

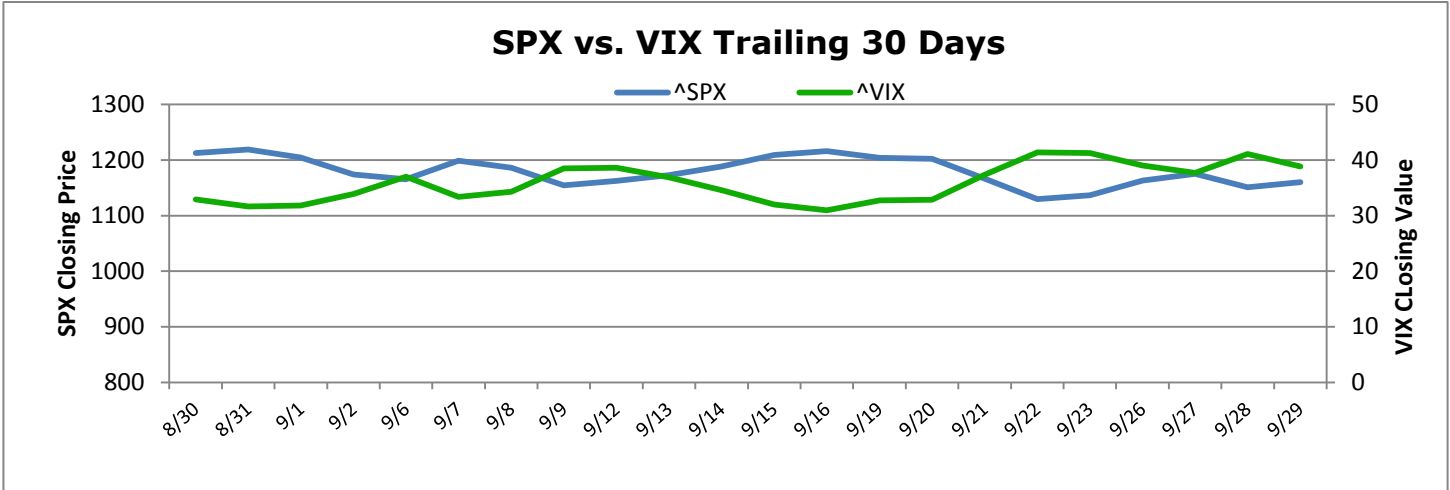
Thursday, September 29, 2011



Major US Market Indexes

DJIA	11,153.98	143.08
Nasdaq	2,480.76	-10.82
SPX	1,160.40	9.34
VIX	38.84	-2.24

SPX vs. VIX Trailing 30 Days



Stock Price Up

Stock	Price	Change
ATV	5.12	21.3%
THO	24.60	21.1%
AMSC	4.46	14.9%
ZX	4.81	14.8%
MTOR	7.64	13.2%

Volume Above Average (Calls)

Stock	Volume	Times Avg
STEC	19,064	5.2 x
KGC	52,259	4.3 x
IP	19,410	4.2 x
HFC	7,669	3.6 x
NGD	7,988	3.6 x

IV30 Up

Stock	IV30	Change
FMCN	109.1%	43.1 pts
SPRD	111.6%	31.3 pts
BIDU	87.5%	19.0 pts
YOKU	128.2%	18.7 pts
EDU	103.5%	17.3 pts

Stock Price Down

Stock	Price	Change
YOKU	16.24	-18.3%
FMCN	20.36	-18.2%
AMD	5.31	-13.7%
EDU	24.36	-11.7%
NOAH	8.03	-11.6%

Volume Above Average (Puts)

Stock	Volume	Times Avg
CVI	9,394	15.2 x
FMCN	23,419	10.6 x
IP	24,296	5.9 x
TIF	14,489	5.7 x
CAR	3,680	5.3 x

IV30 Down

Stock	IV30	Change
MS	71.7%	-5.6 pts
MMR	94.9%	-5.4 pts
OPEN	70.6%	-5.2 pts
SHLD	71.2%	-4.9 pts
LEN	54.4%	-4.7 pts

SPY Trades by Contract Volume - Top Ten

Time	Symbol	Expiry	Strike	Type	Volume	Price	Market	Exch	Stock Ref.
16:01:25	SPY	22-Oct	126.00	c	33,000	0.45	0.44 - 0.46	CBOE	116.22
11:53:38	SPY	22-Oct	112.00	p	23,000	2.55	2.56 - 2.57	CBOE	116.47
11:53:40	SPY	22-Oct	104.00	p	23,000	1.08	1.07 - 1.09	CBOE	116.48
11:53:40	SPY	22-Oct	97.00	p	23,000	0.48	0.49 - 0.50	CBOE	116.48
11:53:40	SPY	22-Oct	123.00	c	23,000	1.15	1.14 - 1.15	CBOE	116.48
15:20:26	SPY	30-Sep	115.00	p	15,000	1.70	1.67 - 1.69	CBOE	114.10
9:43:45	SPY	30-Sep	114.00	p	13,000	0.35	0.33 - 0.35	AMEX	117.27
9:43:45	SPY	30-Sep	115.00	p	13,000	0.52	0.51 - 0.53	AMEX	117.27
16:02:16	SPY	22-Oct	121.00	c	11,000	1.72	1.72 - 1.75	CBOE	116.24
14:14:50	SPY	30-Sep	115.00	c	10,000	0.89	0.88 - 0.90	PHLX	114.26