

Symbol	es	Span	File Date	1/24/14					
Expiry	g4	Multiplier		50.00	ESH4	1780.250	-1.85		
P Strike Beg	1360.00	Comm		5.57	DOW	15886.43	-318.24		
C Strike Beg	1850.00								
Str Step	5.00	10.00	Step Over						

Symbol	Price	Bid	Ask	Delta	OI	Prob ITM	DTE	SPANsym	SPANul	Strike	Type	Prev Val	Margin	ROI	Eq Decline
ESG4P1360	0.750	0.900	1.200	-0.01	2792	1.37%	26	ESG4	ESH4	1360.00	P	42.5	196.9	6.24%	-3750.19
ESG4P1370	0.800	0.700	1.250	-0.01	4401	1.46%	26	ESG4	ESH4	1370.00	P	42.5	209	6.34%	-3660.95
ESG4P1380	0.900	0.750	1.350	-0.01	2404	1.63%	26	ESG4	ESH4	1380.00	P	45	227.7	6.66%	-3571.71
ESG4P1390	0.950	0.800	1.400	-0.01	3807	1.72%	26	ESG4	ESH4	1390.00	P	50	250.8	6.43%	-3482.48
ESG4P1400	1.000	0.900	1.450	-0.01	13288	1.82%	26	ESG4	ESH4	1400.00	P	57.5	280.5	6.09%	-3393.24
ESG4P1410	1.100	0.950	1.550	-0.02	2132	1.99%	26	ESG4	ESH4	1410.00	P	62.5	306.9	6.19%	-3304.00
ESG4P1420	1.150	1.050	1.600	-0.02	2108	2.10%	26	ESG4	ESH4	1420.00	P	65	331.1	6.03%	-3214.77
ESG4P1430	1.250	1.100	1.700	-0.02	2781	2.27%	26	ESG4	ESH4	1430.00	P	67.5	357.5	6.12%	-3125.53
ESG4P1440	1.300	1.200	1.800	-0.02	2483	2.38%	26	ESG4	ESH4	1440.00	P	70	386.1	5.92%	-3036.29
ESG4P1450	1.350	1.300	1.900	-0.02	7058	2.50%	26	ESG4	ESH4	1450.00	P	75	420.2	5.67%	-2947.05
ESG4P1460	1.450	1.400	2.000	-0.02	1650	2.69%	26	ESG4	ESH4	1460.00	P	80	456.5	5.64%	-2857.82
ESG4P1470	1.500	1.500	2.100	-0.02	1877	2.81%	26	ESG4	ESH4	1470.00	P	87.5	499.4	5.35%	-2768.58
ESG4P1480	1.600	1.600	2.200	-0.02	3358	3.01%	26	ESG4	ESH4	1480.00	P	92.5	542.3	5.28%	-2679.34
ESG4P1490	1.650	1.750	2.300	-0.03	2524	3.14%	26	ESG4	ESH4	1490.00	P	97.5	587.4	5.04%	-2590.11
ESG4P1500	1.700	0.900	2.450	-0.03	11482	3.28%	26	ESG4	ESH4	1500.00	P	102.5	635.8	4.80%	-2500.87
ESG4P1510	1.800	2.000	2.600	-0.03	2109	3.50%	26	ESG4	ESH4	1510.00	P	110	691.9	4.69%	-2411.63
ESG4P1520	1.950	2.150	2.750	-0.03	3799	3.80%	26	ESG4	ESH4	1520.00	P	117.5	751.3	4.71%	-2322.39
ESG4P1530	2.100	2.300	2.850	-0.03	1941	4.10%	26	ESG4	ESH4	1530.00	P	127.5	817.3	4.68%	-2233.16
ESG4P1540	2.250	2.500	3.050	-0.04	3064	4.42%	26	ESG4	ESH4	1540.00	P	137.5	887.7	4.63%	-2143.92
ESG4P1550	2.450	0.250	3.250	-0.04	7476	4.82%	26	ESG4	ESH4	1550.00	P	150	964.7	4.66%	-2054.68
ESG4P1560	2.700	2.900	3.450	-0.04	3107	5.30%	26	ESG4	ESH4	1560.00	P	160	1045	4.76%	-1965.45
ESG4P1570	3.000	3.150	3.700	-0.05	3026	5.86%	26	ESG4	ESH4	1570.00	P	172.5	1131.9	4.91%	-1876.21
ESG4P1580	3.350	3.400	4.000	-0.06	3273	6.50%	26	ESG4	ESH4	1580.00	P	182.5	1223.2	5.09%	-1786.97
