

List of Section 13F Securities

Third Quarter ♦ FY 2012

Copyright (c) 2012 American Bankers Association. CUSIP Numbers and descriptions are used with permission by Standard & Poors CUSIP Service Bureau, a division of The McGraw-Hill Companies, Inc. All rights reserved. No redistribution without permission from Standard & Poors CUSIP Service Bureau.

Standard & Poors CUSIP Service Bureau does not guarantee the accuracy or completeness of the CUSIP Numbers and standard descriptions included herein and neither the American Bankers Association nor Standard & Poor's CUSIP Service Bureau shall be responsible for any errors, omissions or damages arising out of the use of such information.



U.S. Securities and Exchange Commission

OFFICIAL LIST OF SECTION 13(f) SECURITIES USER INFORMATION SHEET

General

This list of "Section 13(f) securities" as defined by Rule 13f-1(c) [17 CFR 240.13f-1(c)] is made available to the public pursuant to Section 13(f)(3) of the Securities Exchange Act of 1934 [15 USC 78m(f)(3)]. It is made available for use in the preparation of reports filed with the Securities and Exchange Commission pursuant to Rule 13f-1 [17 CFR 240.13f-1] under Section 13(f) of the Securities Exchange Act of 1934. An updated list is published on a quarterly basis.

This list is current as of September 15, 2012, and may be relied on by institutional investment managers filing Form 13F reports for the calendar quarter ending September 30, 2012. Institutional investment managers should report holdings--number of shares and fair market value--as of the last day of the calendar quarter as required by [Section 13(f)(1) and Rule 13f-1] thereunder.

Features

- (1) Additions and Deletions: Revisions made to the list of Section 13(f) securities are indicated in a column titled "STATUS." The word "ADDED" in the status column opposite the name of a security indicates that the security has become a Section 13(f) security. The word "DELETED" in the status column opposite the name of a security indicates that the security ceases to be a 13(f) security since the date of the last list.

- (2) List of options: An asterisk is placed next to the name of any security having a listed option and each option is individually listed with its own CUSIP number immediately below the name of the security having the option. A manager reporting holdings of options on its Form 13F should use the CUSIP number of the underlying securities to which the option relates.

CUSIP descriptions and numerical identification date (copyright 1969 through 2012, American Bankers Association) are used with permission. All rights are reserved.

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 1

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
D18190 89 8 *	DEUTSCHE BANK AG	NAMEN AKT	
D18190 90 8	DEUTSCHE BANK AG	CALL	
D18190 95 8	DEUTSCHE BANK AG	PUT	
G0129K 10 4 *	AIRCASTLE LTD	COM	
G0129K 90 4	AIRCASTLE LTD	CALL	
G0129K 95 4	AIRCASTLE LTD	PUT	
G01767 10 5 *	ALKERMES PLC	SHS	
G01767 90 5	ALKERMES PLC	CALL	
G01767 95 5	ALKERMES PLC	PUT	
G0229R 10 8 *	ALTERRA CAPITAL HOLDINGS LIM	COM	
G0229R 90 8	ALTERRA CAPITAL HOLDINGS LIM	CALL	
G0229R 95 8	ALTERRA CAPITAL HOLDINGS LIM	PUT	
G02602 10 3 *	AMDOCS LTD	ORD	
G02602 90 3	AMDOCS LTD	CALL	
G02602 95 3	AMDOCS LTD	PUT	
G0408V 10 2 *	AON PLC	SHS CL A	
G0408V 90 2	AON PLC	CALL	
G0408V 95 2	AON PLC	PUT	
G0440W 10 0	ANDINA ACQUISITION CORP	COM	
G0440W 11 8	ANDINA ACQUISITION CORP	UNIT 99/99/9999	
G0440W 12 6	ANDINA ACQUISITION CORP	*W EXP 99/99/999	
G0450A 10 5 *	ARCH CAP GROUP LTD	ORD	
G0450A 90 5	ARCH CAP GROUP LTD	CALL	
G0450A 95 5	ARCH CAP GROUP LTD	PUT	
G0457F 10 7 *	ARCOS DORADOS HOLDINGS INC	SHS CLASS -A -	
G0457F 90 7	ARCOS DORADOS HOLDINGS INC	CALL	
G0457F 95 7	ARCOS DORADOS HOLDINGS INC	PUT	
G0464B 10 7 *	ARGO GROUP INTL HLDGS LTD	COM	
G0464B 90 7	ARGO GROUP INTL HLDGS LTD	CALL	
G0464B 95 7	ARGO GROUP INTL HLDGS LTD	PUT	
G0471F 10 9	APCO OIL & GAS INTERNATIONAL	SHS	
G0535E 10 6	ASIA PACIFIC WIRE & CABLE CO	ORD	
G05384 10 5 *	ASPEN INSURANCE HOLDINGS LTD	SHS	
G05384 90 5	ASPEN INSURANCE HOLDINGS LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 2

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G05384 95 5	ASPEN INSURANCE HOLDINGS LTD	PUT	
G05384 11 3	ASPEN INSURANCE HOLDINGS LTD	PFD PRP INC EQ	
G0539K 10 8 *	ASIA ENTN & RESOURCES LTD	SHS	
G0539K 90 8	ASIA ENTN & RESOURCES LTD	CALL	
G0539K 95 8	ASIA ENTN & RESOURCES LTD	PUT	
G0585R 10 6 *	ASSURED GUARANTY LTD	COM	
G0585R 90 6	ASSURED GUARANTY LTD	CALL	
G0585R 95 6	ASSURED GUARANTY LTD	PUT	
G06368 10 7	AUSTRALIA ACQUISITION CORP	SHS	
G06368 11 5	AUSTRALIA ACQUISITION CORP	*W EXP 99/99/999	
G06368 12 3	AUSTRALIA ACQUISITION CORP	UNIT 99/99/9999	
G0692U 10 9 *	AXIS CAPITAL HOLDINGS INV	SHS	
G0692U 90 9	AXIS CAPITAL HOLDINGS INV	CALL	
G0692U 95 9	AXIS CAPITAL HOLDINGS INV	PUT	
G10082 14 0 *	ENERGY XXI (BERMUDA) LTD	USD UNRS SHS	
G10082 90 0	ENERGY XXI (BERMUDA) LTD	CALL	
G10082 95 0	ENERGY XXI (BERMUDA) LTD	PUT	
G1082J 10 0	BGS ACQUISITION CORP	SH	
G1082J 11 8	BGS ACQUISITION CORP	*W EXP 03/21/201	
G1082J 12 6	BGS ACQUISITION CORP	UNIT 99/99/9999	
G1151C 10 1 *	ACCENTURE PLC IRELAND	SHS CLASS A	
G1151C 90 1	ACCENTURE PLC IRELAND	CALL	
G1151C 95 1	ACCENTURE PLC IRELAND	PUT	
G11962 10 0	BLUE WOLF MONGOLIA HOLDINGS	SHS	
G11962 11 8	BLUE WOLF MONGOLIA HOLDINGS	*W EXP 07/20/201	
G11962 12 6	BLUE WOLF MONGOLIA HOLDINGS	UNIT 99/99/9999	
G16252 10 1 *	BROOKFIELD INFRAST PARTNERS	LP INT UNIT	
G16252 90 1	BROOKFIELD INFRAST PARTNERS	CALL	
G16252 95 1	BROOKFIELD INFRAST PARTNERS	PUT	
G16962 10 5 *	BUNGE LIMITED	COM	
G16962 90 5	BUNGE LIMITED	CALL	
G16962 95 5	BUNGE LIMITED	PUT	
G19867 10 3	CAZADOR ACQUISITION CORPORAT	SHS	
G19867 11 1	CAZADOR ACQUISITION CORPORAT	UNIT 99/99/9999	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 3

