>0.01</b>	136.44	0.00	0.48	207.54	304.17
MRZHJB	114374357	350.00	Call	18/03/2022	30:1	<b>0.00</b>	<b>0.01</b>	133.27	0.01	2.81	139.31	37.17
MRZGJB	114374356	400.00	Call	17/06/2022	30:1	<b>0.04</b>	<b>0.05</b>	94.14	0.05	4.97	174.19	5.89
MRNWJB	114374355	500.00	Call	17/06/2022	30:1	<b>0.01</b>	<b>0.02</b>	98.17	0.03	6.21	241.87	11.79
MRNQJB	114374354	450.00	Call	16/09/2022	30:1	<b>0.07</b>	<b>0.08</b>	82.67	0.07	4.18	208.95	4.38
MRNMJB	114374353	400.00	Call	16/12/2022	30:1	<b>0.18</b>	<b>0.19</b>	78.05	0.15	3.73	177.06	2.07
MRNGJB	114374352	500.00	Call	16/12/2022	30:1	<b>0.10</b>	<b>0.11</b>	79.31	0.09	3.98	243.71	3.34
MRNDJB	113841511	310.00	Put	18/03/2022	60:1	<b>2.51</b>	<b>2.52</b>	129.37	-0.98	-0.95	-8.45	-0.61
MRNAJB	113841510	400.00	Call	17/03/2023	60:1	<b>0.14</b>	<b>0.15</b>	75.18	0.19	3.06	179.31	3.19
MRZUJB	112417233	620.00	Call	18/03/2022	100:1	<b>0.00</b>	<b>0.01</b>	136.44	0.00	0.00	324.16	475.57
MRZTJB	112417232	700.00	Call	17/06/2022	100:1	<b>0.00</b>	<b>0.01</b>	101.79	0.01	0.94	378.80	141.33
MRZSJB	112417231	620.00	Call	16/09/2022	100:1	<b>0.01</b>	<b>0.02</b>	85.83	0.03	2.30	324.64	35.38
MRZRJB	112417230	700.00	Call	16/12/2022	100:1	<b>0.01</b>	<b>0.02</b>	80.73	0.04	2.45	379.61	25.99

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
MRZPJB	112417106	560.00	Call	17/06/2022	100:1	0.00	0.01	99.72	0.02	1.79	283.39	58.30
MRZOJB	112417105	560.00	Call	16/12/2022	100:1	0.02	0.03	79.86	0.07	3.35	284.48	14.55
MRZJJB	112416977	500.00	Call	18/03/2022	100:1	0.00	0.01	136.44	0.00	0.05	242.21	355.57
MRZIJB	112416975	500.00	Call	16/09/2022	100:1	0.02	0.02	83.84	0.05	3.05	243.17	19.21
MRNPJB	112416809	400.00	Call	18/03/2022	100:1	0.00	0.01	135.78	0.00	0.41	173.92	255.57
MRNOJB	112416808	350.00	Call	17/06/2022	100:1	0.02	0.03	91.13	0.07	3.62	141.07	13.48
MRNNJB	112416807	450.00	Call	17/06/2022	100:1	0.01	0.02	96.43	0.04	2.75	208.61	27.99
MRNFJB	112416806	400.00	Call	16/09/2022	100:1	0.03	0.04	81.28	0.09	3.36	175.90	10.90
MRNEJB	112416805	450.00	Call	16/12/2022	100:1	0.04	0.05	78.73	0.11	3.32	210.73	8.82
MRZDJB	111171990	350.00	Call	16/12/2022	100:1	0.08	0.09	77.49	0.19	3.08	145.17	5.27
MRNTJB	110797446	280.00	Call	17/06/2022	60:1	0.06	0.07	87.27	0.14	4.92	94.09	4.25
MRNSJB	110797445	310.00	Call	16/09/2022	60:1	0.10	0.11	79.36	0.17	3.80	116.21	3.50
MRNCJB	110797380	280.00	Call	16/12/2022	100:1	0.13	0.14	77.19	0.29	2.99	100.78	3.49
MRZBJB	110183022	180.00	Call	17/06/2022	100:1	0.15	0.16	86.47	0.43	3.94	33.85	2.33
MRZAJB	110183021	225.00	Call	17/06/2022	100:1	0.08	0.09	85.74	0.26	4.21	59.80	3.86
MRNZJB	110183020	200.00	Call	16/09/2022	100:1	0.19	0.20	79.97	0.42	3.06	50.24	2.39
MRNYJB	110183019	250.00	Call	16/09/2022	100:1	0.10	0.11	79.04	0.28	3.69	78.24	3.61
MRNXJB	110183018	225.00	Call	16/12/2022	100:1	0.20	0.21	77.68	0.40	2.82	68.00	2.48
MRNUJB	110182631	160.00	Call	18/03/2022	150:1	0.07	0.08	110.86	0.43	5.26	17.46	3.48
MRNKJB	58705600	200.00	Call	18/03/2022	150:1	0.02	0.03	110.46	0.17	5.40	39.66	9.04
MRNJJB	58705343	310.00	Call	18/03/2022	150:1	0.00	0.01	129.37	0.02	1.51	112.83	87.92
MRNIJB	58705320	250.00	Call	18/03/2022	150:1	0.00	0.01	118.71	0.05	4.64	71.86	28.70
<b>Netflix Inc</b>		<b>Ref. 383.67</b>										
NFZKJB	115418140	350.00	Call	18/03/2022	200:1	0.19	0.20	55.77	0.77	7.34	1.65	2.61
NFZJJB	115418139	375.00	Call	17/06/2022	200:1	0.21	0.22	46.52	0.59	5.18	9.21	3.37
NFZIJB	115418138	360.00	Call	16/09/2022	200:1	0.30	0.31	45.14	0.65	4.04	9.99	3.07
NFZHJB	115418137	375.00	Call	16/12/2022	200:1	0.30	0.31	42.66	0.62	3.82	13.90	3.24
NFZGJB	115418136	360.00	Call	17/03/2023	200:1	0.38	0.39	42.73	0.67	3.27	14.16	3.01
NFZMJB	115418135	350.00	Put	17/06/2022	200:1	0.11	0.12	48.50	-0.31	-5.02	15.03	-6.37
NFLZJB	115418134	380.00	Call	17/06/2022	150:1	0.26	0.27	46.15	0.57	5.44	9.60	2.61
NFLBJB	115418133	400.00	Call	16/09/2022	150:1	0.27	0.28	42.87	0.53	4.80	15.20	2.85
NFZFJB	115417909	410.00	Call	18/03/2022	200:1	0.05	0.06	47.70	0.31	10.07	9.99	6.35
NFZEJB	115417908	450.00	Call	16/09/2022	200:1	0.12	0.13	40.95	0.37	5.46	24.06	5.40
NFZDJB	115417907	450.00	Call	17/03/2023	200:1	0.19	0.20	39.22	0.45	4.29	27.71	4.47

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
NFZCJB	115417906	400.00	Call	17/06/2022	200:1	0.15	0.16	44.85	0.49	5.90	12.60	4.07
NFZBJB	115417905	400.00	Call	16/12/2022	200:1	0.24	0.25	41.43	0.55	4.21	17.29	3.64
NFZNJB	115417904	410.00	Put	18/03/2022	200:1	0.16	0.17	47.70	-0.69	-7.74	2.00	-2.91
NFZRJB	115417903	380.00	Put	17/06/2022	200:1	0.17	0.18	46.15	-0.43	-4.58	10.34	-4.65
NFLIJB	115417902	450.00	Call	17/06/2022	150:1	0.10	0.11	42.82	0.30	6.97	21.59	5.00
NFLHJB	115417901	500.00	Call	16/09/2022	150:1	0.09	0.10	39.84	0.24	6.17	34.23	6.22
NFLGJB	115417900	450.00	Call	16/12/2022	150:1	0.21	0.22	39.62	0.41	4.80	25.89	3.64
NFZSJB	115417899	380.00	Put	17/06/2022	150:1	0.23	0.24	46.15	-0.43	-4.58	10.34	-3.49
NFZPJB	115417747	500.00	Put	17/06/2022	250:1	0.45	0.46	42.13	-0.85	-2.82	-0.35	-2.95
NFLYJB	114377063	600.00	Call	18/03/2022	250:1	0.00	0.01	67.35	0.01	0.81	57.10	221.33
NFLWJB	114377062	600.00	Call	16/09/2022	250:1	0.02	0.03	39.27	0.09	4.64	58.34	27.59
NFLVJB	114377061	600.00	Call	17/03/2023	250:1	0.05	0.06	38.44	0.19	4.90	60.29	13.05
NFLRJB	114377060	750.00	Call	16/12/2022	250:1	0.00	0.01	38.53	0.04	5.14	96.33	57.41
NFLFJB	114377058	600.00	Call	18/03/2022	250:1	0.00	0.01	67.35	0.01	0.81	57.10	221.33
NFLLJB	114377059	660.00	Call	17/06/2022	250:1	0.00	0.01	45.24	0.02	2.71	72.87	108.89
NFLKJB	114374904	850.00	Call	16/09/2022	250:1	0.00	0.01	42.89	0.01	1.44	122.33	221.74
NFLJJB	114374903	900.00	Call	17/03/2023	250:1	0.01	0.02	44.80	0.06	3.75	136.14	42.66
NFLOJB	114374902	650.00	Put	18/03/2022	250:1	0.98	0.99	72.20	-1.00	-1.55	-4.91	-2.50
NFZOJB	113573429	560.00	Put	18/03/2022	250:1	0.65	0.66	61.73	-0.99	-2.31	-2.95	-2.52
NFLDJB	112003556	500.00	Call	17/06/2022	200:1	0.03	0.04	42.13	0.16	7.79	32.41	12.32
NFLCJB	112003555	500.00	Call	16/12/2022	200:1	0.10	0.11	38.49	0.29	5.12	36.05	6.81
NFLAJB	112003554	560.00	Call	17/03/2023	200:1	0.08	0.09	38.23	0.24	5.13	50.65	8.30
NFLEJB	111171811	700.00	Call	17/03/2023	200:1	0.03	0.04	39.83	0.11	5.48	84.53	17.49
NFLXJB	110676131	620.00	Call	17/06/2022	250:1	0.00	0.01	43.99	0.04	3.89	62.51	70.51
NFLUJB	110676130	800.00	Call	17/06/2022	250:1	0.00	0.01	48.17	0.01	0.71	109.23	421.33
NFLTJB	110676129	560.00	Call	16/09/2022	250:1	0.03	0.04	39.28	0.14	5.19	48.57	18.49
NFLSJB	110676128	700.00	Call	16/09/2022	250:1	0.00	0.02	40.13	0.03	3.56	83.43	71.81
NFLQJB	110676127	620.00	Call	16/12/2022	250:1	0.02	0.03	37.65	0.12	5.91	63.55	21.64
NFLNJB	110676126	800.00	Call	16/12/2022	250:1	0.00	0.02	39.16	0.03	3.21	109.49	79.61
NFLPJB	57502205	560.00	Call	18/03/2022	200:1	0.00	0.01	61.73	0.01	1.73	46.53	201.87
NFLMJB	57502204	700.00	Call	18/03/2022	200:1	0.00	0.01	75.09	0.00	0.20	83.02	320.33
<b>Pfizer Inc</b>		<b>Ref. 47.71</b>										
PFEIJB	115675190	48.50	Put	17/06/2022	10:1	0.40	0.41	35.65	-0.50	-5.85	6.94	-0.20
PFEEJB	115675189	45.00	Put	17/06/2022	10:1	0.25	0.26	37.08	-0.36	-6.59	11.13	-0.28

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PFEDJB	115417965	51.50	Put	17/06/2022	10:1	<b>0.58</b>	<b>0.59</b>	35.07	-0.62	-5.05	4.42	-0.16
PFXTJB	114376898	61.50	Call	18/03/2022	5:1	<b>0.01</b>	<b>0.02</b>	50.93	0.03	11.62	29.16	1.71
PFXUJB	114376899	58.50	Call	18/03/2022	5:1	<b>0.02</b>	<b>0.03</b>	45.06	0.04	13.66	22.93	1.16
PFXSJB	114376897	65.00	Call	18/03/2022	5:1	<b>0.01</b>	<b>0.02</b>	55.99	0.02	9.50	36.43	2.79
PFXRJB	114376896	60.00	Call	17/06/2022	5:1	<b>0.13</b>	<b>0.14</b>	36.03	0.15	9.92	27.23	0.34
PFXQJB	114376895	63.00	Call	17/06/2022	5:1	<b>0.09</b>	<b>0.10</b>	37.07	0.10	9.97	33.10	0.48
PFXPJB	114376894	67.00	Call	17/06/2022	5:1	<b>0.05</b>	<b>0.06</b>	38.89	0.07	11.24	41.06	0.71
PFXOJB	114376893	57.00	Put	17/06/2022	5:1	<b>1.94</b>	<b>1.95</b>	35.32	-0.80	-3.90	0.96	-0.06
PFXMJB	114376891	65.00	Call	16/09/2022	5:1	<b>0.15</b>	<b>0.16</b>	35.45	0.14	8.63	37.92	0.35
PFXNJB	114376892	60.00	Put	17/06/2022	5:1	<b>2.44</b>	<b>2.45</b>	36.03	-0.86	-3.34	-0.08	-0.06
PFXLJB	114376890	68.50	Call	16/09/2022	5:1	<b>0.11</b>	<b>0.12</b>	36.46	0.11	8.92	44.83	0.45
PFXKJB	114376889	60.00	Call	16/12/2022	5:1	<b>0.36</b>	<b>0.37</b>	33.39	0.26	6.72	29.64	0.19
PFXJJB	114376888	63.00	Call	16/12/2022	5:1	<b>0.27</b>	<b>0.28</b>	33.68	0.21	7.26	34.98	0.23
PFXIJB	114376887	67.00	Call	16/12/2022	5:1	<b>0.21</b>	<b>0.22</b>	34.25	0.16	7.11	42.74	0.30
PFXHJB	114376866	60.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	48.11	0.04	9.90	26.12	2.83
PFXGJB	114376865	63.00	Call	18/03/2022	10:1	<b>0.00</b>	<b>0.02</b>	53.34	0.02	7.61	32.36	4.18
PFXFJB	114376864	67.00	Call	18/03/2022	10:1	<b>0.00</b>	<b>0.01</b>	58.03	0.01	4.78	40.70	7.68
PFXEJB	114376863	60.00	Put	18/03/2022	10:1	<b>1.15</b>	<b>1.16</b>	48.11	-0.97	-3.98	-1.45	-0.10
PFXDJB	114376862	61.50	Call	17/06/2022	10:1	<b>0.05</b>	<b>0.06</b>	36.51	0.12	9.78	30.16	0.81
PFXCJB	114376861	65.00	Call	17/06/2022	10:1	<b>0.03</b>	<b>0.04</b>	37.92	0.09	10.16	37.08	1.17
PFXBJB	114376860	63.00	Call	16/09/2022	10:1	<b>0.09</b>	<b>0.10</b>	34.97	0.17	8.07	34.14	0.59
PFXAJB	114376859	67.00	Call	16/09/2022	10:1	<b>0.06</b>	<b>0.07</b>	36.01	0.12	8.50	41.90	0.80
PFYZJB	114376858	65.00	Call	16/12/2022	10:1	<b>0.12</b>	<b>0.13</b>	33.94	0.19	6.85	38.96	0.54
PFYYJB	114376857	63.00	Call	17/03/2023	10:1	<b>0.19</b>	<b>0.20</b>	33.51	0.25	6.03	36.24	0.40
PFYXJB	114376856	67.00	Call	17/03/2023	10:1	<b>0.15</b>	<b>0.16</b>	33.93	0.20	6.06	43.79	0.49
PFYWJB	114376485	61.50	Call	16/09/2022	5:1	<b>0.21</b>	<b>0.22</b>	34.66	0.19	8.27	31.21	0.26
PFYVJB	114376339	57.00	Call	18/03/2022	10:1	<b>0.01</b>	<b>0.02</b>	42.37	0.06	12.66	19.91	1.79
PFYTJB	114376337	57.00	Put	18/03/2022	10:1	<b>0.88</b>	<b>0.89</b>	42.37	-0.95	-5.08	-0.82	-0.11
PFYUJB	114376338	53.00	Put	18/03/2022	10:1	<b>0.52</b>	<b>0.53</b>	37.55	-0.85	-7.69	0.02	-0.12
PFYRJB	114376335	57.00	Call	16/09/2022	10:1	<b>0.17</b>	<b>0.18</b>	34.03	0.28	7.30	23.24	0.36
PFYSJB	114376336	58.50	Call	17/06/2022	10:1	<b>0.07</b>	<b>0.08</b>	35.63	0.17	10.32	24.29	0.58
PFYQJB	114376334	60.00	Call	16/09/2022	10:1	<b>0.12</b>	<b>0.13</b>	34.40	0.22	7.91	28.48	0.46
PFYPJB	114376333	58.50	Call	16/12/2022	10:1	<b>0.20</b>	<b>0.21</b>	33.30	0.29	6.54	27.02	0.35
PFYOJB	114376332	61.50	Call	16/12/2022	10:1	<b>0.15</b>	<b>0.16</b>	33.52	0.24	7.02	32.26	0.42

