

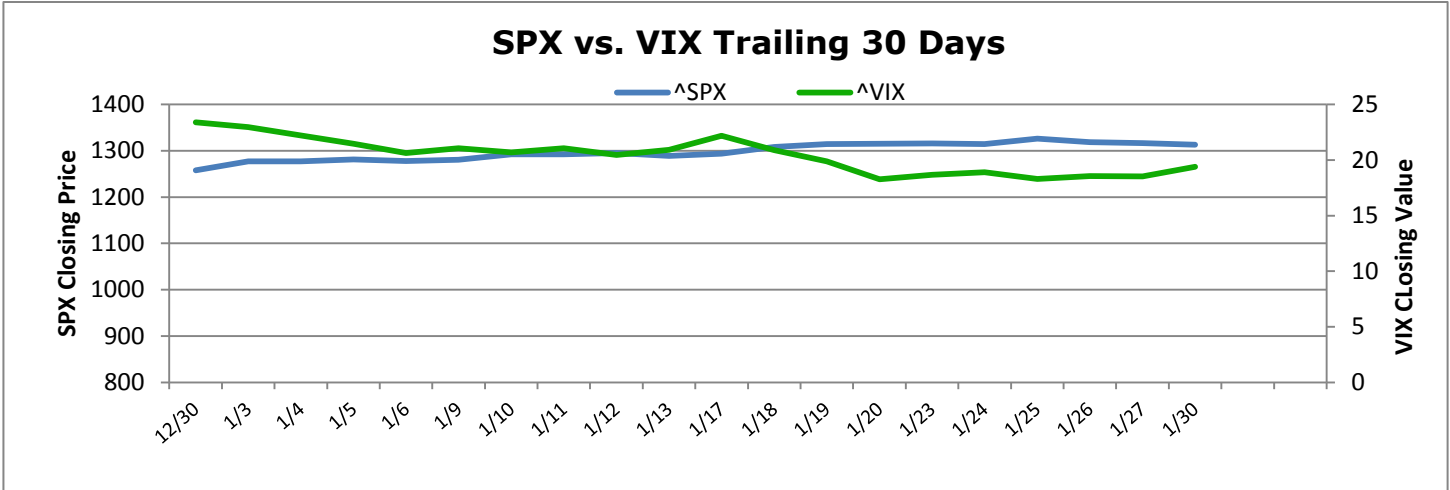
Monday, January 30, 2012



Major US Market Indexes

DJIA	12,653.72	-6.74
Nasdaq	2,811.94	-4.61
SPX	1,313.02	-3.31
VIX	19.40	0.87

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
GTXI	5.88	49.2%
ONCY	4.61	29.9%
PBY	14.93	23.6%
TNB	71.31	23.1%
RENN	6.31	20.2%

Volume Above Average (Calls)

Stock	Volume	Times Avg
AMLN	33,861	9.2 x
ILMN	18,077	5.0 x
ARMH	12,806	4.5 x
LLY	41,813	4.4 x
SYY	8,412	3.7 x

IV30 Up

Stock	IV30	Change
VVUS	143.9%	16.2 pts
GMCR	95.3%	10.5 pts
ALGN	65.2%	9.9 pts
MDVN	101.3%	9.3 pts
MBI	79.1%	8.6 pts

Stock Price Down

Stock	Price	Change
PMC	12.61	-11.8%
GSM	13.83	-10.8%
YPF	35.86	-10.1%
ACH	12.10	-9.2%
WETF	5.75	-8.9%

Volume Above Average (Puts)

Stock	Volume	Times Avg
LXK	13,364	21.8 x
FCN	16,261	16.0 x
AMLN	26,607	12.2 x
MAT	7,576	11.7 x
PBI	18,557	11.1 x

IV30 Down

Stock	IV30	Change
AMLN	62.8%	-55.2 pts
PMC	51.0%	-33.1 pts
WMB	27.3%	-23.6 pts
MSTR	39.4%	-10.5 pts
OCR	39.2%	-10.3 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
10:20:47	SPY	17-Mar	120.00	p	11,000	1.00	0.99 - 1.01	AMEX	130.26
10:20:47	SPY	17-Mar	125.00	p	11,000	1.89	1.87 - 1.89	AMEX	130.26
10:26:00	SPY	17-Mar	125.00	p	11,000	1.89	1.85 - 1.87	AMEX	130.28
10:26:18	SPY	17-Mar	120.00	p	11,000	1.00	0.98 - 0.99	AMEX	130.26
10:26:00	SPY	17-Mar	125.00	p	9,000	1.89	1.85 - 1.87	AMEX	130.28
10:26:18	SPY	17-Mar	120.00	p	9,000	1.00	0.98 - 0.99	AMEX	130.26
11:40:34	SPY	17-Mar	106.00	p	7,000	0.20	0.19 - 0.20	CBOE	130.82
11:40:34	SPY	17-Mar	112.00	p	7,000	0.36	0.35 - 0.36	CBOE	130.82
14:23:09	SPY	16-Jun	107.00	p	6,000	1.36	1.34 - 1.39	CBOE	131.31
9:41:41	SPY	18-Feb	133.00	c	5,000	0.87	0.88 - 0.89	CBOE	130.42