

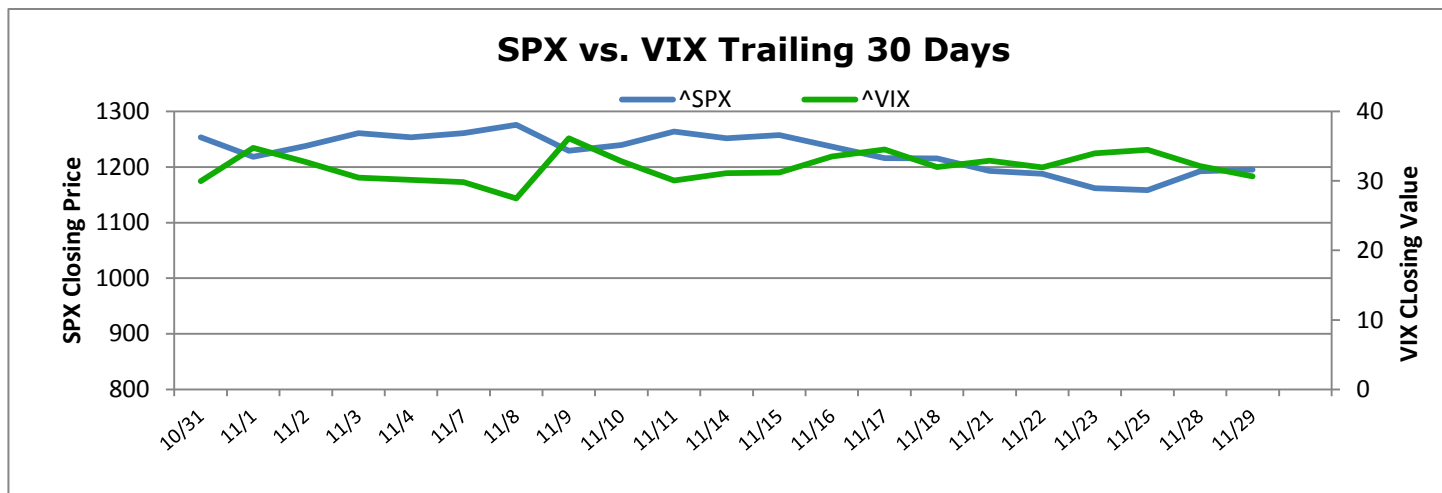
Tuesday, November 29, 2011



Major US Market Indexes

DJIA	11,555.63	32.62
Nasdaq	2,515.51	-11.83
SPX	1,195.19	2.64
VIX	30.64	-1.49

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
CEDC	4.39	29.1%
INHX	13.70	20.2%
NOAH	7.91	16.2%
WG	3.66	15.5%
OCZ	6.80	13.9%

Volume Above Average (Calls)

Stock	Volume	Times Avg
NGD	68,533	15.4 x
UAL	41,447	5.8 x
RIG	48,153	5.3 x
EGO	11,265	5.3 x
OPEN	14,131	4.6 x

IV30 Up

Stock	IV30	Change
FIO	92.8%	13.2 pts
WBMD	63.6%	12.0 pts
HSP	47.2%	10.5 pts
OPEN	61.2%	7.2 pts
OVTI	87.2%	7.2 pts

Stock Price Down

Stock	Price	Change
SFL	9.57	-12.4%
GLW	13.19	-10.8%
XRS	9.00	-10.1%
TAOM	4.78	-9.8%
RIG	41.63	-9.4%

Volume Above Average (Puts)

Stock	Volume	Times Avg
ONXX	25,730	15.4 x
GOLD	7,510	7.6 x
FIO	9,273	7.4 x
VRUS	4,919	6.7 x
TIF	18,302	6.3 x

IV30 Down

Stock	IV30	Change
FMCN	101.3%	-30.7 pts
SINA	83.1%	-8.6 pts
TIF	45.9%	-7.7 pts
ONXX	64.4%	-7.3 pts
QIHU	86.4%	-7.1 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
15:00:06	SPY	17-Dec	102.00	p	40,000	0.15	0.14 - 0.16	ISE	120.16
12:59:01	SPY	30-Dec	112.00	p	27,000	1.64	1.62 - 1.64	AMEX	120.38
12:59:01	SPY	30-Dec	100.00	p	27,000	0.33	0.33 - 0.34	AMEX	120.38
15:00:06	SPY	17-Dec	119.00	p	20,000	2.82	2.81 - 2.82	ISE	120.16
11:06:45	SPY	2-Dec	118.00	p	9,000	0.65	0.63 - 0.65	AMEX	120.42
12:18:07	SPY	30-Dec	115.00	p	6,000	2.25	2.25 - 2.26	CBOE	120.67
9:44:10	SPY	2-Dec	120.00	p	5,000	1.52	1.47 - 1.48	CBOE	120.05
10:02:40	SPY	2-Dec	111.00	p	5,000	0.04	0.03 - 0.04	CBOE	120.38
10:02:40	SPY	2-Dec	115.00	p	5,000	0.20	0.20 - 0.22	CBOE	120.38
11:06:45	SPY	2-Dec	117.00	p	4,500	0.45	0.43 - 0.45	AMEX	120.42