

Symbol	on	Span File Date	1/24/14						
Expiry	h4	Multiplier	10000.00		NGH4	4.966	-0.03		
P Strike Beg	2.80	Comm	5.57		DOW	15886.43	-318.24		
C Strike Beg	6.80								
Str Step	0.10	0.00	Step Over						

Symbol	Price	Bid	Ask	Delta	OI	Prob ITM	DTE	SPANSym	SPANul	Strike	Type	Prev Val	Margin	ROI
ONH4P2.8	0.001	0.001	0.007	0.00	2480	0.56%	30	NGH4	NGH4	2.80	P	10	9.9	14.92%
ONH4P2.9	0.001	N/A	0.007	0	3949	0.56%	30	NGH4	NGH4	2.90	P	10	17.6	8.39%
ONH4P3	0.001	0.001	0.002	0	2961	0.58%	30	NGH4	NGH4	3.00	P	20	29.7	4.97%
ONH4P3.1	0.001	N/A	0.002	0	1729	0.59%	30	NGH4	NGH4	3.10	P	30	42.9	3.44%
ONH4P3.2	0.002	0.001	0.002	-0.01	244	1.06%	30	NGH4	NGH4	3.20	P	40	57.2	8.41%
ONH4P3.3	0.002	0.001	0.003	-0.01	381	1.09%	30	NGH4	NGH4	3.30	P	50	73.7	6.53%
ONH4P3.4	0.003	0.002	0.010	-0.01	671	1.55%	30	NGH4	NGH4	3.40	P	60	93.5	8.71%
ONH4P3.5	0.006	0.003	0.012	-0.02	18915	2.73%	30	NGH4	NGH4	3.50	P	80	122.1	14.86%
ONH4P3.6	0.009	0.003	0.010	-0.03	1092	3.83%	30	NGH4	NGH4	3.60	P	110	161.7	17.40%
ONH4P3.7	0.012	0.005	0.015	-0.03	820	4.90%	30	NGH4	NGH4	3.70	P	140	205.7	18.54%
ONH4P3.8	0.019	0.007	0.050	-0.05	1417	7.03%	30	NGH4	NGH4	3.80	P	180	259.6	23.68%
ONH4P3.9	0.026	0.010	0.051	-0.07	581	9.05%	30	NGH4	NGH4	3.90	P	250	333.3	25.45%
ONH4P4	0.034	0.009	0.052	-0.08	11342	11.25%	30	NGH4	NGH4	4.00	P	360	424.6	26.25%
ONH4P4.1	0.045	0.008	0.100	-0.11	649	14.01%	30	NGH4	NGH4	4.10	P	490	523.6	28.29%
ONH4P4.2	0.057	0.010	0.100	-0.13	859	16.92%	30	NGH4	NGH4	4.20	P	690	639.1	29.44%
ONH4P4.3	0.084	0.075	0.300	-0.17	999	21.95%	30	NGH4	NGH4	4.30	P	1000	764.5	36.38%
ONH4P4.4	0.121	0.100	0.249	-0.22	407	27.55%	30	NGH4	NGH4	4.40	P	1360	885.5	45.34%
ONH4P4.5	0.162	0.155	0.200	-0.26	1051	32.83%	30	NGH4	NGH4	4.50	P	1800	1001	53.76%
ONH4P4.6	0.206	0.184	0.234	-0.31	54	37.78%	30	NGH4	NGH4	4.60	P	2290	1108.8	61.76%
ONH4P4.7	0.259	0.242	0.405	-0.35	12	42.72%	30	NGH4	NGH4	4.70	P	2820	1208.9	71.26%
ONH4P4.8	0.325	0.279	0.379	-0.39	4	47.55%	30	NGH4	NGH4	4.80	P	3400	1302.4	83.04%
ONH4P4.9	0.401	0.349	0.449	-0.43	4	51.95%	30	NGH4	NGH4	4.90	P	4010	1388.2	96.15%
ONH4P5	0.484	0.415	0.515	-0.46	5	55.80%	30	NGH4	NGH4	5.00	P	4670	1467.4	109.82%