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PFYNJB	114376331	57.00	Call	17/03/2023	10:1	<b>0.29</b>	<b>0.30</b>	33.22	0.35	5.60	25.76	0.28
PFYMJB	114376330	60.00	Call	17/03/2023	10:1	<b>0.23</b>	<b>0.24</b>	33.31	0.30	5.94	30.79	0.33
PFYLJB	114376209	55.00	Call	18/03/2022	5:1	<b>0.04</b>	<b>0.05</b>	39.51	0.09	16.63	15.80	0.57
PFYKJB	114376208	57.00	Call	17/06/2022	5:1	<b>0.19</b>	<b>0.20</b>	35.32	0.21	9.84	21.57	0.24
PFYJJB	114376207	53.00	Put	17/06/2022	5:1	<b>1.34</b>	<b>1.35</b>	34.98	-0.68	-4.80	3.06	-0.07
PFYIJB	114376206	55.00	Call	16/09/2022	5:1	<b>0.41</b>	<b>0.42</b>	33.93	0.32	7.36	19.68	0.15
PFYHJB	114376205	57.00	Call	16/12/2022	5:1	<b>0.45</b>	<b>0.46</b>	33.24	0.32	6.60	24.29	0.16
PFYGJB	114376156	55.00	Call	17/06/2022	10:1	<b>0.12</b>	<b>0.13</b>	35.05	0.26	9.54	18.00	0.38
PFYFJB	114376155	55.00	Call	16/12/2022	10:1	<b>0.27</b>	<b>0.28</b>	33.23	0.36	6.17	21.15	0.28
PFYEJB	114374882	50.00	Put	18/03/2022	10:1	<b>0.30</b>	<b>0.31</b>	36.54	-0.68	-10.40	1.70	-0.15
PFYDJB	114374881	53.00	Call	18/03/2022	10:1	<b>0.03</b>	<b>0.04</b>	37.55	0.15	17.61	11.93	0.68
PFYCJB	114374880	50.00	Call	17/03/2023	10:1	<b>0.49</b>	<b>0.50</b>	33.55	0.51	4.82	15.28	0.20
PFYBJB	114374879	53.00	Call	17/03/2023	10:1	<b>0.39</b>	<b>0.40</b>	33.30	0.44	5.20	19.47	0.23
PFZZJB	114374872	51.50	Call	18/03/2022	5:1	<b>0.12</b>	<b>0.13</b>	36.73	0.22	16.32	9.31	0.22
PFZYJB	114374871	50.00	Call	17/06/2022	5:1	<b>0.50</b>	<b>0.51</b>	35.29	0.44	8.26	10.14	0.11
PFZXJB	114374870	53.00	Call	17/06/2022	5:1	<b>0.32</b>	<b>0.33</b>	34.98	0.33	9.40	14.55	0.15
PFZWJB	114374869	47.00	Put	17/06/2022	5:1	<b>0.66</b>	<b>0.67</b>	36.17	-0.44	-6.27	8.51	-0.11
PFZVJB	114374868	50.00	Put	17/06/2022	5:1	<b>0.96</b>	<b>0.97</b>	35.29	-0.57	-5.56	5.37	-0.09
PFZUJB	114374867	51.50	Call	16/09/2022	5:1	<b>0.59</b>	<b>0.60</b>	34.04	0.42	6.74	14.23	0.12
PFZTJB	114374866	50.00	Call	16/12/2022	5:1	<b>0.84</b>	<b>0.85</b>	33.58	0.49	5.50	13.71	0.10
PFZSJB	114374865	53.00	Call	16/12/2022	5:1	<b>0.64</b>	<b>0.65</b>	33.30	0.41	6.03	17.90	0.12
PFZRJB	114374840	47.00	Call	17/06/2022	5:1	<b>0.75</b>	<b>0.76</b>	36.17	0.57	7.15	6.48	0.09
PFZQJB	114374839	43.00	Put	17/06/2022	5:1	<b>0.37</b>	<b>0.38</b>	38.25	-0.28	-7.15	13.85	-0.18
PFZPJB	114374838	47.00	Call	16/12/2022	5:1	<b>1.08</b>	<b>1.09</b>	34.10	0.57	5.02	9.94	0.09
PFZOJB	114374593	47.00	Call	17/03/2023	10:1	<b>0.60</b>	<b>0.61</b>	33.99	0.58	4.53	11.30	0.17
PFZNJB	114374500	41.00	Put	17/06/2022	5:1	<b>0.28</b>	<b>0.29</b>	39.72	-0.22	-7.26	17.10	-0.23
PFZLJB	114374458	41.50	Call	18/03/2022	5:1	<b>1.21</b>	<b>1.22</b>	47.03	0.89	6.97	-0.23	0.06
PFZDJB	114374457	45.00	Call	18/03/2022	5:1	<b>0.66</b>	<b>0.67</b>	40.61	0.73	10.46	1.34	0.07
PFEYJB	114374456	43.00	Call	17/06/2022	5:1	<b>1.21</b>	<b>1.22</b>	38.25	0.73	5.69	2.91	0.07
PFELJB	114374455	45.00	Call	16/09/2022	5:1	<b>1.14</b>	<b>1.15</b>	35.50	0.64	5.28	6.37	0.08
PF EKJB	114374454	43.00	Call	16/12/2022	5:1	<b>1.48</b>	<b>1.49</b>	35.22	0.69	4.39	5.74	0.07
PFEGJB	113841509	40.00	Put	18/03/2022	10:1	<b>0.02</b>	<b>0.03</b>	50.81	-0.08	-12.00	16.79	-1.33
PF EFJB	113841508	43.00	Call	17/03/2023	10:1	<b>0.79</b>	<b>0.80</b>	34.93	0.68	4.04	6.90	0.15
PFZKJB	113573374	43.00	Put	18/03/2022	10:1	<b>0.05</b>	<b>0.06</b>	43.90	-0.16	-12.73	11.13	-0.62

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PFZJJB	112417229	47.00	Put	18/03/2022	10:1	0.14	0.15	38.22	-0.42	-13.27	4.63	-0.24
PFZIJJB	112417228	51.50	Call	17/06/2022	10:1	0.20	0.21	35.07	0.38	8.65	12.35	0.26
PFZHJB	112417227	53.00	Call	16/09/2022	10:1	0.25	0.26	33.94	0.38	6.95	16.54	0.26
PFZGJB	112417226	51.50	Call	16/12/2022	10:1	0.36	0.37	33.41	0.45	5.80	15.70	0.22
PFZCJB	112416973	43.00	Call	18/03/2022	10:1	0.49	0.50	43.90	0.84	8.02	0.61	0.12
PFZAJB	112416972	47.00	Call	18/03/2022	10:1	0.21	0.22	38.22	0.58	12.65	3.12	0.17
PFEZJB	112416971	48.50	Call	17/06/2022	10:1	0.30	0.31	35.65	0.50	7.77	8.15	0.20
PFERJB	112416970	47.00	Call	16/09/2022	10:1	0.46	0.47	34.86	0.57	5.79	8.36	0.18
PFEJJB	112416969	50.00	Call	16/09/2022	10:1	0.34	0.35	34.22	0.47	6.42	12.14	0.21
PFEHJB	112416968	48.50	Call	16/12/2022	10:1	0.47	0.48	33.81	0.53	5.28	11.72	0.19
PFEVJB	110797389	38.50	Call	17/06/2022	10:1	0.94	0.95	42.04	0.86	4.30	0.61	0.12
PFEUJB	110797388	41.50	Call	17/06/2022	10:1	0.72	0.73	39.32	0.78	5.08	2.28	0.13
PFETJB	110797387	43.00	Call	16/09/2022	10:1	0.68	0.69	36.32	0.70	4.83	4.59	0.14
PFEPJB	110797385	41.50	Call	16/12/2022	10:1	0.82	0.83	35.78	0.72	4.16	4.38	0.14
PFESJB	110797386	38.50	Call	16/12/2022	10:1	1.02	1.03	37.19	0.80	3.69	2.28	0.13
PFEAJB	110797144	45.00	Call	17/06/2022	10:1	0.49	0.50	37.08	0.65	6.22	4.80	0.15
PFEQJB	110183017	35.00	Call	17/06/2022	10:1	1.22	1.23	46.38	0.91	3.55	-0.86	0.11
PFEQJB	110183016	40.00	Call	16/09/2022	10:1	0.88	0.89	37.96	0.78	4.20	2.49	0.13
PFENJB	110183015	35.00	Call	16/12/2022	10:1	1.29	1.30	39.42	0.86	3.17	0.61	0.12
PFEMJB	110183014	45.00	Call	16/12/2022	10:1	0.63	0.64	34.59	0.63	4.70	7.73	0.16
PFECJB	58705355	50.00	Call	18/03/2022	15:1	0.05	0.06	36.54	0.33	17.29	6.69	0.46
PFEBJB	58705354	40.00	Call	18/03/2022	15:1	0.50	0.51	50.81	0.92	5.77	-0.13	0.16
<b>Procter &amp; Gamble Co</b>		<b>Ref. 158.40</b>										
PGJUJB	115675174	150.00	Put	17/06/2022	40:1	0.12	0.13	24.95	-0.33	-10.08	8.59	-1.21
PGJNJB	114377053	160.00	Put	18/03/2022	40:1	0.11	0.12	23.58	-0.55	-18.29	2.02	-0.72
PGJJJB	114377056	160.00	Call	18/03/2022	40:1	0.07	0.08	23.58	0.45	22.08	3.03	0.90
PGJIJB	114377055	170.00	Call	17/06/2022	40:1	0.08	0.09	21.74	0.30	13.00	9.60	1.35
PGJHJB	114377054	180.00	Call	16/09/2022	40:1	0.09	0.10	23.04	0.25	9.92	16.16	1.60
PGJPJB	114374891	145.00	Put	18/03/2022	30:1	0.02	0.03	30.83	-0.12	-21.28	9.03	-2.48
PGJFJB	113573425	160.00	Call	17/03/2023	30:1	0.46	0.47	24.90	0.53	5.97	9.91	0.56
PGJEJB	113573424	180.00	Call	17/03/2023	30:1	0.24	0.25	24.07	0.34	7.23	18.37	0.88
PGZOJB	113573423	130.00	Put	18/03/2022	30:1	0.01	0.02	42.74	-0.03	-9.40	18.25	-9.91
PGJXJB	110676119	132.00	Call	17/06/2022	30:1	0.87	0.88	29.92	0.89	5.33	0.00	0.34
PGJWJB	110676118	150.00	Call	17/06/2022	30:1	0.40	0.41	24.95	0.68	8.74	2.46	0.44

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
PGJVJB	110676117	140.00	Call	16/09/2022	30:1	<b>0.72</b>	<b>0.73</b>	27.05	0.76	5.52	2.21	0.39
PGJRJB	110676116	160.00	Call	16/09/2022	30:1	<b>0.32</b>	<b>0.33</b>	24.09	0.51	8.14	7.26	0.59
PGJQJB	110676115	150.00	Call	16/12/2022	30:1	<b>0.57</b>	<b>0.58</b>	25.76	0.63	5.78	5.68	0.47
PGJBJB	110676114	170.00	Call	16/12/2022	30:1	<b>0.27</b>	<b>0.28</b>	24.23	0.41	7.71	12.63	0.73
PGJAJB	110676113	132.00	Call	16/12/2022	30:1	<b>0.96</b>	<b>0.97</b>	28.35	0.80	4.37	1.70	0.37
PGJTJB	57502201	140.00	Call	18/03/2022	30:1	<b>0.59</b>	<b>0.60</b>	34.56	0.93	8.15	-0.25	0.32
PGJSJB	57502200	155.00	Call	18/03/2022	30:1	<b>0.19</b>	<b>0.20</b>	25.37	0.64	17.01	1.64	0.47
<b>Tesla Inc</b>		<b>Ref. 840.98</b>										
TSYUJB	115675180	775.00	Put	17/06/2022	500:1	<b>0.16</b>	<b>0.17</b>	66.59	-0.34	-3.37	17.95	-14.68
TSZVJB	115675055	1,000.00	Call	16/09/2022	500:1	<b>0.18</b>	<b>0.19</b>	61.70	0.45	3.98	30.21	11.11
TSZQJB	115675054	1,000.00	Call	17/03/2023	500:1	<b>0.31</b>	<b>0.32</b>	61.91	0.53	2.79	37.93	9.41
TSYTJB	115675044	800.00	Put	17/06/2022	200:1	<b>0.46</b>	<b>0.47</b>	65.94	-0.37	-3.33	16.05	-5.37
TSZIJB	114377366	1,500.00	Call	16/12/2022	200:1	<b>0.22</b>	<b>0.23</b>	61.45	0.23	4.17	83.83	8.77
TSZKJB	114377367	1,400.00	Call	16/09/2022	200:1	<b>0.15</b>	<b>0.16</b>	60.84	0.19	5.04	70.28	10.44
TSZLJB	114377364	1,050.00	Put	17/06/2022	200:1	<b>1.19</b>	<b>1.20</b>	62.10	-0.68	-2.38	3.68	-2.95
TSZFB	114377365	1,500.00	Call	17/06/2022	200:1	<b>0.04</b>	<b>0.05</b>	62.70	0.07	6.03	79.55	27.88
TSLWJB	114377362	1,650.00	Call	17/06/2022	500:1	<b>0.01</b>	<b>0.02</b>	63.95	0.05	4.00	97.33	110.73
TSLXJB	114377363	1,450.00	Call	17/06/2022	500:1	<b>0.02</b>	<b>0.03</b>	62.37	0.08	4.74	74.20	59.20
TSLVJB	114377361	1,600.00	Call	16/09/2022	500:1	<b>0.04</b>	<b>0.05</b>	61.32	0.12	4.20	93.23	40.09
TSLUJB	114377360	1,700.00	Call	16/12/2022	500:1	<b>0.06</b>	<b>0.07</b>	61.79	0.17	4.03	106.31	29.80
TSLLJB	114377358	1,650.00	Call	17/03/2023	500:1	<b>0.10</b>	<b>0.11</b>	61.78	0.24	3.65	102.74	20.97
TSLRJB	114377359	1,450.00	Call	17/03/2023	500:1	<b>0.14</b>	<b>0.15</b>	61.56	0.30	3.41	81.34	16.43
TSLFJB	114377356	1,400.00	Call	16/06/2023	500:1	<b>0.20</b>	<b>0.21</b>	61.75	0.37	2.97	78.96	13.50
TSLJJB	114377357	1,250.00	Call	16/06/2023	500:1	<b>0.24</b>	<b>0.25</b>	61.78	0.43	2.91	63.50	11.56
TSLAJB	114377355	1,600.00	Call	16/06/2023	500:1	<b>0.14</b>	<b>0.15</b>	61.89	0.30	3.39	99.17	16.54
TSYKJB	114377038	913.68	Call	16/12/2022	500:1	<b>0.30</b>	<b>0.31</b>	62.42	0.56	3.05	27.08	8.89
TSYRJB	114374796	1,400.00	Call	18/03/2022	500:1	<b>0.00</b>	<b>0.01</b>	78.03	0.01	1.03	67.13	569.02
TSYQJB	114374795	1,350.00	Call	17/06/2022	500:1	<b>0.04</b>	<b>0.05</b>	61.86	0.12	3.98	63.50	42.27
TSYPJB	114374794	1,400.00	Call	16/09/2022	500:1	<b>0.06</b>	<b>0.07</b>	60.84	0.19	4.61	70.63	26.09
TSYOJB	114374793	1,500.00	Call	16/12/2022	500:1	<b>0.09</b>	<b>0.10</b>	61.45	0.23	3.84	84.31	21.92
TSYNJB	114374792	1,050.00	Put	17/06/2022	500:1	<b>0.47</b>	<b>0.48</b>	62.10	-0.68	-2.38	3.68	-7.37
TSYVJB	114374791	950.00	Put	17/06/2022	500:1	<b>0.34</b>	<b>0.35</b>	63.09	-0.57	-2.72	7.85	-8.84
TSYWJB	114374790	1,100.00	Put	18/03/2022	500:1	<b>0.49</b>	<b>0.50</b>	65.29	-0.94	-3.16	-1.07	-5.33
TSYXJB	114374789	850.00	Put	17/06/2022	500:1	<b>0.23</b>	<b>0.24</b>	64.77	-0.44	-3.07	13.20	-11.42