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G19867 12 9	CAZADOR ACQUISITION CORPORAT	*W EXP 99/99/999	
G20045 20 2 *	CENTRAL EUROPEAN MEDIA ENTRP	CL A NEW	
G20045 90 2	CENTRAL EUROPEAN MEDIA ENTRP	CALL	
G20045 95 2	CENTRAL EUROPEAN MEDIA ENTRP	PUT	
G21082 10 5 *	CHINA YUCHAI INTL LTD	COM	
G21082 90 5	CHINA YUCHAI INTL LTD	CALL	
G21082 95 5	CHINA YUCHAI INTL LTD	PUT	
G2110R 11 4 *	CHIPMOS TECH BERMUDA LTD	SHS	
G2110R 90 4	CHIPMOS TECH BERMUDA LTD	CALL	
G2110R 95 4	CHIPMOS TECH BERMUDA LTD	PUT	
G2110U 10 9	CHINA NATURAL RESOURCES INC	COM	
G21101 10 3 *	CHINA GERUI ADV MAT GR LTD	SHS	
G21101 90 3	CHINA GERUI ADV MAT GR LTD	CALL	
G21101 95 3	CHINA GERUI ADV MAT GR LTD	PUT	
G21107 10 0	CHINA CORD BLOOD CORP	SHS	
G2112E 14 5	CHINA HYDROELECTRIC CORPORAT	*W EXP 01/25/201	
G2113X 10 0	CHINA CERAMICS CO LTD	SHS	
G2113X 11 8	CHINA CERAMICS CO LTD	*W EXP 11/16/201	
G2113X 20 9	CHINA CERAMICS CO LTD	UNIT 11/16/2012	
G2114K 10 7	CHINA GROWTH EQUITY INV LTD	SHS	
G2114K 11 5	CHINA GROWTH EQUITY INV LTD	UNIT 05/14/2016	
G2114K 12 3	CHINA GROWTH EQUITY INV LTD	*W EXP 04/05/201	
G22538 10 5 *	COGO GROUP INC	ORD SHS	
G22538 90 5	COGO GROUP INC	CALL	
G22538 95 5	COGO GROUP INC	PUT	
G23773 10 7 *	CONSOLIDATED WATER CO INC	ORD	
G23773 90 7	CONSOLIDATED WATER CO INC	CALL	
G23773 95 7	CONSOLIDATED WATER CO INC	PUT	
G24140 10 8 *	COOPER INDUSTRIES PLC	SHS	
G24140 90 8	COOPER INDUSTRIES PLC	CALL	
G24140 95 8	COOPER INDUSTRIES PLC	PUT	
G2519Y 10 8 *	CREDICORP LTD	COM	
G2519Y 90 8	CREDICORP LTD	CALL	
G2519Y 95 8	CREDICORP LTD	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 4

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G25320 AQ 8	CREDIT SUISSE GRP GUERNSEY I	DEBT 7.875% 2/2	ADDED
G25343 10 7 *	COSAN LTD	SHS A	
G25343 90 7	COSAN LTD	CALL	
G25343 95 7	COSAN LTD	PUT	
G2554F 11 3 *	COVIDIEN PLC	SHS	
G2554F 90 3	COVIDIEN PLC	CALL	
G2554F 95 3	COVIDIEN PLC	PUT	
G27010 10 0	DEHAIER MEDICAL SYSTEMS LIMI	SHS	
G27823 10 6 *	DELPHI AUTOMOTIVE PLC	SHS	
G27823 90 6	DELPHI AUTOMOTIVE PLC	CALL	
G27823 95 6	DELPHI AUTOMOTIVE PLC	PUT	
G29438 10 1	E FUTURE INFORMATION TECH IN	SHS	
G30397 10 6 *	ENDURANCE SPECIALTY HLDGS LT	SHS	
G30397 90 6	ENDURANCE SPECIALTY HLDGS LT	CALL	
G30397 95 6	ENDURANCE SPECIALTY HLDGS LT	PUT	
G3075P 10 1	ENSTAR GROUP LIMITED	SHS	
G3156P 10 3 *	ASA GOLD AND PRECIOUS MTLs L	SHS	
G3156P 90 3	ASA GOLD AND PRECIOUS MTLs L	CALL	
G3156P 95 3	ASA GOLD AND PRECIOUS MTLs L	PUT	
G3157S 10 6 *	ENSCO PLC	SHS CLASS A	
G3157S 90 6	ENSCO PLC	CALL	
G3157S 95 6	ENSCO PLC	PUT	
G3159C 10 9 *	CRYPTOLOGIC LIMITED	SHS	DELETED
G3159C 90 9	CRYPTOLOGIC LIMITED	CALL	DELETED
G3159C 95 9	CRYPTOLOGIC LIMITED	PUT	DELETED
G3163G 10 4	CHINA METRO-RURAL HLDGS LTD	SHS	
G32030 12 7	EURO TECH HOLDINGS CO LTD	SHS NEW	
G3223R 10 8 *	EVEREST RE GROUP LTD	COM	
G3223R 90 8	EVEREST RE GROUP LTD	CALL	
G3223R 95 8	EVEREST RE GROUP LTD	PUT	
G32335 10 4	EXCEED COMPANY LTD	SHS	
G3323L 10 0 *	FABRINET	SHS	
G3323L 90 0	FABRINET	CALL	
G3323L 95 0	FABRINET	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 5

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G36738 10 5 *	FRESH DEL MONTE PRODUCE INC	ORD	
G36738 90 5	FRESH DEL MONTE PRODUCE INC	CALL	
G36738 95 5	FRESH DEL MONTE PRODUCE INC	PUT	
G3682E 12 7 *	FRONTLINE LTD	SHS	
G3682E 90 7	FRONTLINE LTD	CALL	
G3682E 95 7	FRONTLINE LTD	PUT	
G3704F 10 2	FUWEI FILMS HLDGS CO LTD	SHS	
G3727Q 10 1 *	FREESCALE SEMICONDUCTOR LTD	SHS	
G3727Q 90 1	FREESCALE SEMICONDUCTOR LTD	CALL	
G3727Q 95 1	FREESCALE SEMICONDUCTOR LTD	PUT	
G37585 10 9 *	GASLOG LTD	SHS	
G37585 90 9	GASLOG LTD	CALL	
G37585 95 9	GASLOG LTD	PUT	
G3922B 10 7 *	GENPACT LIMITED	SHS	
G3922B 90 7	GENPACT LIMITED	CALL	
G3922B 95 7	GENPACT LIMITED	PUT	
G39300 10 1	GLOBAL SOURCES LTD	ORD	
G39319 10 1 *	GLOBAL INDEMNITY PLC	SHS	
G39319 90 1	GLOBAL INDEMNITY PLC	CALL	
G39319 95 1	GLOBAL INDEMNITY PLC	PUT	
G39320 11 7	GLOBAL TECH ADVANCED INNOVAT	SHS NEW	
G4095J 10 9 *	GREENLIGHT CAPITAL RE LTD	CLASS A	
G4095J 90 9	GREENLIGHT CAPITAL RE LTD	CALL	
G4095J 95 9	GREENLIGHT CAPITAL RE LTD	PUT	
G4388N 10 6 *	HELEN OF TROY CORP LTD	COM	
G4388N 90 6	HELEN OF TROY CORP LTD	CALL	
G4388N 95 6	HELEN OF TROY CORP LTD	PUT	
G4412G 10 1 *	HERBALIFE LTD	COM USD SHS	
G4412G 90 1	HERBALIFE LTD	CALL	
G4412G 95 1	HERBALIFE LTD	PUT	
G4481U 10 6	HIGHWAY HLDGS LTD	ORD	
G45667 10 5 *	HOLLYSYS AUTOMATION TECHNOLO	SHS	
G45667 90 5	HOLLYSYS AUTOMATION TECHNOLO	CALL	
G45667 95 5	HOLLYSYS AUTOMATION TECHNOLO	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 6

