

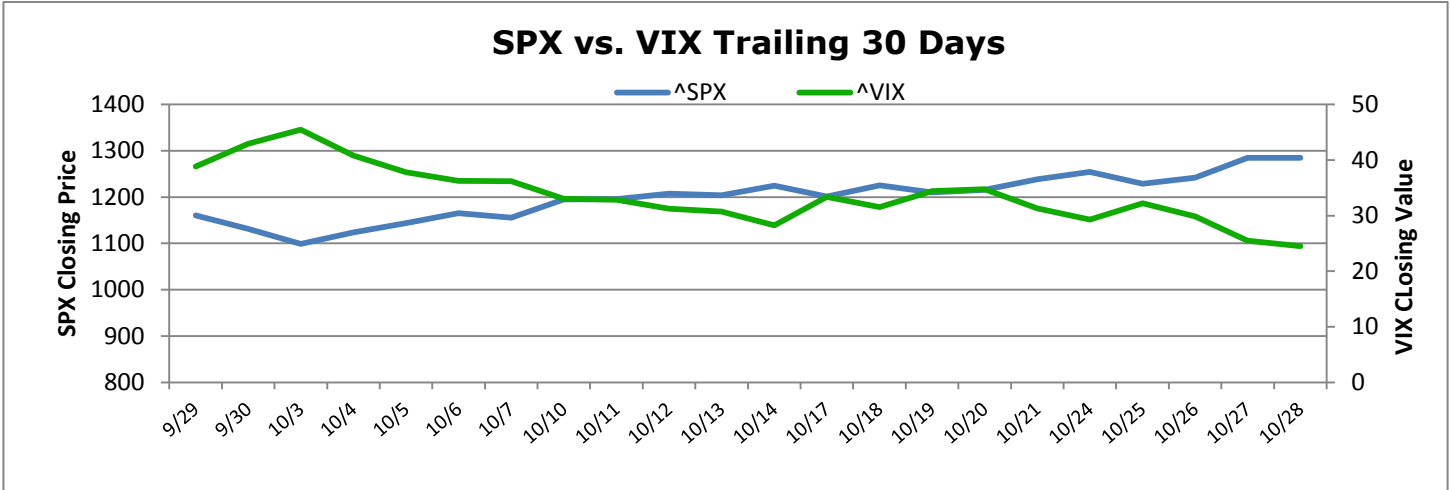
Friday, October 28, 2011



Major US Market Indexes

DJIA	12,231.11	22.56
Nasdaq	2,737.15	-1.48
SPX	1,285.08	0.49
VIX	24.53	-0.93

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
ALGN	23.65	32.8%
SCOK	3.71	30.2%
STMP	32.73	26.3%
DANG	7.56	20.0%
OKSB	4.70	19.6%

Volume Above Average (Calls)

Stock	Volume	Times Avg
LNC	48,915	14.0 x
GT	22,118	7.3 x
SWC	20,073	6.2 x
VMED	11,393	5.7 x
X	118,536	4.9 x

IV30 Up

Stock	IV30	Change
ZOLL	104.0%	21.9 pts
RBA	90.4%	10.1 pts
MDVN	220.1%	9.8 pts
HLF	57.6%	9.7 pts
MDRX	46.3%	7.6 pts

Stock Price Down

Stock	Price	Change
CPSI	51.01	-28.5%
CODE	10.37	-25.7%
DRIV	18.51	-19.5%
AVID	6.37	-19.4%
NUVA	14.93	-16.1%

Volume Above Average (Puts)

Stock	Volume	Times Avg
AMLN	10,150	19.8 x
VMED	18,841	10.8 x
WHR	18,877	8.7 x
PXP	25,026	8.6 x
GLW	66,316	7.5 x

IV30 Down

Stock	IV30	Change
CSTR	51.6%	-21.9 pts
BIDU	48.5%	-20.7 pts
ALGN	45.5%	-20.2 pts
VPRT	47.7%	-19.8 pts
GMCR	83.6%	-18.1 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
10:17:16	SPY	17-Dec	115.00	p	20,000	1.29	1.29 - 1.31	ISE	128.03
10:17:16	SPY	17-Dec	135.00	c	20,000	1.07	1.05 - 1.07	ISE	128.03
12:27:12	SPY	4-Nov	123.00	p	20,000	0.42	0.42 - 0.43	CBOE	127.99
10:35:25	SPY	19-Nov	128.00	p	19,818	2.58	2.57 - 2.59	AMEX	128.33
10:35:25	SPY	19-Nov	124.00	p	19,818	1.36	1.37 - 1.38	AMEX	128.33
12:27:12	SPY	4-Nov	123.00	p	12,000	0.42	0.42 - 0.43	CBOE	127.99
16:06:49	SPY	19-Nov	125.00	p	11,500	1.44	1.42 - 1.45	CBOE	128.69
12:27:26	SPY	4-Nov	128.00	p	10,000	1.63	1.67 - 1.70	CBOE	127.99
14:04:52	SPY	17-Dec	110.00	p	10,000	0.76	0.74 - 0.76	AMEX	128.47
15:28:14	SPY	19-Nov	120.00	p	9,713	0.66	0.66 - 0.67	AMEX	128.46