ONH4P5.1	0.568	0.487	0.587	-0.49	0	59.12%	30	NGH4	NGH4	5.10	P	5350	1541.1	122.74%
ONH4P5.2	0.652	0.532	0.698	-0.52	11	62.02%	30	NGH4	NGH4	5.20	P	6070	1607.1	135.12%
ONH4C6.8	0.138	0.109	0.159	0.19	108	11.84%	30	NGH4	NGH4	6.80	C	1520	585.2	78.29%
ONH4C6.9	0.129	0.005	0.150	0.18	138	11.02%	30	NGH4	NGH4	6.90	C	1430	552.2	77.53%
ONH4C7	0.120	0.080	0.124	0.17	6206	10.23%	30	NGH4	NGH4	7.00	C	1350	522.5	76.20%
ONH4C7.1	0.110	0.096	0.121	0.16	268	9.42%	30	NGH4	NGH4	7.10	C	1280	493.9	73.86%
ONH4C7.2	0.101	0.088	0.250	0.15	132	8.68%	30	NGH4	NGH4	7.20	C	1210	467.5	71.62%
ONH4C7.3	0.091	0.012	0.105	0.13	132	7.92%	30	NGH4	NGH4	7.30	C	1150	443.3	68.01%
ONH4C7.4	0.082	0.004	0.098	0.12	120	7.21%	30	NGH4	NGH4	7.40	C	1080	418	64.95%
ONH4C7.5	0.072	0.015	0.092	0.11	1117	6.46%	30	NGH4	NGH4	7.50	C	1000	391.6	60.81%
ONH4C7.6	0.063	0.061	0.086	0.1	0	5.77%	30	NGH4	NGH4	7.60	C	930	367.4	56.65%
ONH4C7.7	0.053	0.055	0.080	0.09	702	5.02%	30	NGH4	NGH4	7.70	C	870	345.4	50.61%
ONH4C7.8	0.044	0.050	0.075	0.08	878	4.31%	30	NGH4	NGH4	7.80	C	810	324.5	44.63%
ONH4C7.9	0.034	0.045	0.070	0.06	103	3.53%	30	NGH4	NGH4	7.90	C	760	305.8	36.45%
ONH4C8	0.042	0.042	0.075	0.07	3181	3.94%	30	NGH4	NGH4	8.00	C	710	287.1	48.12%
ONH4C8.1	0.015	0.001	1.048	0.03	1088	1.87%	30	NGH4	NGH4	8.10	C	660	268.4	17.94%
ONH4C8.2	0.006	0.002	0.097	0.02	152	0.91%	30	NGH4	NGH4	8.20	C	610	250.8	7.23%
ONH4C8.3	0.001	0.001	0.083	0	0	0.22%	30	NGH4	NGH4	8.30	C	610	250.8	0.59%
ONH4C8.4	0.001	0.001	0.080	0	6	0.21%	30	NGH4	NGH4	8.40	C	540	223.3	0.66%
ONH4C8.5	0.001	0.020	0.040	0	361	0.20%	30	NGH4	NGH4	8.50	C	500	207.9	0.71%
ONH4C8.6	0.001	0.030	0.073	0	137	0.19%	30	NGH4	NGH4	8.60	C	470	195.8	0.75%
ONH4C8.7	0.001	0.001	0.005	0	0	0.19%	30	NGH4	NGH4	8.70	C	470	195.8	0.75%
ONH4C8.8	0.001	0.026	0.068	0	10	0.18%	30	NGH4	NGH4	8.80	C	410	172.7	0.86%
ONH4C8.9	0.001	0.002	0.021	0	0	0.18%	30	NGH4	NGH4	8.90	C	380	160.6	0.92%
ONH4C9	0.006	0.006	0.024	0.01	1489	0.73%	30	NGH4	NGH4	9.00	C	360	152.9	11.87%
ONH4C9.1	0.001	N/A	0.008	0	0	0.17%	30	NGH4	NGH4	9.10	C	360	152.9	0.97%
ONH4C9.2	0.002	0.002	0.057	0.01	90	0.29%	30	NGH4	NGH4	9.20	C	310	133.1	3.61%