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G4772R 12 7	INFINITY CROSS BORDER ACQUIS	UNIT 99/99/9999	ADDED
G47791 10 1 *	INGERSOLL-RAND PLC	SHS	
G47791 90 1	INGERSOLL-RAND PLC	CALL	
G47791 95 1	INGERSOLL-RAND PLC	PUT	
G491BT 10 8 *	INVESCO LTD	SHS	
G491BT 90 8	INVESCO LTD	CALL	
G491BT 95 8	INVESCO LTD	PUT	
G50871 10 5 *	JAZZ PHARMACEUTICALS PLC	SHS USD	
G50871 90 5	JAZZ PHARMACEUTICALS PLC	CALL	
G50871 95 5	JAZZ PHARMACEUTICALS PLC	PUT	
G5138L 10 0 *	JINPAN INTL LTD	ORD	
G5138L 90 0	JINPAN INTL LTD	CALL	
G5138L 95 0	JINPAN INTL LTD	PUT	
G5315B 10 7 *	KOSMOS ENERGY LTD	SHS	
G5315B 90 7	KOSMOS ENERGY LTD	CALL	
G5315B 95 7	KOSMOS ENERGY LTD	PUT	
G54050 10 2 *	LAZARD LTD	SHS A	
G54050 90 2	LAZARD LTD	CALL	
G54050 95 2	LAZARD LTD	PUT	
G55312 10 5 *	LJ INTL INC	ORD	
G55312 90 5	LJ INTL INC	CALL	
G55312 95 5	LJ INTL INC	PUT	
G55329 10 9	LIZHAN ENVIRONMENTAL CORP	SHS	
G5753U 11 2 *	MAIDEN HOLDINGS LTD	SHS	
G5753U 90 2	MAIDEN HOLDINGS LTD	CALL	
G5753U 95 2	MAIDEN HOLDINGS LTD	PUT	
G5784H 10 6 *	MANCHESTER UTD PLC NEW	ORD CL A	ADDED
G5784H 90 6	MANCHESTER UTD PLC NEW	CALL	ADDED
G5784H 95 6	MANCHESTER UTD PLC NEW	PUT	ADDED
G5876H 10 5 *	MARVELL TECHNOLOGY GROUP LTD	ORD	
G5876H 90 5	MARVELL TECHNOLOGY GROUP LTD	CALL	
G5876H 95 5	MARVELL TECHNOLOGY GROUP LTD	PUT	
G60754 10 1 *	MICHAEL KORS HLDGS LTD	SHS	
G60754 90 1	MICHAEL KORS HLDGS LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 7

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G60754 95 1	MICHAEL KORS HLDGS LTD	PUT	
G62185 10 6 *	MONTPELIER RE HOLDINGS LTD	SHS	
G62185 90 6	MONTPELIER RE HOLDINGS LTD	CALL	
G62185 95 6	MONTPELIER RE HOLDINGS LTD	PUT	
G6331P 10 4 *	ALPHA & OMEGA SEMICONDUCTOR	SHS	
G6331P 90 4	ALPHA & OMEGA SEMICONDUCTOR	CALL	
G6331P 95 4	ALPHA & OMEGA SEMICONDUCTOR	PUT	
G6359F 10 3 *	NABORS INDUSTRIES LTD	SHS	
G6359F 90 3	NABORS INDUSTRIES LTD	CALL	
G6359F 95 3	NABORS INDUSTRIES LTD	PUT	
G64626 11 5	NEWLEAD HOLDINGS LTD	SHS	
G65773 10 6 *	NORDIC AMERICAN TANKERS LIMI	COM	
G65773 90 6	NORDIC AMERICAN TANKERS LIMI	CALL	
G65773 95 6	NORDIC AMERICAN TANKERS LIMI	PUT	
G6648D 10 9 *	HOME LN SERVICING SOLUTIONS	ORD SHS	
G6648D 90 9	HOME LN SERVICING SOLUTIONS	CALL	
G6648D 95 9	HOME LN SERVICING SOLUTIONS	PUT	
G67742 10 9 *	ONEBEACON INSURANCE GROUP LT	CL A	
G67742 90 9	ONEBEACON INSURANCE GROUP LT	CALL	
G67742 95 9	ONEBEACON INSURANCE GROUP LT	PUT	
G67743 10 7 *	ORIENT-EXPRESS HOTELS LTD	CL A	
G67743 90 7	ORIENT-EXPRESS HOTELS LTD	CALL	
G67743 95 7	ORIENT-EXPRESS HOTELS LTD	PUT	
G67828 10 6 *	ORIGIN AGRITECH LIMITED	SHS	
G67828 90 6	ORIGIN AGRITECH LIMITED	CALL	
G67828 95 6	ORIGIN AGRITECH LIMITED	PUT	
G6852T 10 5 *	PARTNERRE LTD	COM	
G6852T 90 5	PARTNERRE LTD	CALL	
G6852T 95 5	PARTNERRE LTD	PUT	
G6891W 10 1	PANSOFT COMPANY LIMITED	SHS	
G7127P 10 0 *	PLATINUM UNDERWRITER HLDGS L	COM	
G7127P 90 0	PLATINUM UNDERWRITER HLDGS L	CALL	
G7127P 95 0	PLATINUM UNDERWRITER HLDGS L	PUT	
G72436 10 1	PRIME ACQUISITION CORP	SHS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 8

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G72436 11 9	PRIME ACQUISITION CORP	UNIT 99/99/9999	
G72436 12 7	PRIME ACQUISITION CORP	*W EXP 03/30/201	
G7415M 10 8	RECON TECHNOLOGY LTD	SHS	
G7496G 10 3 *	RENAISSANCERE HOLDINGS LTD	COM	
G7496G 90 3	RENAISSANCERE HOLDINGS LTD	CALL	
G7496G 95 3	RENAISSANCERE HOLDINGS LTD	PUT	
G7665A 10 1 *	ROWAN COMPANIES PLC	SHS CL A	
G7665A 90 1	ROWAN COMPANIES PLC	CALL	
G7665A 95 1	ROWAN COMPANIES PLC	PUT	
G7945E 10 5 *	SEADRILL LIMITED	SHS	
G7945E 90 5	SEADRILL LIMITED	CALL	
G7945E 95 5	SEADRILL LIMITED	PUT	
G7945M 10 7 *	SEAGATE TECHNOLOGY PLC	SHS	
G7945M 90 7	SEAGATE TECHNOLOGY PLC	CALL	
G7945M 95 7	SEAGATE TECHNOLOGY PLC	PUT	
G79978 10 5 *	SEACUBE CONTAINER LEASING LT	SHS	
G79978 90 5	SEACUBE CONTAINER LEASING LT	CALL	
G79978 95 5	SEACUBE CONTAINER LEASING LT	PUT	
G8005Y 10 6	SEARCHMEDIA HOLDINGS LTD	SHS	
G8005Y 11 4	SEARCHMEDIA HOLDINGS LTD	*W EXP 11/19/201	
G8005Y 20 5	SEARCHMEDIA HOLDINGS LTD	UNIT 12/17/2013	
G80751 10 3	SGOCO GROUP LTD	SHS	
G81075 10 6 *	SHIP FINANCE INTERNATIONAL L	SHS	
G81075 90 6	SHIP FINANCE INTERNATIONAL L	CALL	
G81075 95 6	SHIP FINANCE INTERNATIONAL L	PUT	
G81276 10 0 *	SIGNET JEWELERS LIMITED	SHS	
G81276 90 0	SIGNET JEWELERS LIMITED	CALL	
G81276 95 0	SIGNET JEWELERS LIMITED	PUT	
G81477 10 4 *	SINA CORP	ORD	
G81477 90 4	SINA CORP	CALL	
G81477 95 4	SINA CORP	PUT	
G84384 10 9 *	CHINA TECH DEVELOPMENT GP CO	SHS	
G84384 90 9	CHINA TECH DEVELOPMENT GP CO	CALL	
G84384 95 9	CHINA TECH DEVELOPMENT GP CO	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 9