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TSYIJB	114374787	1,300.00	Call	17/06/2022	200:1	<b>0.08</b>	<b>0.09</b>	61.69	0.14	6.56	56.72	14.25
TSYJJB	114374788	1,400.00	Call	18/03/2022	200:1	<b>0.00</b>	<b>0.01</b>	78.03	0.01	2.35	66.76	563.02
TSYCJB	114374785	1,200.00	Call	16/09/2022	200:1	<b>0.27</b>	<b>0.28</b>	60.87	0.30	4.46	49.35	6.74
TSYDJB	114374786	1,300.00	Call	16/12/2022	200:1	<b>0.33</b>	<b>0.34</b>	61.36	0.31	3.87	62.67	6.39
TSYBJB	114374651	1,200.00	Call	18/03/2022	200:1	<b>0.01</b>	<b>0.02</b>	68.42	0.03	6.61	43.07	79.53
TSZZJB	114374649	1,300.00	Call	18/03/2022	400:1	<b>0.00</b>	<b>0.01</b>	73.14	0.01	2.33	55.10	467.02
TSZXJB	114374648	1,250.00	Call	17/06/2022	500:1	<b>0.04</b>	<b>0.05</b>	61.59	0.17	5.61	51.61	29.98
TSZUJB	114374647	1,200.00	Call	16/09/2022	500:1	<b>0.11</b>	<b>0.12</b>	60.87	0.30	4.16	49.83	16.84
TSZTJB	114374646	1,300.00	Call	16/12/2022	500:1	<b>0.12</b>	<b>0.13</b>	61.36	0.31	4.05	62.31	15.99
TSZRJB	114374644	1,000.00	Put	18/03/2022	500:1	<b>0.31</b>	<b>0.32</b>	64.26	-0.84	-4.40	0.12	-5.98
TSZSJB	114374645	1,350.00	Call	17/03/2023	500:1	<b>0.16</b>	<b>0.17</b>	61.52	0.34	3.41	70.63	14.51
TSZPJB	114374599	750.00	Put	18/03/2022	400:1	<b>0.07</b>	<b>0.08</b>	75.13	-0.24	-6.38	14.62	-16.47
TSZNJB	114374598	800.00	Put	18/03/2022	400:1	<b>0.09</b>	<b>0.10</b>	71.51	-0.36	-7.50	9.63	-11.22
TSLYJB	114374503	950.00	Put	17/06/2022	200:1	<b>0.85</b>	<b>0.86</b>	63.09	-0.57	-2.77	7.49	-3.54
TSLOJB	114374422	900.00	Call	18/03/2022	200:1	<b>0.16</b>	<b>0.17</b>	66.02	0.37	9.27	11.06	5.33
TSLNJB	114374421	950.00	Call	17/06/2022	200:1	<b>0.37</b>	<b>0.38</b>	63.09	0.44	4.83	22.00	4.58
TSLMJB	114374420	1,100.00	Call	17/06/2022	200:1	<b>0.20</b>	<b>0.21</b>	61.82	0.28	5.54	35.79	7.23
TSLGJB	114374419	1,050.00	Call	16/09/2022	200:1	<b>0.41</b>	<b>0.42</b>	61.40	0.41	4.08	34.84	4.91
TSLCJB	114374418	1,100.00	Call	16/12/2022	200:1	<b>0.51</b>	<b>0.52</b>	61.63	0.43	3.46	43.17	4.68
TSZMJB	113573416	780.00	Call	17/06/2022	400:1	<b>0.36</b>	<b>0.37</b>	66.45	0.65	3.72	10.35	6.11
TSZJJB	113573415	900.00	Call	17/06/2022	400:1	<b>0.23</b>	<b>0.24</b>	63.83	0.50	4.38	18.43	8.01
TSZDJB	113573414	800.00	Call	16/09/2022	400:1	<b>0.42</b>	<b>0.43</b>	63.90	0.64	3.13	15.58	6.24
TSZBJB	113573413	780.00	Call	16/12/2022	400:1	<b>0.51</b>	<b>0.52</b>	63.50	0.67	2.71	17.48	5.96
TSLSJB	113573411	1,150.00	Call	17/03/2023	400:1	<b>0.29</b>	<b>0.30</b>	61.61	0.44	3.10	51.01	9.04
TSLTJB	113573412	900.00	Call	16/12/2022	400:1	<b>0.39</b>	<b>0.40</b>	62.51	0.57	3.01	26.04	6.97
TSZOJB	113573409	700.00	Put	18/03/2022	400:1	<b>0.04</b>	<b>0.05</b>	79.01	-0.15	-6.50	19.14	-25.86
TSLKJB	112417239	950.00	Call	17/03/2023	400:1	<b>0.42</b>	<b>0.43</b>	62.07	0.56	2.76	33.42	7.10
TSLIJB	112417036	680.00	Call	16/09/2022	500:1	<b>0.46</b>	<b>0.47</b>	66.14	0.76	2.71	8.80	6.61
TSLHJB	112417035	750.00	Call	17/03/2023	500:1	<b>0.48</b>	<b>0.49</b>	63.19	0.70	2.41	18.31	7.11
TSLBJB	112417034	680.00	Call	17/03/2023	500:1	<b>0.54</b>	<b>0.55</b>	63.88	0.75	2.30	13.56	6.64
TSLQJB	112003611	650.00	Put	18/03/2022	400:1	<b>0.02</b>	<b>0.03</b>	83.18	-0.09	-6.46	24.14	-43.37
TSLPJB	112003610	600.00	Put	18/03/2022	400:1	<b>0.01</b>	<b>0.02</b>	87.68	-0.05	-5.16	29.65	-77.57
TSL EJB	111171813	800.00	Call	17/03/2023	500:1	<b>0.42</b>	<b>0.43</b>	62.81	0.67	2.61	20.69	7.49
TSWCJB	110676082	700.00	Call	17/06/2022	500:1	<b>0.37</b>	<b>0.38</b>	68.76	0.75	3.33	5.83	6.65

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TSWBJB	110676081	840.00	Call	17/06/2022	500:1	0.22	0.23	64.99	0.58	4.22	13.56	8.66
TSWAJB	110676080	1,050.00	Call	16/09/2022	500:1	0.16	0.17	61.40	0.41	4.03	34.96	12.28
TSXUJB	110676079	1,100.00	Call	17/06/2022	500:1	0.07	0.08	61.82	0.28	5.82	35.56	18.08
TSXNJB	110676078	750.00	Call	16/09/2022	500:1	0.37	0.38	64.74	0.69	3.05	11.77	7.25
TSYFJB	110676077	950.00	Call	16/09/2022	500:1	0.22	0.23	62.10	0.50	3.62	26.64	10.09
TSYEJB	110676076	700.00	Call	16/12/2022	500:1	0.47	0.48	64.44	0.74	2.58	11.77	6.79
TSZCJB	110676075	840.00	Call	16/12/2022	500:1	0.36	0.37	62.95	0.62	2.83	21.88	8.04
TSZAJB	110676074	1,050.00	Call	16/12/2022	500:1	0.23	0.24	61.78	0.46	3.23	39.12	10.83
TSYGJB	59104676	1,200.00	Call	18/03/2022	400:1	0.00	0.01	68.42	0.03	4.81	43.21	159.05
TSZEJB	59104267	950.00	Call	18/03/2022	400:1	0.05	0.06	64.73	0.26	8.95	15.82	15.66
TSZGJB	58705353	750.00	Call	18/03/2022	400:1	0.26	0.27	75.13	0.76	5.90	2.02	5.28
TSZHJB	57501947	680.00	Call	18/03/2022	400:1	0.39	0.40	80.64	0.87	4.59	-0.12	4.58
TSLDJB	55641879	460.00	Call	18/03/2022	400:1	0.88	0.94	102.47	0.99	2.22	-0.59	4.03
TSXQJB	55641738	500.00	Call	18/03/2022	400:1	0.79	0.81	97.93	0.99	2.56	-2.02	4.05
TSXCJB	55641565	620.00	Call	18/03/2022	400:1	0.52	0.53	85.84	0.93	3.71	-1.07	4.28
TSXBJB	55641564	800.00	Call	18/03/2022	400:1	0.19	0.20	71.51	0.64	6.76	4.64	6.22
TSYSJB	55641563	1,000.00	Call	18/03/2022	400:1	0.02	0.03	64.26	0.16	11.50	20.34	24.38
<b>Teva Pharmaceutical Industries Ltd</b>		<b>Ref. 8.10</b>										
TEVSJB	115675173	7.50	Put	17/06/2022	4:1	0.15	0.16	52.29	-0.34	-4.28	15.31	-0.12
TEVPJB	115417745	9.00	Put	17/06/2022	5:1	0.27	0.28	50.08	-0.59	-3.42	6.17	-0.08
TEVQJB	114377052	11.00	Call	17/03/2023	5:1	0.16	0.17	52.37	0.40	3.80	46.30	0.13
TEVOJB	114377051	8.00	Call	18/03/2022	5:1	0.09	0.10	48.40	0.57	9.17	4.94	0.09
TEVMJB	114377050	8.00	Call	17/06/2022	5:1	0.18	0.19	51.20	0.58	4.94	10.49	0.09
TEVLJB	114377049	8.00	Call	16/12/2022	5:1	0.30	0.31	51.65	0.62	3.22	17.90	0.08
TEVIJB	114374602	11.00	Put	18/03/2022	5:1	0.55	0.56	71.37	-0.95	-2.74	-1.23	-0.05
TEVAJB	114374601	13.00	Call	17/03/2023	5:1	0.12	0.13	52.83	0.29	3.60	68.52	0.17
TEZBJB	113573422	9.00	Call	18/03/2022	5:1	0.02	0.03	48.80	0.22	11.69	12.96	0.23
TEVRJB	113573420	9.00	Call	16/09/2022	5:1	0.17	0.18	52.30	0.48	4.33	22.22	0.10
TEVNJB	113573419	9.00	Call	17/03/2023	5:1	0.26	0.27	51.91	0.55	3.27	27.78	0.09
TEZOJB	113573418	8.00	Put	18/03/2022	5:1	0.07	0.08	48.40	-0.43	-8.79	6.17	-0.12
TEVGJB	112003546	11.00	Call	16/09/2022	6:1	0.07	0.08	52.21	0.29	4.84	41.73	0.21
TEVFJB	112003545	10.00	Call	17/06/2022	6:1	0.05	0.06	50.19	0.28	6.21	27.90	0.22
TEVBJB	112003544	10.00	Call	16/12/2022	6:1	0.14	0.15	51.85	0.43	3.84	34.57	0.14

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
TEZEJB	110676112	13.00	Call	18/03/2022	6:1	0.00	0.01	90.10	0.03	2.87	61.38	2.35
TEZDJB	110676111	12.00	Call	17/06/2022	6:1	0.01	0.02	52.85	0.12	6.85	49.93	0.49
TEZAJB	110676110	14.50	Call	17/06/2022	6:1	0.01	0.02	58.93	0.06	4.21	80.35	1.07
TEVZJB	110676109	13.00	Call	16/09/2022	6:1	0.04	0.05	53.25	0.17	4.54	64.20	0.36
TEVXJB	110676108	16.00	Call	16/09/2022	6:1	0.02	0.03	55.98	0.08	3.70	99.75	0.73
TEVWJB	110676107	12.00	Call	16/12/2022	6:1	0.08	0.09	52.38	0.29	4.29	54.81	0.21
TEVKJB	110676106	14.50	Call	16/12/2022	6:1	0.04	0.05	53.27	0.17	4.67	82.72	0.35
TEVDJB	110676105	18.00	Call	16/12/2022	6:1	0.02	0.03	54.73	0.09	4.03	124.44	0.67
TEVUJB	57502199	11.00	Call	18/03/2022	8:1	0.00	0.01	71.37	0.06	4.31	37.09	1.45
TEVEJB	57502198	15.00	Call	18/03/2022	8:1	0.00	0.01	93.65	0.01	0.62	86.27	11.87
<b>Uber Technologies Inc</b>		<b>Ref. 34.53</b>										
UBERJB	115675188	35.00	Call	17/06/2022	25:1	0.17	0.18	63.01	0.56	4.28	14.39	0.45
UBEMJB	115675152	40.00	Call	17/03/2023	30:1	0.20	0.21	57.26	0.53	2.91	34.09	0.57
UBEJJB	115417964	40.00	Call	16/09/2022	25:1	0.16	0.17	59.00	0.46	3.75	28.15	0.54
UBEIJB	114377453	45.00	Put	17/06/2022	30:1	0.37	0.38	60.67	-0.73	-2.21	2.69	-0.41
UBEQJB	114376501	40.00	Call	18/03/2022	30:1	0.02	0.03	68.35	0.22	8.59	18.45	1.34
UBEPJB	114376500	35.00	Put	17/06/2022	30:1	0.16	0.17	63.01	-0.44	-3.00	13.41	-0.68
UBEOJB	114374589	50.00	Put	18/03/2022	30:1	0.49	0.50	75.03	-0.97	-2.23	-1.36	-0.31
UBEHJB	114374588	62.00	Call	17/03/2023	30:1	0.06	0.07	55.29	0.24	3.91	85.64	1.26
UBEAJB	113841505	50.00	Call	17/03/2023	30:1	0.12	0.13	56.02	0.37	3.31	56.10	0.80
UBENJB	112951186	40.00	Put	18/03/2022	30:1	0.19	0.20	68.35	-0.78	-4.47	1.53	-0.39
UBELJB	112951185	45.00	Call	16/12/2022	30:1	0.12	0.13	56.76	0.41	3.59	41.62	0.74
UBEKJB	112417225	45.00	Call	17/06/2022	30:1	0.05	0.06	60.67	0.27	5.25	35.53	1.10
UBEGJB	112416804	50.00	Call	16/09/2022	30:1	0.06	0.07	57.58	0.27	4.37	50.88	1.13
UBEFJB	111171673	50.00	Call	18/03/2022	30:1	0.00	0.01	75.03	0.03	3.11	45.84	9.26
UBEDJB	111171672	56.00	Call	17/06/2022	30:1	0.02	0.03	60.95	0.11	4.78	64.44	2.78
UBECJB	111171671	56.00	Call	16/12/2022	30:1	0.06	0.07	55.85	0.25	4.05	68.26	1.22
UBEBJB	110797443	62.00	Call	16/09/2022	30:1	0.02	0.03	57.14	0.13	4.92	82.16	2.34
UBEXJB	110183007	70.00	Call	17/06/2022	30:1	0.00	0.01	63.48	0.04	2.94	103.94	8.39
UBEWJB	110183006	80.00	Call	16/09/2022	30:1	0.01	0.02	57.82	0.04	3.17	133.07	6.80
UBEVJB	110183005	70.00	Call	16/12/2022	30:1	0.03	0.04	55.78	0.13	3.71	106.20	2.33
UBEEJB	59767045	100.00	Call	18/03/2022	30:1	0.00	0.01	77.39	0.00	0.00	190.56	66.07
UBETJB	58705362	62.00	Call	18/03/2022	30:1	0.00	0.01	77.39	0.00	0.21	80.51	150.44
UBEUJB	58705363	80.00	Call	18/03/2022	30:1	0.00	0.01	77.39	0.00	0.00	132.64	46.07

The prices do not constitute a solicitation or offer and are indicative only.  
Please find important legal information at the end of this document.

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Walmart Inc</b>		<b>Ref. 137.26</b>										
WMTSJB	115675050	135.00	Put	17/06/2022	40:1	0.17	0.18	26.39	-0.44	-8.47	6.89	-0.90
WMTPJB	115417738	145.00	Put	17/06/2022	40:1	0.29	0.30	24.90	-0.65	-7.39	3.10	-0.62
WMTHJB	113573464	140.00	Call	17/03/2023	40:1	0.29	0.30	25.61	0.52	5.94	10.74	0.77
WMTGJB	113573463	165.00	Call	17/03/2023	40:1	0.12	0.13	24.54	0.27	7.14	24.00	1.48
WMTMJB	113573462	140.00	Put	18/03/2022	40:1	0.12	0.13	25.39	-0.63	-16.67	1.79	-0.63
WMTCJB	112003539	130.00	Call	17/06/2022	30:1	0.37	0.38	27.45	0.66	7.93	3.02	0.46
WMTZJB	110676096	150.00	Call	17/06/2022	40:1	0.07	0.08	24.53	0.27	11.49	11.61	1.49
WMTXJB	110676095	180.00	Call	17/06/2022	40:1	0.01	0.02	26.17	0.03	7.40	31.60	11.59
WMTWJB	110676094	140.00	Call	16/09/2022	40:1	0.21	0.22	25.63	0.49	7.60	8.41	0.82
WMTVJB	110676093	165.00	Call	16/09/2022	40:1	0.05	0.06	24.44	0.17	9.84	21.96	2.32
WMTRJB	110676092	150.00	Call	16/12/2022	40:1	0.16	0.17	24.70	0.38	7.67	14.24	1.05
WMTIJB	110676091	180.00	Call	16/12/2022	40:1	0.04	0.05	24.45	0.13	8.71	32.60	3.15
WMTDJB	59767308	140.00	Call	18/03/2022	50:1	0.04	0.05	25.39	0.39	21.41	3.82	1.28
WMTQJB	57502195	165.00	Call	18/03/2022	50:1	0.00	0.01	29.90	0.01	1.97	20.61	63.38
WMTJJB	57502194	190.00	Call	18/03/2022	50:1	0.00	0.01	32.57	0.00	0.01	38.82	53.74
<b>Walt Disney Co</b>		<b>Ref. 149.33</b>										
DIZKJB	115674923	140.00	Call	18/03/2022	40:1	0.27	0.28	40.87	0.75	10.02	1.25	0.53
DISXJB	115674922	140.00	Call	16/09/2022	40:1	0.49	0.50	36.24	0.66	4.92	7.15	0.61
DISWJB	115417971	140.00	Call	17/06/2022	50:1	0.32	0.33	37.34	0.67	6.06	4.80	0.75
DISRJB	115417970	150.00	Call	16/09/2022	50:1	0.30	0.31	35.17	0.56	5.40	10.83	0.89
DISQJB	115417969	150.00	Call	17/03/2023	50:1	0.41	0.42	34.44	0.59	4.17	14.51	0.85
DISGJB	115417931	130.00	Put	17/06/2022	40:1	0.11	0.12	39.43	-0.23	-7.02	16.16	-1.77
DISKJB	115417932	150.00	Call	17/06/2022	40:1	0.27	0.28	35.80	0.54	7.21	7.95	0.74
DISFJB	115417930	150.00	Call	16/12/2022	40:1	0.44	0.45	34.71	0.57	4.76	12.50	0.70
DIZTJB	114376872	160.00	Call	16/12/2022	80:1	0.17	0.18	33.99	0.49	5.06	16.79	1.64
DIZMJB	114376489	160.00	Call	16/09/2022	40:1	0.27	0.28	34.42	0.46	6.12	14.65	0.87
DIZJJB	114376348	150.00	Put	18/03/2022	80:1	0.07	0.08	37.24	-0.50	-11.63	3.84	-1.61
DIZIJB	114376347	150.00	Call	18/03/2022	80:1	0.06	0.07	37.24	0.50	13.40	4.20	1.59
DIZHJB	114376346	140.00	Put	17/06/2022	80:1	0.09	0.10	37.34	-0.33	-6.24	11.61	-2.39
DIZGJB	114376163	160.00	Put	17/06/2022	80:1	0.21	0.22	34.80	-0.60	-5.07	4.64	-1.34
DIZFJB	114376162	160.00	Call	17/06/2022	80:1	0.09	0.10	34.80	0.41	7.62	12.50	1.96
DIZEJB	114376161	170.00	Call	16/09/2022	80:1	0.09	0.10	33.92	0.36	6.81	19.20	2.19
DIZDJB	114376160	170.00	Call	17/03/2023	80:1	0.15	0.16	33.26	0.44	5.13	22.41	1.82

