

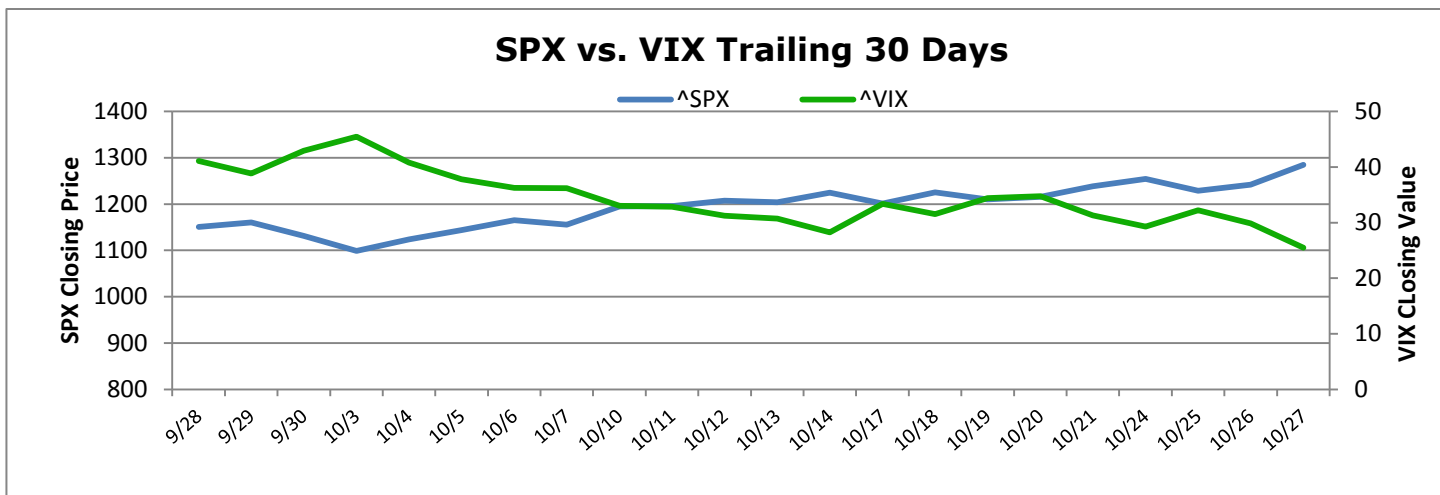
Thursday, October 27, 2011



Major US Market Indexes

DJIA	12,208.55	339.51
Nasdaq	2,738.63	87.96
SPX	1,284.59	42.59
VIX	25.46	-4.40

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
STP	3.19	29.7%
VDSI	8.13	29.5%
VIT	13.77	25.0%
LDK	4.05	22.7%
CALX	8.32	22.2%

Volume Above Average (Calls)

Stock	Volume	Times Avg
ERTS	76,144	14.4 x
GR	40,762	8.6 x
CSTR	14,851	7.4 x
ADSK	19,019	7.2 x
MDR	31,271	7.2 x

IV30 Up

Stock	IV30	Change
MDR	77.9%	15.1 pts
TEF	55.5%	8.9 pts
LEG	43.3%	6.3 pts
FSYS	65.3%	5.9 pts
STMP	76.4%	5.9 pts

Stock Price Down

Stock	Price	Change
TQNT	5.31	-25.9%
MDR	10.97	-25.0%
AXTI	4.60	-22.3%
AVP	18.81	-18.3%
YANG	14.47	-17.6%

Volume Above Average (Puts)

Stock	Volume	Times Avg
ERTS	59,071	18.4 x
MDR	15,283	11.3 x
URBN	21,112	11.0 x
SGEN	5,373	8.0 x
MOO	12,902	7.5 x

IV30 Down

Stock	IV30	Change
ACOM	61.9%	-31.6 pts
AKAM	46.3%	-30.6 pts
RMBS	88.9%	-21.2 pts
SFSF	57.1%	-19.7 pts
YNDX	65.5%	-18.0 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
10:03:37	SPY	19-Nov	118.00	p	40,000	0.71	0.73 - 0.75	AMEX	127.09
10:03:37	SPY	19-Nov	132.00	c	40,000	0.71	0.68 - 0.69	AMEX	127.09
13:04:03	SPY	17-Dec	114.00	p	25,188	1.19	1.19 - 1.21	ISE	127.94
13:04:03	SPY	17-Dec	124.00	p	25,188	3.08	3.07 - 3.08	ISE	127.94
13:06:20	SPY	19-Nov	118.00	p	21,436	0.61	0.59 - 0.62	CBOE	128.01
9:58:18	SPY	19-Nov	124.00	p	20,000	1.72	1.73 - 1.74	ISE	127.24
9:58:18	SPY	19-Nov	127.00	p	20,000	2.69	2.69 - 2.70	ISE	127.24
10:17:13	SPY	21-Jan	105.00	p	20,000	1.27	1.25 - 1.29	NYSE	127.13
13:40:54	SPY	19-Nov	130.00	c	17,700	1.75	1.77 - 1.78	PHLX	128.31
10:31:25	SPY	19-Nov	115.00	p	15,150	0.48	0.52 - 0.53	AMEX	126.81