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G87210 10 3 *	UTI WORLDWIDE INC	ORD	
G87210 90 3	UTI WORLDWIDE INC	CALL	
G87210 95 3	UTI WORLDWIDE INC	PUT	
G8766E 10 9 *	TEXTAINER GROUP HOLDINGS LTD	SHS	
G8766E 90 9	TEXTAINER GROUP HOLDINGS LTD	CALL	
G8766E 95 9	TEXTAINER GROUP HOLDINGS LTD	PUT	
G8883T 10 4	TIANLI AGRITECH INC	SHS	
G89982 10 5 *	TRANSATLANTIC PETROLEUM LTD	SHS	
G89982 90 5	TRANSATLANTIC PETROLEUM LTD	CALL	
G89982 95 5	TRANSATLANTIC PETROLEUM LTD	PUT	
G9103F 10 6	TRI-TECH HOLDING INC	SHS	
G9108L 10 8 *	TSAKOS ENERGY NAVIGATION LTD	SHS	
G9108L 90 8	TSAKOS ENERGY NAVIGATION LTD	CALL	
G9108L 95 8	TSAKOS ENERGY NAVIGATION LTD	PUT	
G9310A 10 6 *	UTSTARCOM HOLDINGS CORP	USD ORD SHS	
G9310A 90 6	UTSTARCOM HOLDINGS CORP	CALL	
G9310A 95 6	UTSTARCOM HOLDINGS CORP	PUT	
G9319H 10 2 *	VALIDUS HOLDINGS LTD	COM SHS	
G9319H 90 2	VALIDUS HOLDINGS LTD	CALL	
G9319H 95 2	VALIDUS HOLDINGS LTD	PUT	
G93205 AA 3	VANTAGE DRILLING COMPANY	NOTE 7.875% 9/0	ADDED
G93205 11 3	VANTAGE DRILLING COMPANY	ORD SHS	
G93285 10 7 *	VELTI PLC ST HELIER	SHS	
G93285 90 7	VELTI PLC ST HELIER	CALL	
G93285 95 7	VELTI PLC ST HELIER	PUT	
G94368 10 0 *	WARNER CHILCOTT PLC IRELAND	SHS A	
G94368 90 0	WARNER CHILCOTT PLC IRELAND	CALL	
G94368 95 0	WARNER CHILCOTT PLC IRELAND	PUT	
G9456A 10 0 *	GOLAR LNG LTD BERMUDA	SHS	
G9456A 90 0	GOLAR LNG LTD BERMUDA	CALL	
G9456A 95 0	GOLAR LNG LTD BERMUDA	PUT	
G9618E 10 7	WHITE MTNS INS GROUP LTD	COM	
G96666 10 5 *	WILLIS GROUP HOLDINGS PUBLIC	SHS	
G96666 90 5	WILLIS GROUP HOLDINGS PUBLIC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 10

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
G96666 95 5	WILLIS GROUP HOLDINGS PUBLIC	PUT	
G9796W 10 1	WOWJOINT HOLDINGS LIMITED	SHS	
G9796W 11 9	WOWJOINT HOLDINGS LIMITED	*W EXP 05/15/201	
G9796W 20 0	WOWJOINT HOLDINGS LIMITED	UNIT 99/99/9999	
G98268 10 8 *	XYRATEX LTD	COM	
G98268 90 8	XYRATEX LTD	CALL	
G98268 95 8	XYRATEX LTD	PUT	
G98290 10 2 *	XL GROUP PLC	SHS	
G98290 90 2	XL GROUP PLC	CALL	
G98290 95 2	XL GROUP PLC	PUT	
G98777 10 8 *	YUCHENG TECHNOLOGIES LTD	COM	
G98777 90 8	YUCHENG TECHNOLOGIES LTD	CALL	
G98777 95 8	YUCHENG TECHNOLOGIES LTD	PUT	
H0023R 10 5 *	ACE LTD	SHS	
H0023R 90 5	ACE LTD	CALL	
H0023R 95 5	ACE LTD	PUT	
H01531 10 4 *	ALLIED WRLD ASSUR COM HLDG A	SHS	
H01531 90 4	ALLIED WRLD ASSUR COM HLDG A	CALL	
H01531 95 4	ALLIED WRLD ASSUR COM HLDG A	PUT	
H27013 10 3 *	WEATHERFORD INTERNATIONAL LT	REG SHS	
H27013 90 3	WEATHERFORD INTERNATIONAL LT	CALL	
H27013 95 3	WEATHERFORD INTERNATIONAL LT	PUT	
H27178 10 4 *	FOSTER WHEELER AG	COM	
H27178 90 4	FOSTER WHEELER AG	CALL	
H27178 95 4	FOSTER WHEELER AG	PUT	
H2906T 10 9 *	GARMIN LTD	SHS	
H2906T 90 9	GARMIN LTD	CALL	
H2906T 95 9	GARMIN LTD	PUT	
H50430 23 2 *	LOGITECH INTL S A	SHS	
H50430 90 2	LOGITECH INTL S A	CALL	
H50430 95 2	LOGITECH INTL S A	PUT	
H5833N 10 3 *	NOBLE CORPORATION BAAR	NAMEN -AKT	
H5833N 90 3	NOBLE CORPORATION BAAR	CALL	
H5833N 95 3	NOBLE CORPORATION BAAR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 11

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
H84989 10 4 *	TE CONNECTIVITY LTD	REG SHS	
H84989 90 4	TE CONNECTIVITY LTD	CALL	
H84989 95 4	TE CONNECTIVITY LTD	PUT	
H8817H 10 0 *	TRANSOCEAN LTD	REG SHS	
H8817H 90 0	TRANSOCEAN LTD	CALL	
H8817H 95 0	TRANSOCEAN LTD	PUT	
H89128 10 4 *	TYCO INTERNATIONAL LTD	SHS	
H89128 90 4	TYCO INTERNATIONAL LTD	CALL	
H89128 95 4	TYCO INTERNATIONAL LTD	PUT	
H89231 33 8 *	UBS AG	SHS NEW	
H89231 90 8	UBS AG	CALL	
H89231 95 8	UBS AG	PUT	
L00849 10 6 *	ADECOAGRO S A	COM	
L00849 90 6	ADECOAGRO S A	CALL	
L00849 95 6	ADECOAGRO S A	PUT	
L0175J 10 4 *	ALTISOURCE PORTFOLIO SOLNS S	REG SHS	
L0175J 90 4	ALTISOURCE PORTFOLIO SOLNS S	CALL	
L0175J 95 4	ALTISOURCE PORTFOLIO SOLNS S	PUT	
L3466T 10 4 *	FLAGSTONE REINSURANCE HOLDIN	COM	
L3466T 90 4	FLAGSTONE REINSURANCE HOLDIN	CALL	
L3466T 95 4	FLAGSTONE REINSURANCE HOLDIN	PUT	
L7257P 10 6 *	PACIFIC DRILLING SA LUXEMBOU	REG SHS	
L7257P 90 6	PACIFIC DRILLING SA LUXEMBOU	CALL	
L7257P 95 6	PACIFIC DRILLING SA LUXEMBOU	PUT	
M0854Q 10 5 *	ALLOT COMMUNICATIONS LTD	SHS	
M0854Q 90 5	ALLOT COMMUNICATIONS LTD	CALL	
M0854Q 95 5	ALLOT COMMUNICATIONS LTD	PUT	
M0861T 10 0 *	ALVARION LTD	SHS	
M0861T 90 0	ALVARION LTD	CALL	
M0861T 95 0	ALVARION LTD	PUT	
M15332 12 1	ATTUNITY LTD	SHS NEW	ADDED
M15342 10 4 *	AUDIOCODES LTD	ORD	
M15342 90 4	AUDIOCODES LTD	CALL	
M15342 95 4	AUDIOCODES LTD	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 12

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
M15629 10 4	B COMMUNICATIONS LTD	SHS	
M20115 16 4	BOS BETTER ONLINE SOLUTIONS	SHS	
M20157 11 7	BLUEPHOENIX SOLUTIONS LTD	SHS NEW	
M20598 10 4	CAESARSTONE SDOT-YAM LTD	ORD SHS	
M20791 10 5	CAMTEK LTD	ORD	
M2196U 10 9 *	CELLCOM ISRAEL LTD	SHS	
M2196U 90 9	CELLCOM ISRAEL LTD	CALL	
M2196U 95 9	CELLCOM ISRAEL LTD	PUT	
M22013 10 2 *	CERAGON NETWORKS LTD	ORD	
M22013 90 2	CERAGON NETWORKS LTD	CALL	
M22013 95 2	CERAGON NETWORKS LTD	PUT	
M22465 10 4 *	CHECK POINT SOFTWARE TECH LT	ORD	
M22465 90 4	CHECK POINT SOFTWARE TECH LT	CALL	
M22465 95 4	CHECK POINT SOFTWARE TECH LT	PUT	
M23798 10 7	CIMATRON LTD	ORD	
M25082 10 4 *	CLICKSOFTWARE TECHNOLOGIES L	ORD	
M25082 90 4	CLICKSOFTWARE TECHNOLOGIES L	CALL	
M25082 95 4	CLICKSOFTWARE TECHNOLOGIES L	PUT	
M25596 20 2	COMMTOUCH SOFTWARE LTD	SHS NEW	
M25722 10 5 *	COMPUGEN LTD	ORD	
M25722 90 5	COMPUGEN LTD	CALL	
M25722 95 5	COMPUGEN LTD	PUT	
M28091 10 2	D MEDICAL INDUSTRIES LTD	SHS	DELETED
M3760D 10 1 *	ELBIT SYS LTD	ORD	
M3760D 90 1	ELBIT SYS LTD	CALL	
M3760D 95 1	ELBIT SYS LTD	PUT	
M37605 10 8	ELBIT IMAGING LTD	ORD SHS	
M39927 12 0	ELLOMAY CAPITAL LIMITED	SHS	
M40184 10 9	ELTEK LTD	ORD	
M4146Y 10 8 *	EZCHIP SEMICONDUCTOR LIMITED	ORD	
M4146Y 90 8	EZCHIP SEMICONDUCTOR LIMITED	CALL	
M4146Y 95 8	EZCHIP SEMICONDUCTOR LIMITED	PUT	
M4793C 10 2 *	GAZIT GLOBE LTD	SHS	
M4793C 90 2	GAZIT GLOBE LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 13