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DIZCJB	114376152	160.00	Call	18/03/2022	40:1	0.04	0.05	35.90	0.24	17.96	8.48	1.66
DIZBJB	114376151	170.00	Call	17/06/2022	40:1	0.11	0.12	34.31	0.29	9.01	17.06	1.38
DIZAJB	114376150	150.00	Put	17/06/2022	40:1	0.28	0.29	35.80	-0.46	-5.97	7.32	-0.86
DISZJB	114376149	170.00	Call	16/12/2022	40:1	0.26	0.27	33.48	0.41	5.62	21.07	0.98
DISVJB	114374594	170.00	Call	18/03/2022	80:1	0.01	0.02	36.79	0.09	10.02	14.75	8.77
DISUJB	114374518	180.00	Put	17/06/2022	40:1	0.77	0.78	34.24	-0.81	-3.89	0.35	-0.49
DISPJB	114374298	180.00	Call	18/03/2022	40:1	0.00	0.02	39.40	0.04	8.76	20.94	11.37
DISOJB	114374297	190.00	Call	17/06/2022	40:1	0.04	0.05	34.52	0.13	9.72	28.57	3.07
DISNJB	114374296	180.00	Call	16/09/2022	40:1	0.13	0.14	33.65	0.28	7.51	24.29	1.42
DISMJB	114374295	200.00	Call	16/09/2022	40:1	0.07	0.08	33.64	0.16	7.45	36.07	2.51
DISJJB	114374294	190.00	Call	16/12/2022	40:1	0.14	0.15	32.99	0.27	6.67	31.25	1.49
DISIJB	113841522	190.00	Call	17/03/2023	80:1	0.10	0.11	32.75	0.31	5.29	33.13	2.56
DISLJB	112951192	170.00	Put	18/03/2022	80:1	0.25	0.26	36.79	-0.91	-6.54	0.09	-0.88
DISHJB	112951017	190.00	Put	18/03/2022	80:1	0.48	0.49	41.56	-0.99	-3.77	-0.98	-0.81
DISTJB	111172131	180.00	Call	16/12/2022	80:1	0.09	0.10	33.16	0.33	6.21	25.90	2.41
DISSJB	111171765	180.00	Call	17/06/2022	80:1	0.03	0.04	34.24	0.20	9.17	22.68	4.07
DISEJB	110797383	190.00	Call	16/09/2022	80:1	0.05	0.06	33.56	0.21	6.63	30.45	3.75
DISBJB	110797146	200.00	Call	16/12/2022	80:1	0.05	0.06	32.96	0.21	6.66	37.15	3.74
DISAJB	110797036	200.00	Call	17/06/2022	80:1	0.01	0.02	35.11	0.09	7.00	35.16	9.27
DIZRJB	110183059	260.00	Call	17/06/2022	80:1	0.00	0.01	39.53	0.01	1.49	74.70	90.83
DIZSJB	110183060	230.00	Call	17/06/2022	80:1	0.00	0.01	37.80	0.03	4.01	54.72	28.66
DIZQJB	110183058	215.00	Call	16/09/2022	80:1	0.02	0.03	33.99	0.10	6.38	45.58	7.80
DIZPJB	110183057	245.00	Call	16/09/2022	80:1	0.01	0.02	35.07	0.04	4.72	64.98	18.59
DIZOJB	110183056	230.00	Call	16/12/2022	80:1	0.02	0.03	33.48	0.11	6.70	55.63	7.43
DIZNJB	110183055	260.00	Call	16/12/2022	80:1	0.01	0.02	34.43	0.06	4.95	75.24	14.37
DISDJB	58705619	245.00	Call	18/03/2022	60:1	0.00	0.01	43.18	0.00	0.00	64.51	96.87
DISCJB	58705618	280.00	Call	18/03/2022	60:1	0.00	0.01	43.18	0.00	0.00	87.95	131.87
DIZLJB	58705342	190.00	Call	18/03/2022	60:1	0.00	0.01	41.56	0.01	2.97	27.68	45.70
DISYJB	58705321	215.00	Call	18/03/2022	60:1	0.00	0.01	43.18	0.00	0.13	44.42	66.87
<b>Equity Indices - CHF</b>												
<b>SMI Mid® Index</b>		<b>Ref. 3,007.76</b>										
SMHPJB	115675008	3,000.00	Put	17/06/2022	250:1	0.78	0.79	25.39	-0.52	-7.87	6.82	-4.84
SMMJJB	114377225	3,500.00	Call	17/03/2023	250:1	0.24	0.25	18.79	0.21	10.07	18.44	11.95

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SMMIJB	114377224	3,400.00	Call	16/06/2023	250:1	0.40	0.41	19.74	0.27	7.95	16.45	9.22
SMZYJB	114376232	3,650.00	Call	17/06/2022	250:1	0.01	0.02	18.35	0.02	13.26	21.52	113.43
SMMVJB	114376231	3,500.00	Call	18/03/2022	250:1	0.01	0.02	17.30	0.00	0.17	16.53	497.24
SMMTJB	114376230	3,600.00	Call	16/09/2022	250:1	0.08	0.09	17.98	0.08	10.39	20.44	32.17
SMMSJB	114376229	3,500.00	Call	16/12/2022	250:1	0.13	0.14	17.28	0.15	12.85	17.53	16.72
SMWPJB	114376220	3,200.00	Put	18/03/2022	250:1	0.83	0.84	21.65	-0.87	-12.43	0.59	-2.88
SMQPJB	114376221	3,400.00	Put	18/03/2022	250:1	1.57	1.58	17.88	-1.00	-7.59	0.09	-2.51
SMLPJB	114376219	3,000.00	Put	18/03/2022	250:1	0.36	0.37	28.08	-0.47	-15.43	3.33	-5.27
SMRPJB	114376218	3,000.00	Put	18/03/2022	250:1	0.36	0.37	28.08	-0.47	-15.43	3.33	-5.27
SMIMJB	112003592	3,600.00	Call	18/03/2022	250:1	0.00	0.01	17.27	0.00	0.02	19.78	597.24
SMMNJB	112003591	3,500.00	Call	17/06/2022	250:1	0.03	0.04	18.81	0.06	17.76	16.70	42.34
SMMKJB	112003590	3,750.00	Call	16/09/2022	250:1	0.03	0.04	17.82	0.04	12.31	25.01	61.07
SMMEJB	112003589	3,600.00	Call	16/12/2022	250:1	0.09	0.10	16.97	0.11	12.82	20.52	23.46
SMZQJB	110797351	3,450.00	Call	16/09/2022	250:1	0.13	0.14	18.50	0.14	12.23	15.87	17.57
SMMYJB	110676550	2,900.00	Call	16/09/2022	250:1	0.98	0.99	24.05	0.57	6.93	4.65	4.39
SMMWJB	110676549	3,100.00	Call	16/09/2022	250:1	0.55	0.56	21.36	0.41	8.71	7.72	6.16
SMMUJB	110676548	3,000.00	Call	16/12/2022	250:1	0.79	0.80	21.21	0.50	7.47	6.39	5.03
SMMRJB	110676547	3,300.00	Call	16/12/2022	250:1	0.30	0.31	18.40	0.27	10.50	12.29	9.24
SMMLJB	110182964	3,400.00	Call	18/03/2022	250:1	0.00	0.01	17.88	0.00	3.78	13.13	397.24
SMMDJB	58705579	2,900.00	Call	18/03/2022	250:1	0.65	0.66	31.46	0.69	12.56	1.90	3.63
SMMCJB	58705578	3,100.00	Call	18/03/2022	250:1	0.17	0.18	24.63	0.32	21.45	4.56	7.79
SMMBJB	58705577	3,000.00	Call	17/06/2022	250:1	0.60	0.61	25.39	0.48	9.56	4.80	5.17
SMMAJB	58705576	3,300.00	Call	17/06/2022	250:1	0.15	0.16	20.53	0.18	13.62	11.05	13.80
<b>Swiss Leader® Index</b>		<b>Ref. 1,920.43</b>										
SLIDJB	114377222	2,100.00	Call	17/03/2023	250:1	0.29	0.30	20.02	0.32	8.08	13.26	7.92
SLINJB	114377223	2,300.00	Call	16/06/2023	250:1	0.13	0.14	18.49	0.17	9.27	21.59	14.79
SLIVJB	114376228	2,200.00	Call	18/03/2022	250:1	0.01	0.02	19.88	0.00	1.03	14.82	284.57
SLIUJB	114376227	2,300.00	Call	17/06/2022	250:1	0.01	0.02	16.99	0.02	7.34	20.03	130.88
SLITJB	114376226	2,150.00	Call	16/09/2022	250:1	0.11	0.12	19.00	0.19	12.03	13.52	13.30
SLIQJB	114376225	2,250.00	Call	16/12/2022	250:1	0.09	0.10	18.94	0.16	12.39	18.46	15.50
SLIWJB	114376224	2,500.00	Call	16/12/2022	250:1	0.02	0.03	18.39	0.05	12.43	30.57	51.52
SLIPJB	114376223	2,000.00	Put	18/03/2022	250:1	0.40	0.41	20.95	-0.80	-14.97	1.19	-3.13
SLVPJB	114376222	1,800.00	Put	18/03/2022	250:1	0.08	0.09	32.53	-0.22	-18.83	7.44	-11.33
SLIOJB	112003586	2,050.00	Call	18/03/2022	250:1	0.01	0.02	19.91	0.08	32.47	7.01	29.57

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SLIJJB	112003584	2,100.00	Call	17/06/2022	250:1	<b>0.07</b>	<b>0.08</b>	18.72	0.16	15.14	10.39	15.85
SLIFJB	112003583	2,300.00	Call	16/09/2022	250:1	<b>0.03</b>	<b>0.04</b>	17.93	0.07	14.16	20.29	33.91
SLILJB	110676553	1,900.00	Call	16/09/2022	250:1	<b>0.47</b>	<b>0.48</b>	22.95	0.50	8.08	5.18	4.95
SLIMJB	110676554	1,750.00	Call	16/09/2022	250:1	<b>0.85</b>	<b>0.86</b>	26.51	0.67	6.01	2.32	3.71
SLIKJB	110676552	1,800.00	Call	16/12/2022	250:1	<b>0.82</b>	<b>0.83</b>	25.05	0.61	5.68	4.53	4.07
SLIJB	110676551	2,000.00	Call	16/12/2022	250:1	<b>0.37</b>	<b>0.38</b>	21.38	0.40	8.16	9.09	6.19
SLIGJB	59104428	1,850.00	Call	18/03/2022	250:1	<b>0.37</b>	<b>0.38</b>	29.36	0.68	13.79	1.28	3.67
SLIEJB	59104427	1,900.00	Call	17/06/2022	250:1	<b>0.36</b>	<b>0.37</b>	23.26	0.49	10.25	3.75	5.06
SLICJB	58705772	1,750.00	Call	17/06/2022	250:1	<b>0.77</b>	<b>0.78</b>	28.23	0.70	6.92	1.28	3.56
SLIBJB	58705575	1,700.00	Call	18/03/2022	250:1	<b>0.88</b>	<b>0.89</b>	38.44	0.90	7.73	0.11	2.79
<b>Swiss Market® Index</b>	<b>Ref. 12,086.07</b>											
SMUPJB	115675007	12,000.00	Put	17/06/2022	500:1	<b>1.20</b>	<b>1.21</b>	18.51	-0.54	-10.80	5.72	-9.25
SMOPJB	115675006	11,850.00	Put	17/06/2022	500:1	<b>1.07</b>	<b>1.08</b>	19.26	-0.49	-10.99	6.42	-10.18
SMSPJB	115675005	11,750.00	Put	17/06/2022	500:1	<b>0.97</b>	<b>0.98</b>	19.79	-0.46	-11.34	6.83	-10.88
SMIAJB	115674941	12,500.00	Call	17/03/2023	250:1	<b>2.37</b>	<b>2.38</b>	16.88	0.38	7.65	8.35	6.64
SMZOJB	114377387	13,250.00	Call	18/03/2022	500:1	<b>0.01</b>	<b>0.02</b>	15.19	0.00	5.85	9.71	1,173.93
SMZKJB	114377386	13,500.00	Call	18/03/2022	500:1	<b>0.01</b>	<b>0.02</b>	15.19	0.00	1.28	11.78	1,423.93
SMIVJB	114377384	13,600.00	Call	17/06/2022	500:1	<b>0.02</b>	<b>0.03</b>	13.46	0.03	26.87	12.65	149.92
SMZJJB	114377385	13,450.00	Call	17/06/2022	500:1	<b>0.04</b>	<b>0.05</b>	13.73	0.05	23.83	11.49	101.43
SMYOJB	114377383	14,000.00	Call	16/09/2022	500:1	<b>0.05</b>	<b>0.06</b>	13.98	0.06	22.47	16.08	89.65
SMIDJB	114377382	13,750.00	Call	16/12/2022	500:1	<b>0.21</b>	<b>0.22</b>	14.97	0.14	15.20	14.68	36.15
SMFPJB	114377380	12,900.00	Put	18/03/2022	500:1	<b>1.82</b>	<b>1.83</b>	15.19	-0.97	-12.82	0.84	-5.15
SMIPJB	114377381	12,700.00	Put	18/03/2022	500:1	<b>1.46</b>	<b>1.47</b>	15.55	-0.93	-15.24	1.00	-5.40
SMZWJB	114377228	13,000.00	Call	17/03/2023	500:1	<b>0.62</b>	<b>0.63</b>	15.95	0.28	10.77	10.17	17.81
SMZXJB	114377229	12,750.00	Call	17/03/2023	500:1	<b>0.79</b>	<b>0.80</b>	16.39	0.33	9.91	8.80	15.25
SMIJB	114377226	12,900.00	Call	16/06/2023	500:1	<b>0.77</b>	<b>0.78</b>	15.91	0.30	9.26	9.96	16.74
SMZUJB	114377227	12,700.00	Call	16/06/2023	500:1	<b>0.90</b>	<b>0.91</b>	16.24	0.33	8.86	8.84	14.99
SMYMJB	114376245	12,900.00	Call	18/03/2022	500:1	<b>0.02</b>	<b>0.03</b>	15.19	0.03	23.56	6.86	171.01
SMYNJB	114376246	12,750.00	Call	18/03/2022	500:1	<b>0.02</b>	<b>0.03</b>	15.40	0.06	47.19	5.62	85.36
SMYLJB	114376244	13,100.00	Call	18/03/2022	500:1	<b>0.01</b>	<b>0.02</b>	15.19	0.01	13.25	8.47	1,023.93
SMYKJB	114376243	12,400.00	Call	17/06/2022	500:1	<b>0.47</b>	<b>0.48</b>	16.77	0.32	16.03	4.58	15.71
SMYJJB	114376242	12,700.00	Call	17/06/2022	500:1	<b>0.32</b>	<b>0.33</b>	15.69	0.22	15.88	6.44	23.07
SMYIBJ	114376241	13,300.00	Call	17/06/2022	500:1	<b>0.07</b>	<b>0.08</b>	14.04	0.07	21.34	10.38	70.78
SMYHJB	114376240	13,000.00	Call	17/06/2022	500:1	<b>0.18</b>	<b>0.19</b>	14.78	0.13	16.76	8.35	37.95