ESG4P1590	3.650	3.700	4.300	-0.06	3267	7.09%	26	ESG4	ESH4	1590.00	P	197.5	1323.3	5.14%	-1697.74
ESG4P1600	4.000	2.000	4.600	-0.07	13164	7.78%	26	ESG4	ESH4	1600.00	P	212.5	1430	5.23%	-1608.50
ESG4C1850	6.000	2.500	18.000	0.17	9595	15.70%	26	ESG4	ESH4	1850.00	C	170	3174.6	3.57%	622.43
ESG4C1860	4.900	1.000	10.000	0.14	7683	13.06%	26	ESG4	ESH4	1860.00	C	107.5	3015.1	3.05%	711.67
ESG4C1870	3.800	1.050	6.500	0.11	8197	10.51%	26	ESG4	ESH4	1870.00	C	65	2847.9	2.49%	800.90
ESG4C1880	2.950	0.500	50.000	0.09	11287	8.43%	26	ESG4	ESH4	1880.00	C	37.5	2676.3	2.04%	890.14
ESG4C1890	2.250	0.400	5.000	0.07	7971	6.65%	26	ESG4	ESH4	1890.00	C	22.5	2500.3	1.64%	979.38
ESG4C1900	1.600	0.250	3.200	0.05	14844	4.98%	26	ESG4	ESH4	1900.00	C	15	2323.2	1.23%	1068.61
ESG4C1910	0.950	0.050	20.000	0.04	11089	3.26%	26	ESG4	ESH4	1910.00	C	12.5	2146.1	0.75%	1157.85
ESG4C1920	0.400	0.050	0.750	0.02	6120	1.62%	26	ESG4	ESH4	1920.00	C	10	1972.3	0.28%	1247.09
ESG4C1930	0.150	0.050	0.300	0.01	5367	0.71%	26	ESG4	ESH4	1930.00	C	10	1805.1	0.04%	1336.33
ESG4C1940	0.150	0.050	0.350	0.01	4280	0.67%	26	ESG4	ESH4	1940.00	C	7.5	1641.2	0.05%	1425.56
ESG4C1950	0.150	0.050	1.250	0.01	7665	0.64%	26	ESG4	ESH4	1950.00	C	5	1479.5	0.05%	1514.80
ESG4C1960	0.150	0.100	0.300	0.01	2095	0.61%	26	ESG4	ESH4	1960.00	C	5	1335.4	0.06%	1604.04
ESG4C1970	0.150	0.050	0.250	0.01	2828	0.58%	26	ESG4	ESH4	1970.00	C	2.5	1172.6	0.06%	1693.27
ESG4C1980	0.150	0.050	0.350	0.01	6394	0.56%	26	ESG4	ESH4	1980.00	C	2.5	1029.6	0.07%	1782.51
ESG4C1990	0.150	0.050	0.350	0.01	2044	0.53%	26	ESG4	ESH4	1990.00	C	2.5	895.4	0.08%	1871.75
ESG4C2000	0.150	N/A	0.350	0.01	4705	0.51%	26	ESG4	ESH4	2000.00	C	2.5	771.1	0.10%	1960.98
ESG4C2010	0.150	N/A	0.350	0.01	801	0.49%	26	ESG4	ESH4	2010.00	C	2.5	655.6	0.11%	2050.22
ESG4C2020	0.150	N/A	0.350	0.01	695	0.47%	26	ESG4	ESH4	2020.00	C	2.5	552.2	0.13%	2139.46
ESG4C2030	0.150	0.050	0.350	0.01	629	0.46%	26	ESG4	ESH4	2030.00	C	2.5	458.7	0.16%	2228.70
ESG4C2040	0.150	N/A	0.350	0.01	460	0.44%	26	ESG4	ESH4	2040.00	C	2.5	377.3	0.20%	2317.93
ESG4C2050	0.150	N/A	0.350	0.01	3121	0.43%	26	ESG4	ESH4	2050.00	C	2.5	305.8	0.24%	2407.17
ESG4C2060	0.150	N/A	0.350	0	755	0.41%	26	ESG4	ESH4	2060.00	C	2.5	245.3	0.30%	2496.41
ESG4C2070	0.150	0.050	0.350	0	1104	0.40%	26	ESG4	ESH4	2070.00	C	2.5	193.6	0.38%	2585.64
ESG4C2080	0.150	0.050	0.350	0	525	0.39%	26	ESG4	ESH4	2080.00	C	2.5	150.7	0.49%	2674.88
ESG4C2090	0.150	0.050	0.350	0	153	0.38%	26	ESG4	ESH4	2090.00	C	2.5	115.5	0.64%	2764.12