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
M4793C 95 2	GAZIT GLOBE LTD	PUT	
M51363 11 3 *	MELLANOX TECHNOLOGIES LTD	SHS	
M51363 90 3	MELLANOX TECHNOLOGIES LTD	CALL	
M51363 95 3	MELLANOX TECHNOLOGIES LTD	PUT	
M51474 11 8 *	GILAT SATELLITE NETWORKS LTD	SHS NEW	
M51474 90 8	GILAT SATELLITE NETWORKS LTD	CALL	
M51474 95 8	GILAT SATELLITE NETWORKS LTD	PUT	
M52020 10 0 *	GIVEN IMAGING	ORD SHS	
M52020 90 0	GIVEN IMAGING	CALL	
M52020 95 0	GIVEN IMAGING	PUT	
M52523 10 3	G WILLI FOOD INTL LTD	ORD	
M56595 10 7	INTERNET GOLD-GOLDEN LINES L	ORD	
M6158M 10 4	ITURAN LOCATION AND CONTROL	SHS	
M6184R 11 9	JACADA LTD	SHS NEW	
M6786D 10 4	MAGAL SECURITY SYS LTD	ORD	
M6787E 10 1 *	MAGICJACK VOCALTEC LTD	SHS	
M6787E 90 1	MAGICJACK VOCALTEC LTD	CALL	
M6787E 95 1	MAGICJACK VOCALTEC LTD	PUT	
M69676 12 6	MER TELEMAGEMENT SOLUTIONS	SHS	
M70240 10 2	MIND C T I LTD	ORD	
M7516K 10 3 *	NOVA MEASURING INSTRUMENTS L	COM	
M7516K 90 3	NOVA MEASURING INSTRUMENTS L	CALL	
M7516K 95 3	NOVA MEASURING INSTRUMENTS L	PUT	
M7524R 10 8	OPTIBASE LTD	ORD	
M75253 10 0 *	ORBOTECH LTD	ORD	
M75253 90 0	ORBOTECH LTD	CALL	
M75253 95 0	ORBOTECH LTD	PUT	
M7531S 20 6 *	ORCKIT COMMUNICATIONS LTD	SHS NEW	DELETED
M7531S 90 6	ORCKIT COMMUNICATIONS LTD	CALL	DELETED
M7531S 95 6	ORCKIT COMMUNICATIONS LTD	PUT	DELETED
M78673 10 6	PERION NETWORK LTD	SHS	
M7946T 10 4	POINTER TELOCATION LTD	SHS	
M8183P 10 2	RRSAT GLOBAL COMM NTWRK LTD	SHS	
M81863 11 6	RADA ELECTR INDS LTD	SHS NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 14

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
M81865 11 1	RADCOM LTD	SHS NEW	
M81873 10 7 *	RADWARE LTD	ORD	
M81873 90 7	RADWARE LTD	CALL	
M81873 95 7	RADWARE LTD	PUT	
M8215Q 11 0	RIT TECHNOLOGIES LTD	SHS	
M8215W 10 9	RETALIX LTD	ORD	
M82183 12 6 *	ROSETTA GENOMICS LTD	SHS NEW NIS 0.6	
M82183 90 6	ROSETTA GENOMICS LTD	CALL	
M82183 95 6	ROSETTA GENOMICS LTD	PUT	
M84116 10 8	SILICOM LTD	ORD	
M87245 10 2 *	SYNERON MEDICAL LTD	ORD SHS	
M87245 90 2	SYNERON MEDICAL LTD	CALL	
M87245 95 2	SYNERON MEDICAL LTD	PUT	
M8737E 10 8	TARO PHARMACEUTICAL INDS LTD	SHS	
M8740S 22 7	TAT TECHNOLOGIES LTD	ORD NEW	
M87896 10 2	TOP IMAGE SYSTEMS LTD	ORD	
M8791A 10 9 *	ON TRACK INNOVATION LTD	SHS	
M8791A 90 9	ON TRACK INNOVATION LTD	CALL	
M8791A 95 9	ON TRACK INNOVATION LTD	PUT	
M87915 10 0 *	TOWER SEMICONDUCTOR LTD	ORD	DELETED
M87915 90 0	TOWER SEMICONDUCTOR LTD	CALL	DELETED
M87915 95 0	TOWER SEMICONDUCTOR LTD	PUT	DELETED
M87915 27 4	TOWER SEMICONDUCTOR LTD	SHS NEW	ADDED
M9068E 10 5 *	SODASTREAM INTERNATIONAL LTD	USD SHS	
M9068E 90 5	SODASTREAM INTERNATIONAL LTD	CALL	
M9068E 95 5	SODASTREAM INTERNATIONAL LTD	PUT	
N00985 10 6 *	AERCAP HOLDINGS NV	SHS	
N00985 90 6	AERCAP HOLDINGS NV	CALL	
N00985 95 6	AERCAP HOLDINGS NV	PUT	
N07045 10 2 *	ASM INTL N V	NY REGISTER SH	
N07045 90 2	ASM INTL N V	CALL	
N07045 95 2	ASM INTL N V	PUT	
N07059 18 6 *	ASML HOLDING N V	NY REG SHS	
N07059 90 6	ASML HOLDING N V	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 15

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
N07059 95 6	ASML HOLDING N V	PUT	
N07831 10 5 *	AVG TECHNOLOGIES N V	SHS	
N07831 90 5	AVG TECHNOLOGIES N V	CALL	
N07831 95 5	AVG TECHNOLOGIES N V	PUT	
N20935 20 6 *	CNH GLOBAL N V	SHS NEW	
N20935 90 6	CNH GLOBAL N V	CALL	
N20935 95 6	CNH GLOBAL N V	PUT	
N22717 10 7 *	CORE LABORATORIES N V	COM	
N22717 90 7	CORE LABORATORIES N V	CALL	
N22717 95 7	CORE LABORATORIES N V	PUT	
N47279 10 9 *	INTERXION HOLDING N.V	SHS	
N47279 90 9	INTERXION HOLDING N.V	CALL	
N47279 95 9	INTERXION HOLDING N.V	PUT	
N53745 10 0 *	LYONDELLBASELL INDUSTRIES N	SHS - A -	
N53745 90 0	LYONDELLBASELL INDUSTRIES N	CALL	
N53745 95 0	LYONDELLBASELL INDUSTRIES N	PUT	
N63218 10 6 *	NIELSEN HOLDINGS N V	COM	
N63218 90 6	NIELSEN HOLDINGS N V	CALL	
N63218 95 6	NIELSEN HOLDINGS N V	PUT	
N6596X 10 9 *	NXP SEMICONDUCTORS N V	COM	
N6596X 90 9	NXP SEMICONDUCTORS N V	CALL	
N6596X 95 9	NXP SEMICONDUCTORS N V	PUT	
N6748L 10 2 *	ORTHOFIX INTL N V	COM	
N6748L 90 2	ORTHOFIX INTL N V	CALL	
N6748L 95 2	ORTHOFIX INTL N V	PUT	
N72482 10 7 *	QIAGEN NV	REG SHS	
N72482 90 7	QIAGEN NV	CALL	
N72482 95 7	QIAGEN NV	PUT	
N7716A 15 1	SAPIENS INTL CORP N V	SHS NEW	
N7902X 10 6 *	SENSATA TECHNOLOGIES HLDG BV	SHS	
N7902X 90 6	SENSATA TECHNOLOGIES HLDG BV	CALL	
N7902X 95 6	SENSATA TECHNOLOGIES HLDG BV	PUT	
N87237 10 8 *	TORNIER N V	SHS	
N87237 90 8	TORNIER N V	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 16