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SMYGJB	114376239	12,400.00	Call	16/09/2022	500:1	<b>0.72</b>	<b>0.73</b>	17.10	0.37	12.22	5.62	13.55
SMYFJB	114376238	12,800.00	Call	16/09/2022	500:1	<b>0.45</b>	<b>0.46</b>	16.05	0.26	13.92	7.81	18.87
SMYEJB	114376237	13,200.00	Call	16/09/2022	500:1	<b>0.25</b>	<b>0.26</b>	15.19	0.17	16.13	10.29	28.82
SMYDJB	114376236	13,600.00	Call	16/09/2022	500:1	<b>0.13</b>	<b>0.14</b>	14.50	0.10	17.80	13.11	48.50
SMYCJB	114376235	12,900.00	Call	16/12/2022	500:1	<b>0.59</b>	<b>0.60</b>	16.30	0.29	11.68	9.22	17.25
SMYAJB	114376234	13,200.00	Call	16/12/2022	500:1	<b>0.42</b>	<b>0.43</b>	15.76	0.23	12.91	11.00	21.77
SMZZJB	114376233	13,500.00	Call	16/12/2022	500:1	<b>0.29</b>	<b>0.30</b>	15.30	0.18	14.21	12.94	28.34
SMDPJB	114376217	12,500.00	Put	18/03/2022	500:1	<b>1.10</b>	<b>1.11</b>	16.48	-0.84	-18.27	1.17	-5.96
SMPPJB	114376216	12,300.00	Put	18/03/2022	500:1	<b>0.81</b>	<b>0.82</b>	17.78	-0.71	-20.96	1.62	-7.03
SMEPJB	114376215	12,000.00	Put	18/03/2022	500:1	<b>0.41</b>	<b>0.56</b>	20.47	-0.50	-21.59	3.03	-10.00
SMNPJB	114376214	11,800.00	Put	18/03/2022	500:1	<b>0.29</b>	<b>0.44</b>	22.60	-0.38	-21.00	4.19	-13.08
SMZPJB	114374275	11,750.00	Put	17/06/2022	250:1	<b>1.94</b>	<b>1.95</b>	19.79	-0.46	-11.39	6.81	-5.44
SMZVJB	114374153	12,700.00	Call	16/12/2022	250:1	<b>1.45</b>	<b>1.46</b>	16.71	0.33	11.01	8.10	7.52
SMZNJB	114374002	11,950.00	Call	18/03/2022	250:1	<b>1.15</b>	<b>1.16</b>	21.00	0.53	22.16	1.27	4.70
SMZMJB	114374000	12,250.00	Call	18/03/2022	250:1	<b>0.51</b>	<b>0.52</b>	18.16	0.32	30.16	2.43	7.71
SMZLJB	114373999	12,100.00	Call	17/06/2022	250:1	<b>1.46</b>	<b>1.47</b>	18.04	0.42	13.97	3.16	5.89
SMIWJB	114373997	12,400.00	Call	17/06/2022	250:1	<b>0.93</b>	<b>0.94</b>	16.77	0.32	16.37	4.54	7.85
SMILJB	114373994	11,800.00	Call	16/09/2022	250:1	<b>2.68</b>	<b>2.69</b>	19.08	0.52	9.42	3.20	4.77
SMIKJB	114373992	13,000.00	Call	16/09/2022	250:1	<b>0.69</b>	<b>0.70</b>	15.59	0.22	14.99	9.01	11.52
SMIJJB	114373991	12,300.00	Call	16/12/2022	250:1	<b>2.12</b>	<b>2.13</b>	17.65	0.42	9.55	6.18	5.94
SMIHJB	113841585	12,250.00	Call	16/09/2022	250:1	<b>1.70</b>	<b>1.71</b>	17.55	0.41	11.56	4.89	6.11
SMIYJB	112003574	12,250.00	Call	18/03/2022	500:1	<b>0.24</b>	<b>0.25</b>	18.16	0.32	31.37	2.39	15.41
SMIXJB	112003573	12,500.00	Call	18/03/2022	500:1	<b>0.09</b>	<b>0.10</b>	16.48	0.16	38.97	3.84	31.01
SMIUJB	112003572	11,800.00	Call	17/06/2022	500:1	<b>1.04</b>	<b>1.05</b>	19.52	0.52	12.08	1.98	9.53
SMITJB	112003571	12,100.00	Call	17/06/2022	500:1	<b>0.71</b>	<b>0.72</b>	18.04	0.42	14.26	3.09	11.77
SMIRJB	112003570	12,000.00	Call	16/09/2022	500:1	<b>1.10</b>	<b>1.11</b>	18.37	0.47	10.34	3.88	10.54
SMIOJB	112003568	11,800.00	Call	16/12/2022	500:1	<b>1.56</b>	<b>1.57</b>	19.09	0.53	8.12	4.13	9.48
SMIQJB	112003569	12,300.00	Call	16/09/2022	500:1	<b>0.79</b>	<b>0.80</b>	17.40	0.40	11.96	5.08	12.64
SMYBJB	112003566	12,600.00	Call	16/12/2022	500:1	<b>0.79</b>	<b>0.80</b>	16.93	0.35	10.71	7.56	14.11
SMINJB	112003567	12,200.00	Call	16/12/2022	500:1	<b>1.18</b>	<b>1.19</b>	17.91	0.44	9.01	5.85	11.30
SMISJB	110797346	12,000.00	Call	18/03/2022	500:1	<b>0.41</b>	<b>0.54</b>	20.47	0.50	22.38	1.52	10.00
SMZIJB	110676514	10,900.00	Call	18/03/2022	500:1	<b>2.29</b>	<b>2.31</b>	31.56	0.89	9.33	-0.26	5.61
SMZHJB	110676513	11,500.00	Call	18/03/2022	500:1	<b>1.24</b>	<b>1.25</b>	25.71	0.75	14.47	0.32	6.68
SMZFJB	110676511	11,250.00	Call	17/06/2022	500:1	<b>1.81</b>	<b>1.82</b>	22.43	0.67	8.95	0.61	7.42

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
SMZGJB	110676512	11,000.00	Call	17/06/2022	500:1	<b>2.20</b>	<b>2.21</b>	23.76	0.73	7.94	0.16	6.89
SMZEJB	110676510	11,050.00	Call	16/09/2022	500:1	<b>2.35</b>	<b>2.36</b>	21.93	0.68	6.98	1.19	7.34
SMZDJB	110676509	11,300.00	Call	16/09/2022	500:1	<b>1.97</b>	<b>1.98</b>	20.98	0.63	7.75	1.69	7.88
SMZCJB	110676508	11,600.00	Call	16/09/2022	500:1	<b>1.58</b>	<b>1.59</b>	19.84	0.57	8.68	2.56	8.76
SMZBJB	110676507	11,100.00	Call	16/12/2022	500:1	<b>2.50</b>	<b>2.51</b>	21.36	0.65	6.31	2.23	7.64
SMZAJB	110676506	10,900.00	Call	16/12/2022	500:1	<b>2.80</b>	<b>2.81</b>	22.02	0.69	5.90	1.81	7.29
SMIZJB	110676505	11,400.00	Call	16/12/2022	500:1	<b>2.09</b>	<b>2.10</b>	20.38	0.60	6.95	3.01	8.28
SMIGJB	59104419	11,250.00	Call	18/03/2022	500:1	<b>1.66</b>	<b>1.67</b>	28.21	0.82	11.91	-0.01	6.08
SMIFJB	59104418	11,500.00	Call	17/06/2022	500:1	<b>1.43</b>	<b>1.44</b>	21.11	0.61	10.27	1.11	8.17
SMIEJB	58705574	10,600.00	Call	18/03/2022	500:1	<b>2.85</b>	<b>2.87</b>	34.29	0.93	7.82	-0.42	5.38
SMICJB	58705573	10,750.00	Call	17/06/2022	500:1	<b>2.61</b>	<b>2.62</b>	25.09	0.77	7.11	-0.22	6.49
<b>Equity Indices - EUR</b>												
<b>DAX®</b>	<b>Ref. 14,832.13</b>											
DAXBJB	115675307	15,250.00	Call	17/06/2022	250:1	<b>2.25</b>	<b>2.26</b>	22.17	0.44	11.53	6.63	5.69
DAXAJB	115675306	14,550.00	Put	17/06/2022	250:1	<b>2.72</b>	<b>2.73</b>	25.10	-0.41	-9.02	6.50	-6.03
DAXZJB	115418011	15,750.00	Call	17/03/2023	500:1	<b>1.78</b>	<b>1.79</b>	20.53	0.43	7.11	12.22	11.65
DAXNJB	115418010	16,250.00	Call	17/03/2023	500:1	<b>1.34</b>	<b>1.35</b>	19.59	0.36	7.96	14.11	13.80
DAXIJB	115418009	16,750.00	Call	17/03/2023	500:1	<b>0.99</b>	<b>1.00</b>	18.73	0.30	8.80	16.30	16.86
DAXFJB	115418008	17,250.00	Call	17/03/2023	500:1	<b>0.69</b>	<b>0.70</b>	17.95	0.23	9.93	18.66	21.34
DAZLJB	115418007	15,250.00	Put	17/03/2023	500:1	<b>3.12</b>	<b>3.13</b>	21.57	-0.51	-4.79	7.73	-9.89
DAZMJB	115418006	13,750.00	Put	17/03/2023	500:1	<b>2.00</b>	<b>2.01</b>	25.10	-0.34	-4.97	14.07	-14.86
DAZNJB	115418005	14,250.00	Put	17/03/2023	500:1	<b>2.31</b>	<b>2.32</b>	23.89	-0.39	-4.96	11.75	-12.90
DAXOJB	114374525	15,550.00	Put	17/06/2022	250:1	<b>4.45</b>	<b>4.46</b>	21.04	-0.63	-8.39	2.68	-3.97
DAXMJB	114374487	16,000.00	Call	18/03/2022	250:1	<b>0.08</b>	<b>0.09</b>	19.45	0.06	41.78	8.03	39.44
DAXLJB	114374486	15,500.00	Call	18/03/2022	250:1	<b>0.42</b>	<b>0.43</b>	21.79	0.22	29.87	5.23	11.55
DAXKJB	114374485	15,750.00	Call	17/06/2022	250:1	<b>1.35</b>	<b>1.36</b>	20.33	0.32	14.06	8.48	7.75
DAXJJB	114374484	16,250.00	Call	17/06/2022	250:1	<b>0.71</b>	<b>0.72</b>	18.69	0.21	17.24	10.77	11.95
DAXGJB	114374482	16,000.00	Call	16/09/2022	250:1	<b>1.86</b>	<b>1.87</b>	19.68	0.33	10.49	11.03	7.56
DAXHJB	114374483	15,500.00	Call	16/09/2022	250:1	<b>2.77</b>	<b>2.78</b>	21.03	0.42	8.98	9.19	5.94
DAXCJB	114374480	15,750.00	Call	16/12/2022	250:1	<b>2.94</b>	<b>2.95</b>	20.60	0.41	8.21	11.16	6.13
DAXEJB	114374481	16,250.00	Call	16/12/2022	250:1	<b>2.10</b>	<b>2.11</b>	19.50	0.33	9.34	13.12	7.52
DAWNJB	112003412	16,500.00	Call	17/06/2022	500:1	<b>0.27</b>	<b>0.28</b>	17.95	0.16	16.84	12.19	31.45
DAWMJB	112003411	16,750.00	Call	18/03/2022	500:1	<b>0.01</b>	<b>0.02</b>	19.45	0.01	13.02	12.98	1,927.87

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
DAYVJB	112003410	15,500.00	Put	17/06/2022	500:1	<b>2.31</b>	<b>2.32</b>	21.22	-0.62	-7.91	3.32	-8.08
DAYUJB	112003409	15,000.00	Put	17/06/2022	500:1	<b>1.81</b>	<b>1.82</b>	23.18	-0.51	-8.24	5.00	-9.89
DAYOJB	112003408	14,500.00	Put	17/06/2022	500:1	<b>1.42</b>	<b>1.43</b>	25.31	-0.41	-8.42	7.06	-12.32
DAYJJB	112003407	15,250.00	Put	16/09/2022	500:1	<b>2.41</b>	<b>2.42</b>	21.75	-0.53	-6.56	5.34	-9.35
DAYGJB	112003406	14,750.00	Put	16/09/2022	500:1	<b>1.98</b>	<b>1.99</b>	23.31	-0.45	-6.74	7.26	-11.06
DAZJJB	112003405	14,250.00	Put	16/09/2022	500:1	<b>1.64</b>	<b>1.65</b>	24.93	-0.38	-6.81	9.49	-13.20
DAZIJB	112003404	14,000.00	Put	16/12/2022	500:1	<b>1.95</b>	<b>1.96</b>	25.20	-0.36	-5.40	12.22	-14.00
DAXUJB	112003402	14,500.00	Put	16/12/2022	500:1	<b>2.29</b>	<b>2.30</b>	23.82	-0.42	-5.37	9.99	-12.01
DAXXJB	112003403	15,000.00	Put	16/12/2022	500:1	<b>2.71</b>	<b>2.72</b>	22.45	-0.48	-5.26	8.04	-10.36
DAZPJB	110797231	15,250.00	Put	18/03/2022	500:1	<b>1.24</b>	<b>1.25</b>	23.58	-0.67	-15.97	1.40	-7.43
DAWWJB	110676533	15,000.00	Call	17/06/2022	500:1	<b>1.50</b>	<b>1.51</b>	23.18	0.49	9.72	6.22	10.11
DAWUJB	110676532	15,500.00	Call	17/06/2022	500:1	<b>0.96</b>	<b>0.97</b>	21.22	0.38	11.66	7.77	13.11
DAWRJB	110676531	16,000.00	Call	17/06/2022	500:1	<b>0.54</b>	<b>0.55</b>	19.48	0.26	14.26	9.73	18.92
DAWPJB	110676530	15,250.00	Call	16/09/2022	500:1	<b>1.58</b>	<b>1.59</b>	21.75	0.47	8.68	8.18	10.75
DAWLJB	110676529	15,750.00	Call	16/09/2022	500:1	<b>1.09</b>	<b>1.10</b>	20.34	0.38	10.14	9.90	13.30
DAWKJB	110676528	16,250.00	Call	16/09/2022	500:1	<b>0.71</b>	<b>0.72</b>	19.05	0.29	11.77	11.99	17.50
DAWJJB	110676527	16,750.00	Call	16/09/2022	500:1	<b>0.44</b>	<b>0.45</b>	17.89	0.20	13.26	14.45	24.86
DAWHJB	110676525	16,000.00	Call	16/12/2022	500:1	<b>1.30</b>	<b>1.31</b>	20.04	0.37	8.38	12.29	13.51
DAWIJB	110676526	15,500.00	Call	16/12/2022	500:1	<b>1.78</b>	<b>1.79</b>	21.19	0.45	7.38	10.54	11.22
DAWFJB	110676523	17,000.00	Call	16/12/2022	500:1	<b>0.60</b>	<b>0.61</b>	18.04	0.22	10.87	16.67	22.36
DAWGJB	110676524	16,500.00	Call	16/12/2022	500:1	<b>0.91</b>	<b>0.92</b>	18.99	0.29	9.51	14.35	16.96
DAYEJB	110182919	14,750.00	Call	18/03/2022	500:1	<b>0.92</b>	<b>0.93</b>	27.58	0.54	17.27	2.58	9.23
DAYDJB	110182918	15,250.00	Call	18/03/2022	500:1	<b>0.39</b>	<b>0.40</b>	23.58	0.33	24.25	4.17	15.29
DAYCJB	110182917	15,750.00	Call	18/03/2022	500:1	<b>0.09</b>	<b>0.10</b>	20.13	0.12	36.14	6.53	41.04
DAYBJB	110182916	16,250.00	Call	18/03/2022	500:1	<b>0.02</b>	<b>0.03</b>	19.45	0.03	32.41	9.66	152.55
DAYKJB	110182915	14,250.00	Put	18/03/2022	500:1	<b>0.49</b>	<b>0.50</b>	31.70	-0.30	-17.65	5.61	-16.80
DAYMJB	110182913	13,250.00	Put	18/03/2022	500:1	<b>0.21</b>	<b>0.22</b>	39.30	-0.12	-16.03	11.41	-42.05
DAYNJB	110182914	13,750.00	Put	18/03/2022	500:1	<b>0.31</b>	<b>0.32</b>	35.62	-0.19	-17.56	8.37	-26.40
<b>EURO STOXX 50® Index</b>		<b>Ref. 4,037.77</b>										
ESTCJB	115675305	3,900.00	Call	17/06/2022	150:1	<b>1.65</b>	<b>1.66</b>	25.14	0.56	9.15	2.75	2.66
ESTAJB	115675198	4,000.00	Call	16/09/2022	150:1	<b>1.66</b>	<b>1.67</b>	22.59	0.49	7.98	5.27	3.03
ESYVJB	114376479	3,900.00	Put	17/06/2022	150:1	<b>1.36</b>	<b>1.37</b>	25.14	-0.44	-8.56	8.50	-3.44
ESYKJB	114376183	4,500.00	Call	17/06/2022	150:1	<b>0.12</b>	<b>0.13</b>	17.39	0.10	20.43	11.93	15.20
ESYJJB	114376182	4,300.00	Put	17/06/2022	150:1	<b>2.69</b>	<b>2.70</b>	19.47	-0.77	-7.63	3.54	-1.96

