

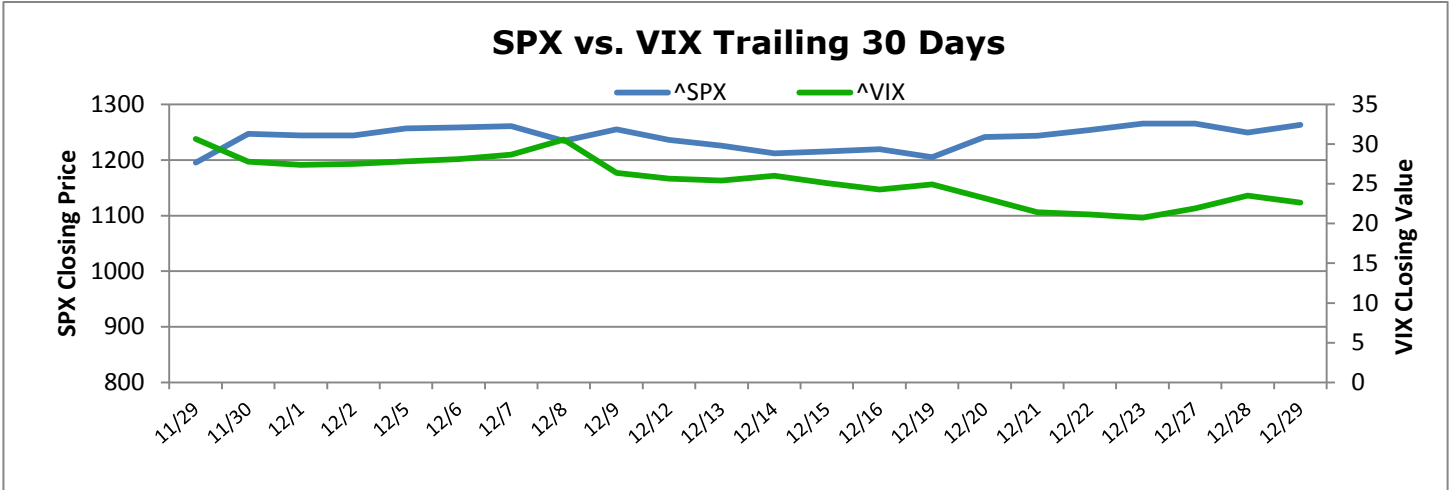
Thursday, December 29, 2011



Major US Market Indexes

DJIA	12,287.04	135.63
Nasdaq	2,613.74	23.76
SPX	1,263.02	13.38
VIX	22.65	-0.87

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
HOLI	8.42	16.6%
DXCM	9.40	10.1%
MAS	10.70	8.4%
BAA	3.68	7.6%
LONG	14.50	7.4%

Volume Above Average (Calls)

Stock	Volume	Times Avg
GFI	31,335	15.1 x
VRUS	30,831	6.2 x
ELN	10,409	4.5 x
DMND	8,359	3.4 x
BKS	9,699	3.3 x

IV30 Up

Stock	IV30	Change
TZA	92.6%	10.7 pts
EDMC	71.6%	8.4 pts
XCO	65.3%	6.4 pts
CFX	58.1%	6.2 pts
CSC	58.5%	5.8 pts

Stock Price Down

Stock	Price	Change
DECK	77.69	-8.0%
CUTR	6.99	-6.6%
SKUL	12.52	-5.9%
STON	24.02	-5.8%
FRO	4.09	-5.3%

Volume Above Average (Puts)

Stock	Volume	Times Avg
NRG	15,963	21.0 x
BX	10,936	8.1 x
VECO	7,221	7.5 x
RGLD	5,026	6.8 x
NYB	3,560	6.5 x

IV30 Down

Stock	IV30	Change
^VIX	72.5%	-8.3 pts
TPX	52.7%	-5.7 pts
PEG	20.6%	-5.5 pts
ITMN	101.4%	-3.5 pts
JEF	59.0%	-3.4 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
14:25:41	SPY	18-Feb	120.00	p	22,500	2.23	2.22 - 2.23	CBOE	125.92
14:25:41	SPY	18-Feb	120.00	c	22,500	8.16	8.15 - 8.16	CBOE	125.92
11:41:05	SPY	18-Feb	125.00	p	15,500	3.78	3.77 - 3.78	CBOE	125.78
11:41:05	SPY	18-Feb	125.00	c	15,500	4.57	4.57 - 4.58	CBOE	125.78
15:54:51	SPY	21-Jan	123.00	p	14,000	1.38	1.38 - 1.39	PHLX	126.10
15:55:42	SPY	21-Jan	123.00	p	14,000	1.35	1.35 - 1.36	PHLX	126.19
15:59:29	SPY	21-Jan	123.00	p	14,000	1.38	1.35 - 1.37	PHLX	126.16
12:45:42	SPY	21-Jan	120.00	p	10,000	0.87	0.87 - 0.88	CBOE	125.76
13:41:19	SPY	22-Sep	90.00	p	8,825	2.35	2.32 - 2.39	CBOE	125.94
13:41:21	SPY	22-Sep	110.00	p	8,825	5.77	5.68 - 5.78	CBOE	125.94