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
N87237 95 8	TORNIER N V	PUT	
N93540 10 7 *	VISTAPRINT N V	SHS	
N93540 90 7	VISTAPRINT N V	CALL	
N93540 95 7	VISTAPRINT N V	PUT	
N97284 10 8 *	YANDEX N V	SHS CLASS A	
N97284 90 8	YANDEX N V	CALL	
N97284 95 8	YANDEX N V	PUT	
P2253T HV 4	CEMEX SA EURO MTN BE	DEBT 3.250% 3/1	
P2253T HW 2	CEMEX SA EURO MTN BE	DEBT 3.750% 3/1	
P31076 10 5 *	COPA HOLDINGS SA	CL A	
P31076 90 5	COPA HOLDINGS SA	CALL	
P31076 95 5	COPA HOLDINGS SA	PUT	
P3311R 19 2	CRESUD SA COMERCIAL	*W EXP 05/22/201	
P8696W 10 4 *	SINOVAC BIOTECH LTD	SHS	
P8696W 90 4	SINOVAC BIOTECH LTD	CALL	
P8696W 95 4	SINOVAC BIOTECH LTD	PUT	
P8744Y 10 2 *	STEINER LEISURE LTD	ORD	
P8744Y 90 2	STEINER LEISURE LTD	CALL	
P8744Y 95 2	STEINER LEISURE LTD	PUT	
P94398 AC 1	ULTRAPETROL BAHAMAS LTD	DEBT 7.250% 1/1	
P94398 10 7 *	ULTRAPETROL BAHAMAS LTD	COM	
P94398 90 7	ULTRAPETROL BAHAMAS LTD	CALL	
P94398 95 7	ULTRAPETROL BAHAMAS LTD	PUT	
Q9235V 10 1 *	TRONOX LTD	SHS CL A	ADDED
Q9235V 90 1	TRONOX LTD	CALL	ADDED
Q9235V 95 1	TRONOX LTD	PUT	ADDED
U2200X AA 6	COSTCO COMPANIES INC	DEBT 8/1	
U83404 AA 8	SOHU COM INC	DEBT 7/1	DELETED
V3267N 10 7 *	EXCEL MARITIME CARRIERS LTD	COM	
V3267N 90 7	EXCEL MARITIME CARRIERS LTD	CALL	
V3267N 95 7	EXCEL MARITIME CARRIERS LTD	PUT	
V5633W 10 9 *	MAKEMYTRIP LIMITED MAURITIUS	SHS	
V5633W 90 9	MAKEMYTRIP LIMITED MAURITIUS	CALL	
V5633W 95 9	MAKEMYTRIP LIMITED MAURITIUS	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 17

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
V7780T 10 3 *	ROYAL CARIBBEAN CRUISES LTD	COM	
V7780T 90 3	ROYAL CARIBBEAN CRUISES LTD	CALL	
V7780T 95 3	ROYAL CARIBBEAN CRUISES LTD	PUT	
Y0017S 10 2 *	AEGEAN MARINE PETROLEUM NETW	SHS	
Y0017S 90 2	AEGEAN MARINE PETROLEUM NETW	CALL	
Y0017S 95 2	AEGEAN MARINE PETROLEUM NETW	PUT	
Y0486S 10 4 *	AVAGO TECHNOLOGIES LTD	SHS	
Y0486S 90 4	AVAGO TECHNOLOGIES LTD	CALL	
Y0486S 95 4	AVAGO TECHNOLOGIES LTD	PUT	
Y0553W 10 3 *	BALTIC TRADING LIMITED	COM	
Y0553W 90 3	BALTIC TRADING LIMITED	CALL	
Y0553W 95 3	BALTIC TRADING LIMITED	PUT	
Y09675 10 2 *	BOX SHIPS INCORPORATED	SHS	
Y09675 90 2	BOX SHIPS INCORPORATED	CALL	
Y09675 95 2	BOX SHIPS INCORPORATED	PUT	
Y11082 10 7 *	CAPITAL PRODUCT PARTNERS L P	COM UNIT LP	
Y11082 90 7	CAPITAL PRODUCT PARTNERS L P	CALL	
Y11082 95 7	CAPITAL PRODUCT PARTNERS L P	PUT	
Y1771G 10 2 *	COSTAMARE INC	SHS	
Y1771G 90 2	COSTAMARE INC	CALL	
Y1771G 95 2	COSTAMARE INC	PUT	
Y1968P 10 5	DANAOS CORPORATION	SHS	
Y2065G 10 5 *	DHT HOLDINGS INC	COM	DELETED
Y2065G 90 5	DHT HOLDINGS INC	CALL	DELETED
Y2065G 95 5	DHT HOLDINGS INC	PUT	DELETED
Y2065G 12 1 *	DHT HOLDINGS INC	SHS NEW	ADDED
Y2065G 90 1	DHT HOLDINGS INC	CALL	ADDED
Y2065G 95 1	DHT HOLDINGS INC	PUT	ADDED
Y2066G 10 4 *	DIANA SHIPPING INC	COM	
Y2066G 90 4	DIANA SHIPPING INC	CALL	
Y2066G 95 4	DIANA SHIPPING INC	PUT	
Y2069P 10 1 *	DIANA CONTAINERSHIPS INC	COM	
Y2069P 90 1	DIANA CONTAINERSHIPS INC	CALL	
Y2069P 95 1	DIANA CONTAINERSHIPS INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 18

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
Y2109Q 10 1 *	DRYSHIPS INC	SHS	
Y2109Q 90 1	DRYSHIPS INC	CALL	
Y2109Q 95 1	DRYSHIPS INC	PUT	
Y2187A 11 9 *	EAGLE BULK SHIPPING INC	SHS NEW	
Y2187A 90 9	EAGLE BULK SHIPPING INC	CALL	
Y2187A 95 9	EAGLE BULK SHIPPING INC	PUT	
Y23592 20 0 *	EUROSEAS LTD	COM NEW	
Y23592 90 0	EUROSEAS LTD	CALL	
Y23592 95 0	EUROSEAS LTD	PUT	
Y2573F 10 2 *	FLEXTRONICS INTL LTD	ORD	
Y2573F 90 2	FLEXTRONICS INTL LTD	CALL	
Y2573F 95 2	FLEXTRONICS INTL LTD	PUT	
Y26496 14 4	FREESEAS INC	SHS	
Y2685T 10 7 *	GENCO SHIPPING & TRADING LTD	SHS	
Y2685T 90 7	GENCO SHIPPING & TRADING LTD	CALL	
Y2685T 95 7	GENCO SHIPPING & TRADING LTD	PUT	
Y2711Y 10 4 *	GIGAMEDIA LTD	ORD	
Y2711Y 90 4	GIGAMEDIA LTD	CALL	
Y2711Y 95 4	GIGAMEDIA LTD	PUT	
Y27183 10 5	GLOBAL SHIP LEASE INC NEW	SHS A	
Y27265 20 9	GLOBUS MARITIME LIMITED NEW	COM	
Y2745C 10 2 *	GOLAR LNG PARTNERS LP	COM UNIT LPI	
Y2745C 90 2	GOLAR LNG PARTNERS LP	CALL	
Y2745C 95 2	GOLAR LNG PARTNERS LP	PUT	
Y62159 10 1	NAVIOS MARITIME ACQUIS CORP	SHS	
Y62159 11 9	NAVIOS MARITIME ACQUIS CORP	*W EXP 06/25/201	
Y62159 12 7	NAVIOS MARITIME ACQUIS CORP	UNIT 99/99/9999	
Y62196 10 3 *	NAVIOS MARITIME HOLDINGS INC	COM	
Y62196 90 3	NAVIOS MARITIME HOLDINGS INC	CALL	
Y62196 95 3	NAVIOS MARITIME HOLDINGS INC	PUT	
Y62267 10 2 *	NAVIOS MARITIME PARTNERS L P	UNIT LPI	
Y62267 90 2	NAVIOS MARITIME PARTNERS L P	CALL	
Y62267 95 2	NAVIOS MARITIME PARTNERS L P	PUT	
Y6255E 10 1	NAUTILUS MARINE ACQUISIT COR	SHS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 19