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ESYFJB	114376181	4,500.00	Call	16/12/2022	150:1	<b>0.52</b>	<b>0.53</b>	18.27	0.22	11.39	13.42	6.69
ESYBJB	114374734	4,300.00	Put	18/03/2022	200:1	<b>1.37</b>	<b>1.38</b>	19.87	-0.90	-13.10	0.34	-2.23
ESYAJB	114374733	4,500.00	Call	18/03/2022	200:1	<b>0.00</b>	<b>0.01</b>	18.92	0.01	16.78	11.52	171.91
ESZYJB	114374732	4,400.00	Call	17/06/2022	200:1	<b>0.17</b>	<b>0.18</b>	18.37	0.16	17.89	9.86	12.54
ESZWJB	114374731	4,200.00	Put	17/06/2022	200:1	<b>1.75</b>	<b>1.76</b>	20.69	-0.68	-7.81	4.70	-2.94
ESZVJB	114374730	4,300.00	Put	16/09/2022	200:1	<b>2.33</b>	<b>2.34</b>	19.53	-0.70	-6.06	5.10	-2.85
ESZSJB	114374729	4,500.00	Call	16/09/2022	200:1	<b>0.23</b>	<b>0.24</b>	17.87	0.18	14.72	12.64	11.43
ESZQJB	114374728	4,400.00	Call	16/12/2022	200:1	<b>0.55</b>	<b>0.56</b>	18.97	0.28	9.98	11.74	7.23
ESZPJB	114374727	4,200.00	Put	16/12/2022	200:1	<b>2.40</b>	<b>2.41</b>	20.53	-0.61	-5.12	7.92	-3.27
ESZOJB	114374524	4,100.00	Put	17/06/2022	150:1	<b>1.86</b>	<b>1.87</b>	22.04	-0.59	-8.56	5.41	-2.52
ESZJJB	114374496	4,200.00	Call	18/03/2022	150:1	<b>0.23</b>	<b>0.24</b>	22.40	0.24	27.34	4.91	6.15
ESZFB	114374495	4,400.00	Call	18/03/2022	150:1	<b>0.02</b>	<b>0.03</b>	18.92	0.04	33.34	9.08	41.76
ESZCJB	114374494	4,100.00	Call	17/06/2022	150:1	<b>0.89</b>	<b>0.90</b>	22.04	0.41	12.12	4.88	3.70
ESZBJB	114374493	4,300.00	Call	17/06/2022	150:1	<b>0.38</b>	<b>0.39</b>	19.47	0.23	16.20	7.94	6.39
ESZAJB	114374492	4,200.00	Call	16/09/2022	150:1	<b>0.98</b>	<b>0.99</b>	20.47	0.36	9.89	7.70	4.12
ESTYJB	114374491	4,400.00	Call	16/09/2022	150:1	<b>0.50</b>	<b>0.51</b>	18.67	0.23	12.31	10.87	6.43
ESTSJB	114374490	4,300.00	Call	16/12/2022	150:1	<b>0.94</b>	<b>0.95</b>	19.73	0.33	9.41	10.02	4.52
ESTRJB	114374489	4,100.00	Call	16/12/2022	150:1	<b>1.52</b>	<b>1.53</b>	21.40	0.44	7.83	7.23	3.37
ESTOJB	113841580	3,900.00	Call	17/03/2023	200:1	<b>1.86</b>	<b>1.87</b>	22.85	0.55	5.93	5.85	3.64
ESTJJB	113841579	4,100.00	Call	17/03/2023	200:1	<b>1.31</b>	<b>1.32</b>	21.18	0.46	6.96	8.08	4.39
ESTIJB	113841578	4,300.00	Call	17/03/2023	200:1	<b>0.86</b>	<b>0.87</b>	19.71	0.36	8.24	10.80	5.63
ESTHJB	113841577	4,500.00	Call	17/03/2023	200:1	<b>0.53</b>	<b>0.54</b>	18.42	0.26	9.63	14.12	7.76
ESTFJB	113841576	3,900.00	Put	17/03/2023	200:1	<b>1.81</b>	<b>1.82</b>	22.85	-0.45	-5.00	12.43	-4.44
ESTEJB	113841575	4,100.00	Put	17/03/2023	200:1	<b>2.27</b>	<b>2.28</b>	21.18	-0.54	-4.82	9.75	-3.67
ESTDJB	113841574	3,700.00	Put	17/03/2023	200:1	<b>1.45</b>	<b>1.46</b>	24.63	-0.37	-5.07	15.60	-5.46
ESTBJB	113841573	3,500.00	Put	17/03/2023	200:1	<b>1.15</b>	<b>1.16</b>	26.45	-0.29	-5.13	19.06	-6.78
ESYGJB	112003432	4,000.00	Put	17/06/2022	200:1	<b>1.23</b>	<b>1.24</b>	23.53	-0.51	-8.33	7.08	-3.91
ESYEJB	112003431	3,800.00	Put	17/06/2022	200:1	<b>0.85</b>	<b>0.86</b>	26.77	-0.37	-8.67	10.15	-5.42
ESTXJB	112003429	3,900.00	Put	16/09/2022	200:1	<b>1.31</b>	<b>1.32</b>	23.78	-0.44	-6.80	9.95	-4.50
ESZZJB	112003430	4,100.00	Put	16/09/2022	200:1	<b>1.75</b>	<b>1.76</b>	21.49	-0.57	-6.53	7.18	-3.51
ESTWJB	112003428	4,000.00	Put	16/12/2022	200:1	<b>1.89</b>	<b>1.90</b>	22.32	-0.50	-5.32	10.35	-3.99
ESTKJB	112003427	3,800.00	Put	16/12/2022	200:1	<b>1.47</b>	<b>1.48</b>	24.34	-0.40	-5.48	13.22	-4.98
ESXIJB	112003445	3,400.00	Put	17/06/2022	200:1	<b>0.42</b>	<b>0.43</b>	33.13	-0.18	-8.61	17.92	-10.91
ESXJJB	112003446	3,600.00	Put	17/06/2022	200:1	<b>0.60</b>	<b>0.61</b>	29.98	-0.26	-8.67	13.86	-7.64

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
ESXGJB	112003443	3,500.00	Put	16/09/2022	200:1	<b>0.74</b>	<b>0.75</b>	28.67	-0.26	-6.92	17.03	-7.78
ESXHJB	112003444	3,700.00	Put	16/09/2022	200:1	<b>0.99</b>	<b>1.00</b>	26.21	-0.34	-6.87	13.32	-5.87
ESXFJB	112003442	3,600.00	Put	16/12/2022	200:1	<b>1.15</b>	<b>1.16</b>	26.40	-0.32	-5.52	16.59	-6.30
ESYOJB	112003441	3,400.00	Put	16/12/2022	200:1	<b>0.89</b>	<b>0.90</b>	28.48	-0.25	-5.56	20.25	-8.07
ESZNB	111171652	4,100.00	Put	18/03/2022	200:1	<b>0.70</b>	<b>0.71</b>	25.11	-0.59	-16.84	1.98	-3.38
ESZIJ	110797442	4,300.00	Call	18/03/2022	200:1	<b>0.05</b>	<b>0.06</b>	19.87	0.10	35.18	6.79	19.13
ESYZJB	110676283	3,800.00	Call	17/06/2022	200:1	<b>1.64</b>	<b>1.65</b>	26.77	0.63	7.72	2.28	3.17
ESYYJB	110676282	4,000.00	Call	17/06/2022	200:1	<b>0.97</b>	<b>0.98</b>	23.53	0.49	10.06	3.92	4.09
ESYXJB	110676281	3,600.00	Call	17/06/2022	200:1	<b>2.43</b>	<b>2.44</b>	29.98	0.74	6.11	1.24	2.71
ESYWJB	110676280	4,200.00	Call	17/06/2022	200:1	<b>0.47</b>	<b>0.48</b>	20.69	0.32	13.41	6.40	6.27
ESYTJB	110676279	3,700.00	Call	16/09/2022	200:1	<b>2.16</b>	<b>2.17</b>	26.21	0.66	6.14	2.38	3.03
ESYRJB	110676278	3,900.00	Call	16/09/2022	200:1	<b>1.48</b>	<b>1.49</b>	23.78	0.56	7.52	3.97	3.60
ESYQJB	110676277	4,100.00	Call	16/09/2022	200:1	<b>0.92</b>	<b>0.93</b>	21.49	0.43	9.35	6.15	4.65
ESYPJB	110676276	4,300.00	Call	16/09/2022	200:1	<b>0.50</b>	<b>0.51</b>	19.53	0.30	11.76	9.02	6.73
ESYNJB	110676275	3,600.00	Call	16/12/2022	200:1	<b>2.82</b>	<b>2.83</b>	26.40	0.68	4.87	3.18	2.93
ESYMJB	110676274	3,800.00	Call	16/12/2022	200:1	<b>2.09</b>	<b>2.10</b>	24.34	0.60	5.75	4.51	3.34
ESYLJB	110676273	4,000.00	Call	16/12/2022	200:1	<b>1.46</b>	<b>1.47</b>	22.32	0.50	6.86	6.35	4.01
ESYDJB	110676272	4,200.00	Call	16/12/2022	200:1	<b>0.94</b>	<b>0.95</b>	20.53	0.39	8.26	8.72	5.15
ESYCJB	110182851	3,900.00	Put	18/03/2022	200:1	<b>0.35</b>	<b>0.36</b>	30.93	-0.32	-18.01	5.20	-6.23
ESZUJB	59767232	3,700.00	Call	18/03/2022	200:1	<b>1.83</b>	<b>1.84</b>	36.60	0.84	9.17	0.75	2.39
ESZTJB	59767231	3,900.00	Call	18/03/2022	200:1	<b>1.00</b>	<b>1.01</b>	30.93	0.68	13.57	1.59	2.95
ESZRJB	59767230	4,100.00	Call	18/03/2022	200:1	<b>0.36</b>	<b>0.37</b>	25.11	0.41	22.25	3.37	4.91
ESZMJB	59767229	3,500.00	Call	18/03/2022	200:1	<b>2.75</b>	<b>2.76</b>	42.00	0.92	6.71	0.35	2.18
ESTQJB	59767228	3,700.00	Put	18/03/2022	200:1	<b>0.17</b>	<b>0.18</b>	36.60	-0.16	-18.44	9.26	-12.17
ESTPJB	59767227	3,500.00	Put	18/03/2022	200:1	<b>0.08</b>	<b>0.09</b>	42.00	-0.08	-18.47	13.76	-24.29
<b>KO-Warrants</b>												
<b>ABB Ltd</b>		<b>Ref. 31.62</b>										
KABGJB	115675246	29.00	Call	17/06/2022	6:1	<b>0.42</b>	<b>0.43</b>	30.82	0.87	10.63	-0.13	0.07
KABBJB	115675244	34.00	Put	17/06/2022	6:1	<b>0.54</b>	<b>0.55</b>	26.82	-1.16	-11.14	2.91	-0.05
KABAJB	115675243	36.00	Put	17/06/2022	6:1	<b>0.92</b>	<b>0.93</b>	26.36	-1.07	-6.05	3.80	-0.06
KABIJB	114376775	36.00	Put	18/03/2022	6:1	<b>0.80</b>	<b>0.81</b>	27.94	-1.00	-6.51	1.52	-0.06
KABEJB	114376774	32.00	Call	18/03/2022	6:1	<b>0.07</b>	<b>0.08</b>	29.27	0.00	0.00	2.72	0.00
KABDJB	114374958	35.00	Put	18/03/2022	6:1	<b>0.07</b>	<b>0.08</b>	27.65	0.00	0.00	-9.17	0.00

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
KABCJB	114374957	30.00	Call	18/03/2022	6:1	0.34	0.35	32.76	1.00	15.00	1.52	0.06
<b>Cie Financiere Richemont SA</b>		<b>Ref. 129.85</b>										
KCFBJB	114376791	115.00	Call	17/06/2022	40:1	0.44	0.45	41.34	0.99	7.16	2.43	0.40
KCFPJB	114376122	160.00	Put	17/06/2022	40:1	0.83	0.84	34.95	-1.00	-3.88	2.66	-0.40
<b>Credit Suisse Group AG</b>		<b>Ref. 8.09</b>										
KCSFJB	114376784	7.50	Call	18/03/2022	4:1	0.21	0.23	42.18	1.00	8.77	4.05	0.04
KCSAJB	114374658	11.00	Put	18/03/2022	4:1	0.80	0.82	45.69	-1.00	-2.47	4.60	-0.04
<b>DAX®</b>		<b>Ref. 14,832.13</b>										
KDAGJB	114376915	17,000.00	Put	17/06/2022	1,000:1	2.34	2.35	16.82	-1.00	-6.33	1.23	-9.97
KDAFJB	114376914	14,000.00	Call	17/06/2022	1,000:1	0.92	0.93	27.46	0.99	15.78	0.66	10.11
KDACJB	114376913	13,000.00	Call	17/06/2022	1,000:1	1.96	1.97	31.72	1.00	7.49	0.93	10.05
KDAPJB	112951432	16,750.00	Put	18/03/2022	1,000:1	1.99	2.00	19.45	-1.00	-7.42	0.55	-10.00
KDAEJB	112951431	13,750.00	Call	18/03/2022	1,000:1	1.13	1.14	35.62	1.00	12.98	0.39	10.02
<b>EURO STOXX 50® Index</b>		<b>Ref. 4,037.77</b>										
KESAJB	115675293	3,600.00	Call	17/06/2022	400:1	1.05	1.06	29.98	0.92	8.72	-0.34	4.37
KESEJB	114376662	3,800.00	Call	17/06/2022	400:1	0.56	0.57	26.77	0.88	15.54	-0.24	4.56
KESDJB	114376661	4,400.00	Put	17/06/2022	400:1	1.15	1.16	18.37	-1.11	-9.62	2.52	-3.62
KESBJB	114374746	4,500.00	Put	18/03/2022	400:1	1.19	1.20	18.92	-1.00	-8.41	0.44	-4.00
KESLJB	112951416	3,700.00	Call	18/03/2022	400:1	0.87	0.88	36.60	1.00	11.43	0.35	4.01
KESJJB	112951414	4,300.00	Put	18/03/2022	400:1	0.04	0.05	19.87	0.00	0.00	-6.00	0.00
<b>Givaudan SA</b>		<b>Ref. 3,668.00</b>										
KGIMJB	115675119	3,800.00	Put	17/06/2022	400:1	0.45	0.46	26.59	-1.15	-22.90	1.42	-3.48
KGILJB	115675118	4,000.00	Put	17/06/2022	400:1	0.51	1.51	26.03	-1.09	-6.64	7.42	-3.66
KGIJJB	115675116	3,200.00	Call	17/06/2022	400:1	1.11	1.12	31.18	0.95	7.80	-0.55	4.20
KGIKJB	115675117	3,400.00	Call	17/06/2022	400:1	0.64	0.65	29.23	0.90	12.69	-0.22	4.45
KGIHJB	115417708	4,150.00	Call	18/03/2022	400:1	0.06	0.08	29.29	0.00	0.00	14.01	0.00
KGIIJB	115417709	4,000.00	Call	18/03/2022	400:1	0.07	0.08	28.09	0.00	0.00	9.92	0.00
KGIFJB	114377511	4,750.00	Put	18/03/2022	400:1	2.77	2.78	31.94	-1.00	-3.30	0.82	-4.00
KGIDJB	114376778	4,950.00	Put	18/03/2022	400:1	3.27	3.28	31.94	-1.00	-2.80	0.82	-4.00
KGIEJB	114376779	4,550.00	Call	18/03/2022	400:1	0.07	0.08	31.82	0.00	0.00	24.92	0.00
KGICJB	114376777	5,100.00	Put	18/03/2022	400:1	3.64	3.65	31.94	-1.00	-2.51	0.76	-4.00
KGIBJB	114374952	4,250.00	Call	18/03/2022	400:1	0.07	0.08	30.26	0.00	0.00	16.74	0.00
KGIAJB	114374951	4,750.00	Put	18/03/2022	400:1	0.07	0.08	31.94	0.00	0.00	-28.63	0.00

