

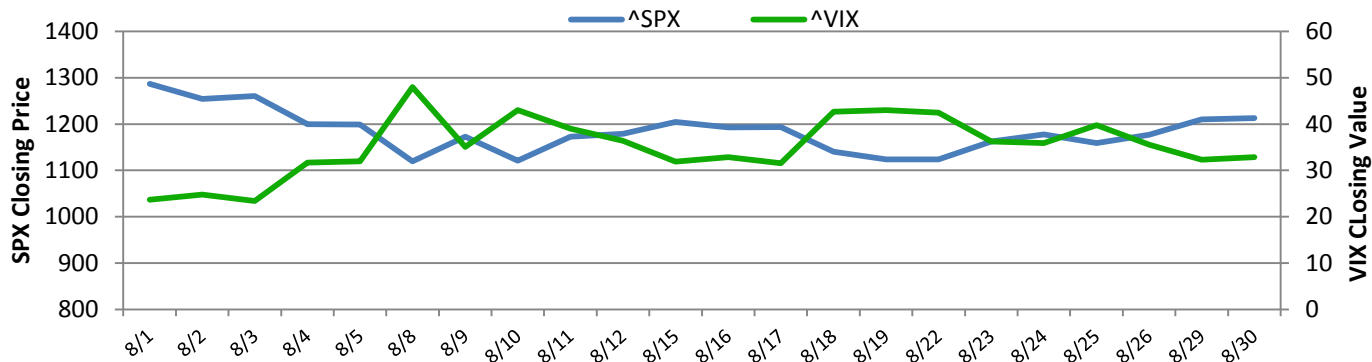
Tuesday, August 30, 2011



Major US Market Indexes

DJIA	11,559.95	20.70
Nasdaq	2,576.11	14.00
SPX	1,212.92	2.84
VIX	32.89	0.61

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
CLGX	11.35	29.1%
MWW	9.91	21.4%
RIC	11.01	16.4%
IPSU	8.84	15.6%
FCH	3.16	14.9%

Volume Above Average (Calls)

Stock	Volume	Times Avg
JDSU	50,578	5.6 x
FST	14,657	5.5 x
YNDX	7,865	3.8 x
MON	34,197	3.4 x
NG	12,273	3.3 x

IV30 Up

Stock	IV30	Change
CLGX	74.7%	32.2 pts
AB	64.7%	16.9 pts
JDSU	71.7%	4.5 pts
DPZ	44.0%	4.2 pts
PANL	99.5%	4.0 pts

Stock Price Down

Stock	Price	Change
CISG	10.38	-10.6%
CEDC	7.34	-10.5%
LPHI	6.71	-7.1%
STSA	13.93	-6.5%
NTGR	27.30	-6.3%

Volume Above Average (Puts)

Stock	Volume	Times Avg
LOGI	8,589	7.9 x
IPI	4,241	7.3 x
SLM	8,492	7.0 x
ASML	3,260	5.7 x
HFC	4,903	5.6 x

IV30 Down

Stock	IV30	Change
ASIA	168.5%	-19.0 pts
DG	30.0%	-11.4 pts
ATPG	103.2%	-9.9 pts
BKS	65.1%	-7.7 pts
ZAGG	113.9%	-5.8 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
11:43:14	SPY	19-Jan	115.00	p	10,512	12.75	12.58 - 12.79	PHLX	121.78
11:45:05	SPY	19-Jan	90.00	p	10,512	5.50	5.51 - 5.68	PHLX	121.80
11:47:59	SPY	19-Jan	115.00	p	10,512	12.75	12.58 - 12.96	PHLX	121.63
11:47:59	SPY	19-Jan	115.00	p	10,512	12.75	12.58 - 12.96	PHLX	121.63
12:04:03	SPY	2-Sep	121.00	p	10,000	1.31	1.30 - 1.31	AMEX	121.49
12:04:03	SPY	2-Sep	116.00	p	10,000	0.27	0.29 - 0.30	AMEX	121.49
13:13:53	SPY	30-Sep	110.00	p	10,000	1.48	1.46 - 1.49	ISE	121.08
13:13:53	SPY	30-Sep	115.00	p	10,000	2.42	2.40 - 2.42	ISE	121.08
13:13:53	SPY	30-Sep	115.00	p	10,000	2.41	2.40 - 2.42	ISE	121.08
13:13:53	SPY	30-Sep	120.00	p	10,000	3.96	3.95 - 3.96	ISE	121.08