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
Y6255E 11 9	NAUTILUS MARINE ACQUISIT COR	*W EXP 06/17/201	
Y64354 20 5 *	OCEAN RIG UDW INC	SHS	
Y64354 90 5	OCEAN RIG UDW INC	CALL	
Y64354 95 5	OCEAN RIG UDW INC	PUT	
Y73760 12 9	SEANERGY MARITIME HLDGS CORP	SHS	
Y7388L 10 3 *	SAFE BULKERS INC	COM	
Y7388L 90 3	SAFE BULKERS INC	CALL	
Y7388L 95 3	SAFE BULKERS INC	PUT	
Y7542C 10 6	SCORPIO TANKERS INC	SHS	
Y75638 10 9 *	SEASPAN CORP	SHS	
Y75638 90 9	SEASPAN CORP	CALL	
Y75638 95 9	SEASPAN CORP	PUT	
Y8162K 10 5 *	STAR BULK CARRIERS CORP	COM	
Y8162K 90 5	STAR BULK CARRIERS CORP	CALL	
Y8162K 95 5	STAR BULK CARRIERS CORP	PUT	
Y81669 10 6	STEALTHGAS INC	SHS	
Y8564M 10 5 *	TEEKAY LNG PARTNERS L P	PRTNRSP UNITS	
Y8564M 90 5	TEEKAY LNG PARTNERS L P	CALL	
Y8564M 95 5	TEEKAY LNG PARTNERS L P	PUT	
Y8564W 10 3 *	TEEKAY CORPORATION	COM	
Y8564W 90 3	TEEKAY CORPORATION	CALL	
Y8564W 95 3	TEEKAY CORPORATION	PUT	
Y8565J 10 1 *	TEEKAY OFFSHORE PARTNERS L P	PARTNERSHIP UN	
Y8565J 90 1	TEEKAY OFFSHORE PARTNERS L P	CALL	
Y8565J 95 1	TEEKAY OFFSHORE PARTNERS L P	PUT	
Y8565N 10 2 *	TEEKAY TANKERS LTD	CL A	
Y8565N 90 2	TEEKAY TANKERS LTD	CALL	
Y8565N 95 2	TEEKAY TANKERS LTD	PUT	
Y8897Y 12 3	TOP SHIPS INC	SHS	
000360 20 6 *	AAON INC	COM PAR \$0.004	
000360 90 6	AAON INC	CALL	
000360 95 6	AAON INC	PUT	
000361 AH 8	AAR CORP	NOTE 1.750% 2/0	
000361 AK 1	AAR CORP	NOTE 1.625% 3/0	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 20

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
000361 10 5 *	AAR CORP	COM	
000361 90 5	AAR CORP	CALL	
000361 95 5	AAR CORP	PUT	
000375 20 4 *	ABB LTD	SPONSORED ADR	
000375 90 4	ABB LTD	CALL	
000375 95 4	ABB LTD	PUT	
00081T 10 8 *	ACCO BRANDS CORP	COM	
00081T 90 8	ACCO BRANDS CORP	CALL	
00081T 95 8	ACCO BRANDS CORP	PUT	
000868 10 9	ACNB CORP	COM	
000957 10 0 *	ABM INDS INC	COM	
000957 90 0	ABM INDS INC	CALL	
000957 95 0	ABM INDS INC	PUT	
001031 10 3	AEP INDS INC	COM	
00104Q 10 7 *	AFC ENTERPRISES INC	COM	
00104Q 90 7	AFC ENTERPRISES INC	CALL	
00104Q 95 7	AFC ENTERPRISES INC	PUT	
001055 10 2 *	AFLAC INC	COM	
001055 90 2	AFLAC INC	CALL	
001055 95 2	AFLAC INC	PUT	
001084 AM 4	AGCO CORP	NOTE	1.250%12/1
001084 10 2 *	AGCO CORP	COM	
001084 90 2	AGCO CORP	CALL	
001084 95 2	AGCO CORP	PUT	
00119P 10 2	AGIC EQUITY & CONV INCOME FD	COM	
00119Q 10 0	AGIC INTL & PREM STRATEGY FD	COM	
00119R 10 8	AGIC GLOBAL EQUITY & CONV IN	COM	
001190 10 7	AGIC CONV & INCOME FD	COM	
001191 10 5	AGIC CONV & INCOME FD II	COM	
001204 10 6 *	AGL RES INC	COM	
001204 90 6	AGL RES INC	CALL	
001204 95 6	AGL RES INC	PUT	
001228 10 5 *	AG MTG INVT TR INC	COM	
001228 90 5	AG MTG INVT TR INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 21

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
001228 95 5	AG MTG INVT TR INC	PUT	
001282 10 2	A H BELO CORP	COM CL A	
00130H 10 5 *	AES CORP	COM	
00130H 90 5	AES CORP	CALL	
00130H 95 5	AES CORP	PUT	
001547 10 8 *	AK STL HLDG CORP	COM	
001547 90 8	AK STL HLDG CORP	CALL	
001547 95 8	AK STL HLDG CORP	PUT	
001600 10 5	ALCO STORES INC	COM	ADDED
00162Q 10 6	ALPS ETF TR	C&S GLOBL ETF	
00162Q 20 5	ALPS ETF TR	EQUAL SEC ETF	
00162Q 30 4 *	ALPS ETF TR	JEFF TRJ CRB GLO	
00162Q 90 4	ALPS ETF TR	CALL	
00162Q 95 4	ALPS ETF TR	PUT	
00162Q 85 8	ALPS ETF TR	SECTR DIV DOGS	ADDED
00162Q 86 6 *	ALPS ETF TR	ALERIAN MLP	
00162Q 90 6	ALPS ETF TR	CALL	
00162Q 95 6	ALPS ETF TR	PUT	
00163U 10 6 *	AMAG PHARMACEUTICALS INC	COM	
00163U 90 6	AMAG PHARMACEUTICALS INC	CALL	
00163U 95 6	AMAG PHARMACEUTICALS INC	PUT	
00164V 10 3 *	AMC NETWORKS INC	CL A	
00164V 90 3	AMC NETWORKS INC	CALL	
00164V 95 3	AMC NETWORKS INC	PUT	
001744 10 1 *	AMN HEALTHCARE SERVICES INC	COM	
001744 90 1	AMN HEALTHCARE SERVICES INC	CALL	
001744 95 1	AMN HEALTHCARE SERVICES INC	PUT	
00184X 10 5 *	AOL INC	COM	
00184X 90 5	AOL INC	CALL	
00184X 95 5	AOL INC	PUT	
00187E 20 3	API TECHNOLOGIES CORP	COM NEW	
00206R 10 2 *	AT&T INC	COM	
00206R 90 2	AT&T INC	CALL	
00206R 95 2	AT&T INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 22

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00207R 10 1 *	ATMI INC	COM	
00207R 90 1	ATMI INC	CALL	
00207R 95 1	ATMI INC	PUT	
00208J 10 8 *	ATP OIL & GAS CORP	COM	DELETED
00208J 90 8	ATP OIL & GAS CORP	CALL	DELETED
00208J 95 8	ATP OIL & GAS CORP	PUT	DELETED
00211V 10 6	ATA INC	SPONS ADR	
00211Y 10 0 *	ARCA BIOPHARMA INC	COM	
00211Y 90 0	ARCA BIOPHARMA INC	CALL	
00211Y 95 0	ARCA BIOPHARMA INC	PUT	
00213H 10 5	ARC GROUP WORLDWIDE INC	COM	ADDED
00213J 10 1	ATC VENTURE GROUP INC	COM	
00213T 10 9	ASB BANCORP INC N C	COM	
002255 10 7 *	AU OPTRONICS CORP	SPONSORED ADR	
002255 90 7	AU OPTRONICS CORP	CALL	
002255 95 7	AU OPTRONICS CORP	PUT	
00234P AB 8	AV HOMES INC	NOTE 7.500% 2/1	ADDED
00234P 10 2 *	AV HOMES INC	COM	
00234P 90 2	AV HOMES INC	CALL	
00234P 95 2	AV HOMES INC	PUT	
002346 10 4 *	AVI BIOPHARMA INC	COM	DELETED
002346 90 4	AVI BIOPHARMA INC	CALL	DELETED
002346 95 4	AVI BIOPHARMA INC	PUT	DELETED
002444 10 7 *	AVX CORP NEW	COM	
002444 90 7	AVX CORP NEW	CALL	
002444 95 7	AVX CORP NEW	PUT	
00246W 10 3 *	AXT INC	COM	
00246W 90 3	AXT INC	CALL	
00246W 95 3	AXT INC	PUT	
002474 10 4 *	AZZ INC	COM	
002474 90 4	AZZ INC	CALL	
002474 95 4	AZZ INC	PUT	
00253U 30 5 *	AASTROM BIOSCIENCES INC	COM NEW	
00253U 90 5	AASTROM BIOSCIENCES INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 23