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Holcim Ltd</b>		<b>Ref. 49.65</b>										
KHOCJB	115674939	55.00	Put	17/06/2022	10:1	0.71	0.72	28.01	-1.18	-8.12	3.73	-0.08
KHOAJB	114376916	50.00	Put	17/06/2022	10:1	0.07	0.08	29.27	0.00	0.00	0.91	0.00
KHOBJB	114376917	40.00	Call	17/06/2022	10:1	0.86	0.87	37.11	0.93	5.28	-1.91	0.11
<b>Nestle SA</b>		<b>Ref. 120.16</b>										
KNEDJB	114376919	110.00	Call	17/06/2022	20:1	0.48	0.49	20.93	0.89	10.91	-0.30	0.22
KNEBJB	114376918	135.00	Put	17/06/2022	20:1	0.93	0.94	18.57	-1.06	-6.75	3.30	-0.19
<b>Novartis AG</b>		<b>Ref. 80.17</b>										
KNODJB	114376921	70.00	Call	17/06/2022	20:1	0.43	0.44	25.64	0.98	8.91	-1.71	0.20
KNOCJB	114376920	85.00	Put	17/06/2022	20:1	0.41	0.42	20.88	-1.23	-11.74	4.45	-0.16
<b>Roche Holding AG</b>		<b>Ref. 346.85</b>										
KROBJB	114376923	350.00	Call	17/06/2022	50:1	0.06	0.07	23.03	0.00	0.00	1.92	0.00
KROAJB	114376922	400.00	Put	17/06/2022	50:1	1.28	1.29	23.01	-1.02	-5.47	3.27	-0.49
<b>Swatch Group AG</b>		<b>Ref. 287.20</b>										
KUHBJB	114376792	325.00	Put	18/03/2022	80:1	0.55	0.57	36.66	-1.00	-6.31	2.72	-0.80
KUHAJB	114374659	215.00	Call	18/03/2022	80:1	0.98	1.00	72.49	1.00	3.59	2.72	0.80
<b>Swiss Life Holding AG</b>		<b>Ref. 584.00</b>										
KSLPJB	115417704	650.00	Put	18/03/2022	150:1	0.50	0.51	30.18	-1.00	-7.64	1.80	-1.50
KSLBJB	114376794	500.00	Call	18/03/2022	150:1	0.63	0.64	46.73	1.00	6.08	2.05	1.50
KSLAJB	114376793	600.00	Put	18/03/2022	150:1	0.08	0.09	30.25	0.00	0.00	-0.43	0.00
<b>Swiss Market® Index</b>		<b>Ref. 12,086.07</b>										
KSZKJB	115675338	11,600.00	Call	17/06/2022	500:1	0.83	0.84	20.58	0.79	22.68	-0.55	6.35
KSZHJB	115675335	12,250.00	Put	17/06/2022	500:1	0.52	0.53	17.38	-1.40	-63.68	0.84	-3.58
KSZFJB	115674894	12,000.00	Call	17/06/2022	500:1	0.10	0.11	18.51	0.00	0.00	-0.26	0.00
KSZGJB	115674895	12,150.00	Call	17/06/2022	500:1	0.10	0.11	17.82	0.00	0.00	0.98	0.00
KSZBJB	115417983	11,900.00	Call	18/03/2022	500:1	0.10	0.11	21.54	0.00	0.00	-1.08	0.00
KSMZJB	115417981	12,350.00	Put	18/03/2022	500:1	0.10	0.11	17.42	0.00	0.00	-1.73	0.00
KSMTJB	115417944	12,500.00	Put	18/03/2022	500:1	1.03	1.04	16.48	-1.12	-25.96	0.88	-4.48
KSMUJB	115417945	12,275.00	Call	18/03/2022	500:1	0.08	0.09	17.97	0.00	0.00	1.94	0.00
KSMRJB	115417942	12,800.00	Put	18/03/2022	500:1	1.68	1.69	15.29	-1.04	-14.82	1.08	-4.83
KSMSJB	115417943	12,650.00	Put	18/03/2022	500:1	1.38	1.39	15.75	-1.07	-18.62	1.08	-4.67
KSMQJB	114377379	12,800.00	Call	18/03/2022	500:1	0.26	0.27	15.29	0.00	0.00	7.02	0.00
KSMOJB	114377377	13,200.00	Put	18/03/2022	500:1	2.51	2.52	15.19	-1.00	-9.63	1.21	-4.98

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
KSMPJB	114377378	12,700.00	Call	18/03/2022	500:1	0.10	0.11	15.55	0.00	0.00	5.53	0.00
KSMNJB	114377376	13,300.00	Put	18/03/2022	500:1	2.71	2.72	15.19	-1.00	-8.91	1.21	-4.99
KSMMJJB	114377375	13,500.00	Put	18/03/2022	500:1	3.11	3.12	15.19	-1.00	-7.75	1.21	-5.00
KSMKJB	114376924	12,500.00	Call	18/03/2022	500:1	0.10	0.11	16.48	0.00	0.00	3.88	0.00
KSMLJB	114376925	12,400.00	Call	18/03/2022	500:1	0.10	0.11	17.08	0.00	0.00	3.05	0.00
KSMJJB	114376911	12,900.00	Put	18/03/2022	500:1	0.10	0.11	15.19	0.00	0.00	-6.28	0.00
KSMIJJB	114376910	13,100.00	Put	18/03/2022	500:1	2.29	2.30	15.19	-1.01	-10.59	1.13	-4.96
KSMGJB	114376908	12,500.00	Call	18/03/2022	500:1	0.10	0.11	16.48	0.00	0.00	3.88	0.00
KSMHJB	114376909	12,650.00	Call	18/03/2022	500:1	0.10	0.11	15.75	0.00	0.00	5.12	0.00
KSMFJB	114376783	12,600.00	Put	18/03/2022	500:1	0.10	0.11	15.97	0.00	0.00	-3.80	0.00
KSMEJB	114376782	12,800.00	Put	18/03/2022	500:1	0.10	0.11	15.29	0.00	0.00	-5.45	0.00
KSMCJB	114376780	12,200.00	Call	18/03/2022	500:1	0.11	0.12	18.57	0.00	0.00	1.44	0.00
KSM DJB	114376781	12,350.00	Call	18/03/2022	500:1	0.10	0.11	17.42	0.00	0.00	2.64	0.00
KSMBJB	114374960	12,000.00	Call	18/03/2022	500:1	0.03	0.01	20.47	0.00	0.00	-0.67	0.00
KSMAJB	114374959	13,000.00	Put	18/03/2022	500:1	2.11	2.12	15.19	-1.01	-11.55	1.21	-4.94
<b>Swiss Re AG</b>		<b>Ref. 96.98</b>										
KSRPJB	115417841	105.00	Put	18/03/2022	20:1	0.47	0.48	27.20	-1.00	-10.12	1.63	-0.20
KSRBJB	114376789	77.50	Call	18/03/2022	20:1	1.04	1.05	55.27	1.00	4.62	1.57	0.20
KSRAJB	114376788	97.50	Put	18/03/2022	20:1	0.07	0.08	28.02	0.00	0.00	1.11	0.00
<b>Swisscom AG</b>		<b>Ref. 552.80</b>										
KSCIJB	115675123	515.00	Call	17/06/2022	100:1	0.30	0.31	21.38	0.74	13.26	-1.23	1.35
KSCHJB	115675122	535.00	Call	17/06/2022	100:1	0.16	0.17	19.98	0.60	19.42	-0.14	1.67
KSCGJB	115675121	600.00	Put	17/06/2022	100:1	0.71	0.72	18.37	-1.20	-9.18	4.49	-0.84
KSCFJB	115675120	575.00	Put	17/06/2022	100:1	0.39	0.40	18.45	-1.42	-19.56	3.22	-0.71
KSCEJB	114376776	530.00	Put	18/03/2022	100:1	0.07	0.08	23.76	0.00	0.00	5.57	0.00
KSCCJB	114374955	525.00	Put	18/03/2022	100:1	0.07	0.08	24.62	0.00	0.00	6.48	0.00
KSCDJB	114374956	550.00	Put	18/03/2022	100:1	0.06	0.08	20.90	0.00	0.00	1.95	0.00
KSCAJB	114374953	490.00	Call	18/03/2022	100:1	0.70	0.71	32.48	1.00	7.78	1.48	1.00
KSCBJB	114374954	475.00	Call	18/03/2022	100:1	0.85	0.86	36.69	1.00	6.42	1.48	1.00
<b>UBS Group AG</b>		<b>Ref. 18.17</b>										
KUBKJB	115674982	20.00	Put	18/03/2022	4:1	0.53	0.54	31.93	-1.00	-8.42	1.79	-0.04
KUBPJB	115417703	19.00	Put	18/03/2022	4:1	0.16	0.17	32.93	0.00	0.00	-0.85	0.00
KUBFJB	114376787	15.00	Call	18/03/2022	4:1	0.87	0.88	55.67	1.00	5.16	1.95	0.04

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
KUBEJB	114374657	15.75	Call	18/03/2022	4:1	0.12	0.13	48.66	0.00	0.00	-10.43	0.00
KUBCJB	114374656	18.00	Put	18/03/2022	4:1	0.08	0.09	35.37	0.00	0.00	2.89	0.00
<b>Zurich Insurance Group AG</b>		<b>Ref. 428.80</b>										
KZUPJB	114377566	460.00	Put	18/03/2022	100:1	0.38	0.39	25.00	-1.00	-11.02	1.82	-1.00
KZUBJB	114376786	350.00	Call	18/03/2022	125:1	0.71	0.72	50.33	1.00	4.76	2.61	1.25
KZUAJB	114376785	425.00	Put	18/03/2022	125:1	0.11	0.12	26.92	0.00	0.00	4.38	0.00
<b>Range-Accrual-Warrants</b>												
<b>ABB Ltd</b>		<b>Ref. 31.62</b>										
RAAIJB	114376595	0.00	Call	18/03/2022	1:1	0.36	0.37	107.69	0.03	2.93	-98.83	0.29
<b>adidas AG</b>		<b>Ref. 221.35</b>										
RAAGJB	114376586	0.00	Call	18/03/2022	1:1	0.27	0.28	91.45	0.00	0.51	-99.87	15.37
<b>Advanced Micro Devices Inc</b>		<b>Ref. 117.56</b>										
RAAQJB	115417914	0.00	Call	18/03/2022	1:1	0.33	0.34	122.25	0.00	0.49	-99.71	7.01
RAADJB	114376549	0.00	Call	18/03/2022	1:1	0.32	0.33	122.25	0.00	1.01	-99.72	3.54
<b>AIRBNB INC-CLASS A</b>		<b>Ref. 168.58</b>										
RABDJB	114376912	0.00	Call	18/03/2022	1:1	0.49	0.50	126.86	0.00	-1.28	-99.70	-2.62
RAACJB	114376547	0.00	Call	18/03/2022	1:1	0.40	0.41	126.86	0.00	1.44	-99.76	2.86
<b>Alcon Inc</b>		<b>Ref. 71.18</b>										
RAAJJB	114376596	0.00	Call	18/03/2022	1:1	0.20	0.21	87.65	0.01	2.38	-99.70	1.43
<b>Alibaba Group Holding Ltd</b>		<b>Ref. 115.29</b>										
RBAFJB	114376562	0.00	Call	18/03/2022	1:1	0.63	0.64	173.71	0.00	0.47	-99.44	3.87
<b>Allianz SE</b>		<b>Ref. 208.80</b>										
RAAMJB	114377528	0.00	Call	18/03/2022	1:1	0.29	0.30	89.64	0.00	2.13	-99.86	3.27
RAAHJB	114376587	0.00	Call	18/03/2022	1:1	0.27	0.28	89.64	0.00	-2.48	-99.87	-3.01
<b>Alphabet Inc</b>		<b>Ref. 2,626.94</b>										
RGAIJB	115417912	0.00	Call	18/03/2022	1:1	0.31	0.32	75.76	0.00	0.65	-99.99	126.27
RGABJB	114376554	0.00	Call	18/03/2022	1:1	0.26	0.27	75.76	0.00	1.79	-99.99	54.29
<b>Amazon.com Inc</b>		<b>Ref. 3,042.20</b>										
RAAPJB	115417789	0.00	Call	18/03/2022	1:1	0.23	0.24	90.40	0.00	5.47	-99.99	23.16
RAAEJB	114376566	0.00	Call	18/03/2022	1:1	0.18	0.19	90.40	0.00	1.35	-99.99	118.45
<b>Anheuser-Busch InBev SA/NV</b>		<b>Ref. 56.50</b>										
RAAOJB	114377573	0.00	Call	18/03/2022	1:1	0.28	0.29	107.36	0.00	0.14	-99.49	13.50
RABCJB	114376756	0.00	Call	18/03/2022	1:1	0.19	0.20	107.36	-0.01	-2.23	-99.65	-1.27

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
RAAZJB	114376674	0.00	Call	18/03/2022	1:1	0.34	0.35	107.36	-0.01	-1.12	-99.38	-1.44
<b>Apple Inc</b>		<b>Ref. 166.30</b>										
RAAFJB	114376567	0.00	Call	18/03/2022	1:1	0.59	0.60	90.27	0.01	1.45	-99.64	1.91
<b>ArcelorMittal</b>		<b>Ref. 27.54</b>										
RAALJB	114377492	0.00	Call	18/03/2022	1:1	0.18	0.19	135.97	0.02	3.27	-99.31	0.44
RAAKJB	114376667	0.00	Call	18/03/2022	1:1	0.28	0.29	135.97	-0.04	-4.13	-98.95	-0.23
<b>ASML Holding NV</b>		<b>Ref. 574.30</b>										
RABBJB	114376754	0.00	Call	18/03/2022	1:1	0.29	0.30	138.72	0.00	1.59	-99.95	12.07
RAAYJB	114376673	0.00	Call	18/03/2022	1:1	0.32	0.33	138.72	0.00	0.50	-99.94	34.50
<b>AT&amp;T Inc</b>		<b>Ref. 23.82</b>										
RAAAJB	114377438	0.00	Call	18/03/2022	1:1	0.18	0.19	98.59	0.04	5.27	-99.20	0.24
RAABJB	114376542	0.00	Call	18/03/2022	1:1	0.30	0.31	98.59	-0.05	-3.56	-98.70	-0.22
<b>AXA SA</b>		<b>Ref. 26.63</b>										
RAANJB	114377529	0.00	Call	18/03/2022	1:1	0.33	0.34	93.16	0.03	2.06	-98.72	0.38
RABAJB	114376752	0.00	Call	18/03/2022	1:1	0.19	0.20	93.16	-0.03	-3.63	-99.25	-0.37
RAAXJB	114376671	0.00	Call	18/03/2022	1:1	0.35	0.36	93.16	-0.03	-1.85	-98.65	-0.40
<b>Baidu Inc</b>		<b>Ref. 154.43</b>										
RBAEJB	114376560	0.00	Call	18/03/2022	1:1	0.56	0.57	154.53	0.00	-0.60	-99.63	-4.50
<b>Barrick Gold Corp</b>		<b>Ref. 22.60</b>										
RGAFJB	114376561	0.00	Call	18/03/2022	1:1	0.44	0.45	105.08	-0.01	-0.34	-98.01	-1.49
<b>BASF SE</b>		<b>Ref. 65.95</b>										
RBACJB	114377498	0.00	Call	18/03/2022	1:1	0.37	0.38	109.25	0.00	-0.26	-99.42	-6.59
RBABJB	114377462	0.00	Call	18/03/2022	1:1	0.43	0.44	109.25	0.00	0.60	-99.33	2.51
RBAHJB	114376588	0.00	Call	18/03/2022	1:1	0.18	0.19	109.25	-0.01	-2.58	-99.71	-1.35
<b>Bayer AG</b>		<b>Ref. 53.22</b>										
RBADJB	114377572	0.00	Call	18/03/2022	1:1	0.27	0.28	93.81	-0.02	-4.18	-99.47	-0.46
RBAIJB	114376589	0.00	Call	18/03/2022	1:1	0.22	0.23	93.81	0.00	-1.14	-99.57	-2.03
<b>Bayerische Motoren Werke AG</b>		<b>Ref. 93.04</b>										
RBAJJB	114376590	0.00	Call	18/03/2022	1:1	0.50	0.51	101.01	-0.01	-1.28	-99.45	-1.43
<b>BNP Paribas SA</b>		<b>Ref. 61.53</b>										
RBAAJB	114377439	0.00	Call	18/03/2022	1:1	0.36	0.37	112.66	0.00	0.48	-99.40	3.45
RBAQJB	114376753	0.00	Call	18/03/2022	1:1	0.08	0.09	112.66	-0.01	-6.65	-99.85	-1.03
RBALJB	114376672	0.00	Call	18/03/2022	1:1	0.35	0.36	112.66	-0.01	-1.77	-99.41	-0.96

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Boeing Co</b>		<b>Ref. 202.13</b>										
RBAGJB	114376564	0.00	Call	18/03/2022	1:1	0.58	0.59	88.24	0.00	0.71	-99.71	4.84
<b>Caterpillar Inc</b>		<b>Ref. 192.84</b>										
RCAFJB	115417707	0.00	Call	18/03/2022	1:1	0.03	0.04	98.97	0.00	2.21	-99.98	21.79
RCACJB	114376558	0.00	Call	18/03/2022	1:1	0.46	0.47	98.97	0.01	3.74	-99.76	1.10
<b>Cie Financiere Richemont SA</b>		<b>Ref. 129.85</b>										
RCAHJB	114376598	0.00	Call	18/03/2022	1:1	0.24	0.25	108.93	0.01	2.93	-99.81	1.77
<b>Coca-Cola Co</b>		<b>Ref. 62.54</b>										
RKADJB	114377494	0.00	Call	18/03/2022	1:1	0.34	0.35	78.60	-0.03	-5.72	-99.44	-0.31
RKACJB	114377460	0.00	Call	18/03/2022	1:1	0.34	0.35	78.60	-0.02	-3.82	-99.44	-0.47
RKAAJB	114376548	0.00	Call	18/03/2022	1:1	0.03	0.04	78.60	0.00	-3.86	-99.94	-4.05
<b>Coinbase Global Inc</b>		<b>Ref. 181.89</b>										
RCADJB	114377496	0.00	Call	18/03/2022	1:1	0.15	0.16	172.19	0.00	1.30	-99.91	8.73
RCABJB	114376551	0.00	Call	18/03/2022	1:1	0.16	0.17	172.19	0.00	0.37	-99.91	28.63
<b>Commerzbank AG</b>		<b>Ref. 8.91</b>										
RCAEJB	114377497	0.00	Call	18/03/2022	1:1	0.19	0.20	140.74	-0.03	-1.24	-97.75	-0.36
RCAAJB	114377461	0.00	Call	18/03/2022	1:1	0.20	0.21	140.74	-0.02	-0.79	-97.64	-0.54
RCAGJB	114376585	0.00	Call	18/03/2022	1:1	0.15	0.16	140.74	0.00	-0.23	-98.20	-2.46
<b>Credit Suisse Group AG</b>		<b>Ref. 8.09</b>										
RCAIJB	114376599	0.00	Call	18/03/2022	1:1	0.47	0.48	75.19	0.10	1.73	-94.07	0.10
<b>DAX®</b>		<b>Ref. 14,832.13</b>										
RDAFJB	114376594	0.00	Call	18/03/2022	1:1	0.49	0.50	62.64	0.00	2.89	-100.00	102.65
<b>Deutsche Bank AG</b>		<b>Ref. 13.26</b>										
RDAEJB	114376584	0.00	Call	18/03/2022	1:1	0.28	0.29	136.19	-0.02	-0.78	-97.81	-0.58
<b>Deutsche Telekom AG</b>		<b>Ref. 16.80</b>										
RDADJB	114376583	0.00	Call	18/03/2022	1:1	0.44	0.45	95.59	-0.08	-2.99	-97.32	-0.12
<b>E.ON SE</b>		<b>Ref. 11.92</b>										
REACJB	115417735	0.00	Call	18/03/2022	1:1	0.32	0.33	76.44	0.15	5.41	-97.23	0.07
REABJB	114376660	0.00	Call	18/03/2022	1:1	0.08	0.09	76.44	-0.08	-10.92	-99.25	-0.12
<b>EURO STOXX 50® Index</b>		<b>Ref. 4,037.77</b>										
REAAJB	114376580	0.00	Call	18/03/2022	1:1	0.52	0.53	68.94	0.00	2.89	-99.99	26.39
<b>Exxon Mobil Corp</b>		<b>Ref. 76.87</b>										
RXABJB	114377570	0.00	Call	18/03/2022	1:1	0.13	0.14	87.81	-0.01	-4.81	-99.82	-1.14

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
RXAAJB	114376576	0.00	Call	18/03/2022	1:1	0.19	0.20	87.81	0.00	-0.43	-99.74	-8.89
<b>Geberit AG</b>		<b>Ref. 610.40</b>										
RGAGJB	114376600	0.00	Call	18/03/2022	1:1	0.19	0.20	104.62	0.00	0.07	-99.97	-610.38
<b>General Electric Co</b>		<b>Ref. 94.70</b>										
RGACJB	114376555	0.00	Call	18/03/2022	1:1	0.59	0.60	81.37	0.01	0.81	-99.37	1.95
<b>General Motors Co</b>		<b>Ref. 47.44</b>										
RGAJJB	115417913	0.00	Call	18/03/2022	1:1	0.15	0.16	112.80	0.01	3.17	-99.66	0.93
RGAEJB	114376559	0.00	Call	18/03/2022	1:1	0.21	0.22	112.80	0.00	0.23	-99.54	9.26
<b>Gilead Sciences Inc</b>		<b>Ref. 61.30</b>										
RGADJB	114376557	0.00	Call	18/03/2022	1:1	0.37	0.38	90.24	0.00	0.59	-99.38	2.74
<b>Givaudan SA</b>		<b>Ref. 3,668.00</b>										
RGAPJB	114376601	0.00	Call	18/03/2022	1:1	0.19	0.20	69.97	0.00	0.01	-99.99	-3,667.98
<b>Goldman Sachs Group Inc</b>		<b>Ref. 347.45</b>										
RGAHJB	115417790	0.00	Call	18/03/2022	1:1	0.35	0.36	111.08	0.00	1.74	-99.90	5.55
RGAAJB	114376552	0.00	Call	18/03/2022	1:1	0.27	0.28	111.08	0.00	0.92	-99.92	13.43
<b>Holcim Ltd</b>		<b>Ref. 49.65</b>										
RHAAJB	114376602	0.00	Call	18/03/2022	1:1	0.19	0.20	80.75	-0.01	-2.21	-99.60	-1.12
<b>Intel Corp</b>		<b>Ref. 45.32</b>										
RIAAJB	114376563	0.00	Call	18/03/2022	1:1	0.34	0.35	108.33	0.00	0.62	-99.23	2.09
<b>Johnson &amp; Johnson</b>		<b>Ref. 161.60</b>										
RJAAJB	114376565	0.00	Call	18/03/2022	1:1	0.40	0.41	71.50	0.00	1.01	-99.75	3.92
<b>Julius Baer Group Ltd</b>		<b>Ref. 56.30</b>										
RBAKJB	114376597	0.00	Call	18/03/2022	1:1	0.48	0.49	111.07	0.02	2.47	-99.13	0.47
<b>Kraft Heinz Co</b>		<b>Ref. 40.34</b>										
RKABJB	114376550	0.00	Call	18/03/2022	1:1	0.32	0.33	86.19	0.00	-0.46	-99.18	-2.64
<b>Logitech International SA</b>		<b>Ref. 69.92</b>										
RLAAJB	114376603	0.00	Call	18/03/2022	1:1	0.52	0.53	111.53	0.01	1.76	-99.24	0.75
<b>Lonza Group AG</b>		<b>Ref. 606.00</b>										
RLADJB	114376604	0.00	Call	18/03/2022	1:1	0.18	0.19	98.57	0.00	0.17	-99.97	183.38
<b>LVMH Moet Hennessy Louis Vuitton SE</b>		<b>Ref. 677.90</b>										
RLAFJB	114376751	0.00	Call	18/03/2022	1:1	0.59	0.60	114.36	0.00	1.38	-99.91	8.22
RLAEJB	114376670	0.00	Call	18/03/2022	1:1	0.34	0.35	114.36	0.00	4.85	-99.95	3.99

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>McDonald's Corp</b>		<b>Ref. 254.07</b>										
RMACJB	114376546	0.00	Call	18/03/2022	1:1	0.61	0.62	75.95	0.01	2.42	-99.76	1.69
<b>Mercedes-Benz Group AG</b>		<b>Ref. 74.91</b>										
RDABJB	114377495	0.00	Call	18/03/2022	1:1	0.28	0.29	104.87	0.00	0.15	-99.61	16.85
RDAAJB	114377354	0.00	Call	18/03/2022	1:1	0.18	0.19	104.87	-0.01	-2.43	-99.75	-1.63
RDAGJB	114376691	0.00	Call	18/03/2022	1:1	0.34	0.35	104.87	0.00	0.28	-99.53	7.57
<b>Merck &amp; Co Inc</b>		<b>Ref. 76.11</b>										
RMAFJB	114377527	0.00	Call	18/03/2022	1:1	0.20	0.21	73.36	0.01	4.52	-99.72	0.80
RMAAJB	114376544	0.00	Call	18/03/2022	1:1	0.16	0.17	73.36	-0.03	-11.89	-99.78	-0.38
<b>Meta Platforms Inc</b>		<b>Ref. 204.85</b>										
RFAAJB	114376553	0.00	Call	18/03/2022	1:1	0.33	0.34	107.96	0.00	0.01	-99.83	-204.83
<b>Microsoft Corp</b>		<b>Ref. 290.48</b>										
RMAGJB	115417706	0.00	Call	18/03/2022	1:1	0.33	0.34	86.65	0.01	4.79	-99.88	1.78
RMAHJB	114376568	0.00	Call	18/03/2022	1:1	0.19	0.20	86.65	0.00	0.85	-99.93	17.18
<b>Moderna Inc</b>		<b>Ref. 146.43</b>										
RMAJJB	115417818	0.00	Call	18/03/2022	1:1	0.23	0.24	242.71	0.00	1.28	-99.84	4.78
RMADJB	114377493	0.00	Call	18/03/2022	1:1	0.07	0.08	242.71	0.00	1.08	-99.95	16.96
RMABJB	114376545	0.00	Call	18/03/2022	1:1	0.20	0.21	242.71	0.00	0.08	-99.86	92.80
<b>Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen</b>		<b>Ref. 252.40</b>										
RMAEJB	114377525	0.00	Call	18/03/2022	1:1	0.28	0.29	99.48	0.00	2.16	-99.89	4.04
RMAIJB	114376659	0.00	Call	18/03/2022	1:1	0.23	0.24	99.48	0.00	-2.46	-99.90	-4.27
<b>Nestle SA</b>		<b>Ref. 120.16</b>										
RNAGJB	114376605	0.00	Call	18/03/2022	1:1	0.33	0.34	78.10	0.02	7.40	-99.72	0.48
<b>Netflix Inc</b>		<b>Ref. 383.67</b>										
RNAIJB	115417911	0.00	Call	18/03/2022	1:1	0.28	0.29	126.74	0.00	3.89	-99.92	3.41
RNADJB	114377524	0.00	Call	18/03/2022	1:1	0.07	0.08	126.74	0.00	0.12	-99.98	-383.65
RNAAJB	114376569	0.00	Call	18/03/2022	1:1	0.19	0.20	126.74	0.00	0.01	-99.95	-383.65
<b>Novartis AG</b>		<b>Ref. 80.17</b>										
RNACJB	114377510	0.00	Call	18/03/2022	1:1	0.20	0.21	86.06	0.02	9.38	-99.74	0.41
RNAHJB	114376606	0.00	Call	18/03/2022	1:1	0.12	0.13	86.06	-0.01	-7.30	-99.84	-0.85
<b>NVIDIA Corp</b>		<b>Ref. 238.76</b>										
RNAFJB	115417910	0.00	Call	18/03/2022	1:1	0.31	0.32	141.86	0.00	-0.11	-99.87	-66.73
RNAEJB	114377526	0.00	Call	18/03/2022	1:1	0.13	0.14	141.86	0.00	3.58	-99.94	4.76

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
RNABJB	114376570	0.00	Call	18/03/2022	1:1	0.13	0.14	141.86	0.00	0.53	-99.94	32.18
<b>Partners Group Holding AG</b>		<b>Ref. 1,234.00</b>										
RPAFJB	114376607	0.00	Call	18/03/2022	1:1	0.17	0.18	90.61	0.00	0.27	-99.99	249.79
<b>Pfizer Inc</b>		<b>Ref. 47.71</b>										
RPAGJB	114376884	0.00	Call	18/03/2022	1:1	0.18	0.19	103.69	0.00	0.27	-99.60	9.32
RPAAJB	114376543	0.00	Call	18/03/2022	1:1	0.38	0.39	103.69	0.04	4.48	-99.18	0.27
<b>Procter &amp; Gamble Co</b>		<b>Ref. 158.40</b>										
RPAEJB	114376571	0.00	Call	18/03/2022	1:1	0.12	0.13	61.26	-0.01	-15.22	-99.92	-0.80
<b>Roche Holding AG</b>		<b>Ref. 346.85</b>										
RRABJB	114376608	0.00	Call	18/03/2022	1:1	0.33	0.34	83.51	0.00	2.77	-99.90	3.69
<b>RWE AG</b>		<b>Ref. 37.75</b>										
RRAAJB	114376591	0.00	Call	18/03/2022	1:1	0.34	0.35	95.59	-0.02	-2.15	-99.07	-0.50
<b>S&amp;P 500 Index®</b>		<b>Ref. 4,340.90</b>										
RSACJB	114376577	0.00	Call	18/03/2022	1:1	0.32	0.33	72.18	0.00	2.43	-99.99	54.09
<b>Sanofi</b>		<b>Ref. 92.75</b>										
RSATJB	114376665	0.00	Call	18/03/2022	1:1	0.31	0.32	81.02	-0.01	-2.75	-99.65	-1.05
<b>SAP SE</b>		<b>Ref. 100.90</b>										
RSAEJB	114376592	0.00	Call	18/03/2022	1:1	0.30	0.31	79.91	0.00	0.29	-99.69	11.25
<b>SGS SA</b>		<b>Ref. 2,584.00</b>										
RSAOJB	114376610	0.00	Call	18/03/2022	1:1	0.25	0.26	81.26	0.00	0.20	-99.99	-2,583.98
<b>Shell PLC</b>		<b>Ref. 23.27</b>										
RRACJB	115417705	0.00	Call	18/03/2022	1:1	0.12	0.13	113.06	-0.03	-5.42	-99.44	-0.33
RRAFJB	114376666	0.00	Call	18/03/2022	1:1	0.16	0.17	113.06	0.00	-0.63	-99.27	-2.16
<b>Siemens AG</b>		<b>Ref. 133.22</b>										
RSADJB	114376582	0.00	Call	18/03/2022	1:1	0.27	0.28	103.12	0.00	0.97	-99.79	4.91
<b>Sika AG</b>		<b>Ref. 308.40</b>										
RSAPJB	114376611	0.00	Call	18/03/2022	1:1	0.19	0.20	93.66	0.00	0.15	-99.94	103.12
<b>Swiss Life Holding AG</b>		<b>Ref. 584.00</b>										
RSAQJB	114376612	0.00	Call	18/03/2022	1:1	0.20	0.21	101.75	0.00	-3.67	-99.96	-7.58
<b>Swiss Market® Index</b>		<b>Ref. 12,086.07</b>										
RSARJB	114376613	0.00	Call	18/03/2022	1:1	0.36	0.37	40.49	0.00	5.22	-100.00	62.59
<b>Swiss Re AG</b>		<b>Ref. 96.98</b>										
RSASJB	114376614	0.00	Call	18/03/2022	1:1	0.17	0.18	74.51	0.00	-2.20	-99.81	-2.45

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Swisscom AG</b>		<b>Ref. 552.80</b>										
RSAFJB	114376609	0.00	Call	18/03/2022	1:1	0.33	0.34	66.14	0.00	-1.28	-99.94	-12.70
<b>Tesla Inc</b>		<b>Ref. 840.98</b>										
RTABJB	114376573	0.00	Call	18/03/2022	1:1	0.42	0.43	145.30	0.00	0.89	-99.95	21.88
<b>Teva Pharmaceutical Industries Ltd</b>		<b>Ref. 8.10</b>										
RTAAJB	114376572	0.00	Call	18/03/2022	1:1	0.63	0.64	165.44	0.04	0.55	-92.10	0.23
<b>TotalEnergies SE</b>		<b>Ref. 50.01</b>										
RTAEJB	114377571	0.00	Call	18/03/2022	1:1	0.20	0.21	126.18	-0.03	-6.16	-99.58	-0.39
RTADJB	114376664	0.00	Call	18/03/2022	1:1	0.21	0.22	126.18	-0.01	-1.35	-99.56	-1.68
<b>Twitter Inc</b>		<b>Ref. 33.55</b>										
RTAFJB	115417734	0.00	Call	18/03/2022	1:1	0.19	0.20	136.14	0.01	2.47	-99.40	0.68
RTACJB	114376574	0.00	Call	18/03/2022	1:1	0.20	0.21	136.14	0.00	0.35	-99.37	4.59
<b>Uber Technologies Inc</b>		<b>Ref. 34.53</b>										
RUAJB	114376541	0.00	Call	18/03/2022	1:1	0.45	0.46	123.44	0.03	2.45	-98.67	0.31
<b>UBS Group AG</b>		<b>Ref. 18.17</b>										
RUACJB	114376615	0.00	Call	18/03/2022	1:1	0.27	0.28	92.63	-0.03	-2.26	-98.46	-0.29
<b>UniCredit SpA</b>		<b>Ref. 14.17</b>										
RUAHJB	114376790	0.00	Call	18/03/2022	1:1	0.35	0.36	106.10	-0.09	-3.65	-97.46	-0.11
RUABJB	114376581	0.00	Call	18/03/2022	1:1	0.01	0.02	106.10	-0.01	-8.16	-99.89	-1.08
<b>Volkswagen AG</b>		<b>Ref. 190.26</b>										
RVAJB	114376593	0.00	Call	18/03/2022	1:1	0.64	0.65	139.72	0.00	-0.64	-99.66	-4.54
<b>Walmart Inc</b>		<b>Ref. 137.26</b>										
RWAAJB	114376575	0.00	Call	18/03/2022	1:1	0.56	0.57	68.59	0.00	0.61	-99.58	3.96
<b>Walt Disney Co</b>		<b>Ref. 149.33</b>										
RDACJB	114376556	0.00	Call	18/03/2022	1:1	0.55	0.56	76.13	0.00	0.32	-99.62	8.38
<b>Zurich Insurance Group AG</b>		<b>Ref. 428.80</b>										
RZABJB	114376616	0.00	Call	18/03/2022	1:1	0.15	0.16	89.23	0.00	-2.12	-99.96	-12.64
<b>Fixed Income - EUR</b>												
<b>EUR/EURIBOR/3M</b>		<b>Ref. -0.53</b>										
EUCPY	21020546	2.00	Call	27/03/2023	1:1	0.01	0.03	0.00	0.00	0.00	473.11	0.00

Symbol	Valor	Strike	Type	Expiry	Ratio	Bid	Ask	Implied Vola	Delta	Leverage	Premium	UMBC*
<b>Fixed Income - USD</b>												
<b>USD/LIBOR/3M</b>		<b>Ref. 0.49</b>										
USCPZ	21020547	2.50	Call	27/03/2023	1:1	<b>0.01</b>	<b>0.04</b>	0.00	0.00	0.00	-404.24	0.00

\* absolute underlying movement before change

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