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00253U 95 5	AASTROM BIOSCIENCES INC	PUT	
002535 30 0 *	AARONS INC	COM PAR \$0.50	
002535 90 0	AARONS INC	CALL	
002535 95 0	AARONS INC	PUT	
002567 10 5 *	ABAXIS INC	COM	
002567 90 5	ABAXIS INC	CALL	
002567 95 5	ABAXIS INC	PUT	
002824 10 0 *	ABBOTT LABS	COM	
002824 90 0	ABBOTT LABS	CALL	
002824 95 0	ABBOTT LABS	PUT	
002896 20 7 *	ABERCROMBIE & FITCH CO	CL A	
002896 90 7	ABERCROMBIE & FITCH CO	CALL	
002896 95 7	ABERCROMBIE & FITCH CO	PUT	
003009 10 7	ABERDEEN ASIA PACIFIC INCOM	COM	
00301L 10 9	ABERDEEN ISRAEL FUND INC	COM	
00301T 10 2	ABERDEEN EMERG MKTS TELE&INF	COM	
00301W 10 5	ABERDEEN CHILE FD INC	COM	
003011 10 3	ABERDEEN AUSTRALIA EQTY FD I	COM	
003013 10 9	ABERDEEN GLOBAL INCOME FD IN	COM	
00305P 10 6	ABERDEEN INDONESIA FD INC	COM	
00306K 10 6	ABERDEEN LATIN AMER EQTY FD	COM	
003654 10 0 *	ABIOMED INC	COM	
003654 90 0	ABIOMED INC	CALL	
003654 95 0	ABIOMED INC	PUT	
00374N 10 7 *	ABOVENET INC	COM	DELETED
00374N 90 7	ABOVENET INC	CALL	DELETED
00374N 95 7	ABOVENET INC	PUT	DELETED
003830 10 6 *	ABRAXAS PETE CORP	COM	
003830 90 6	ABRAXAS PETE CORP	CALL	
003830 95 6	ABRAXAS PETE CORP	PUT	
003881 30 7 *	ACACIA RESH CORP	ACACIA TCH COM	
003881 90 7	ACACIA RESH CORP	CALL	
003881 95 7	ACACIA RESH CORP	PUT	
00404A 10 9 *	ACADIA HEALTHCARE COMPANY IN	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 24

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00404A 90 9	ACADIA HEALTHCARE COMPANY IN	CALL	
00404A 95 9	ACADIA HEALTHCARE COMPANY IN	PUT	
004225 10 8 *	ACADIA PHARMACEUTICALS INC	COM	
004225 90 8	ACADIA PHARMACEUTICALS INC	CALL	
004225 95 8	ACADIA PHARMACEUTICALS INC	PUT	
004239 10 9 *	ACADIA RLTY TR	COM SH BEN INT	
004239 90 9	ACADIA RLTY TR	CALL	
004239 95 9	ACADIA RLTY TR	PUT	
00430U 10 3 *	ACCELRY S INC	COM	
00430U 90 3	ACCELRY S INC	CALL	
00430U 95 3	ACCELRY S INC	PUT	
004304 20 0	ACCEL R8 TECHNOLOGY CORP	COM NEW	
004337 10 1	ACCESS NATL CORP	COM	
00434L 10 9 *	ACCESS MIDSTREAM PARTNERS L	UNIT	ADDED
00434L 90 9	ACCESS MIDSTREAM PARTNERS L	CALL	ADDED
00434L 95 9	ACCESS MIDSTREAM PARTNERS L	PUT	ADDED
00438V 10 3 *	ACCRETIVE HEALTH INC	COM	
00438V 90 3	ACCRETIVE HEALTH INC	CALL	
00438V 95 3	ACCRETIVE HEALTH INC	PUT	
00439T 20 6 *	ACCURIDE CORP NEW	COM NEW	
00439T 90 6	ACCURIDE CORP NEW	CALL	
00439T 95 6	ACCURIDE CORP NEW	PUT	
004397 AB 1	ACCURAY INC	NOTE 3.750% 8/0	ADDED
004397 10 5 *	ACCURAY INC	COM	
004397 90 5	ACCURAY INC	CALL	
004397 95 5	ACCURAY INC	PUT	
00444T 10 0	ACELRX PHARMACEUTICALS INC	COM	
004446 10 0 *	ACETO CORP	COM	
004446 90 0	ACETO CORP	CALL	
004446 95 0	ACETO CORP	PUT	
00448Q 20 1 *	ACHILLION PHARMACEUTICALS IN	COM	
00448Q 90 1	ACHILLION PHARMACEUTICALS IN	CALL	
00448Q 95 1	ACHILLION PHARMACEUTICALS IN	PUT	
004498 10 1 *	ACI WORLDWIDE INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 25

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
004498 90 1	ACI WORLDWIDE INC	CALL	
004498 95 1	ACI WORLDWIDE INC	PUT	
004764 10 6 *	ACME PACKET INC	COM	
004764 90 6	ACME PACKET INC	CALL	
004764 95 6	ACME PACKET INC	PUT	
004816 10 4	ACME UTD CORP	COM	
00484M 10 6 *	ACORDA THERAPEUTICS INC	COM	
00484M 90 6	ACORDA THERAPEUTICS INC	CALL	
00484M 95 6	ACORDA THERAPEUTICS INC	PUT	
004848 10 7 *	ACORN ENERGY INC	COM	
004848 90 7	ACORN ENERGY INC	CALL	
004848 95 7	ACORN ENERGY INC	PUT	
004854 10 5 *	ACORN INTL INC	SPON ADR	
004854 90 5	ACORN INTL INC	CALL	
004854 95 5	ACORN INTL INC	PUT	
00489C 10 3	ACQUITY GROUP LTD	SPONSORED ADR	
00504W 10 0 *	ACTIVE POWER INC	COM	
00504W 90 0	ACTIVE POWER INC	CALL	
00504W 95 0	ACTIVE POWER INC	PUT	
00506D 10 0 *	ACTIVE NETWORK INC	COM	
00506D 90 0	ACTIVE NETWORK INC	CALL	
00506D 95 0	ACTIVE NETWORK INC	PUT	
00507E 10 7 *	ACTIONS SEMICONDUCTOR CO LTD	ADR	
00507E 90 7	ACTIONS SEMICONDUCTOR CO LTD	CALL	
00507E 95 7	ACTIONS SEMICONDUCTOR CO LTD	PUT	
00507V 10 9 *	ACTIVISION BLIZZARD INC	COM	
00507V 90 9	ACTIVISION BLIZZARD INC	CALL	
00507V 95 9	ACTIVISION BLIZZARD INC	PUT	
00508B 10 2 *	ACTUATE CORP	COM	
00508B 90 2	ACTUATE CORP	CALL	
00508B 95 2	ACTUATE CORP	PUT	
00508X 20 3 *	ACTUANT CORP	CL A NEW	
00508X 90 3	ACTUANT CORP	CALL	
00508X 95 3	ACTUANT CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 26

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00508Y 10 2 *	ACUIITY BRANDS INC	COM	
00508Y 90 2	ACUIITY BRANDS INC	CALL	
00508Y 95 2	ACUIITY BRANDS INC	PUT	
00509L 70 3 *	ACURA PHARMACEUTICALS INC	COM NEW	
00509L 90 3	ACURA PHARMACEUTICALS INC	CALL	
00509L 95 3	ACURA PHARMACEUTICALS INC	PUT	
005125 10 9 *	ACXIOM CORP	COM	
005125 90 9	ACXIOM CORP	CALL	
005125 95 9	ACXIOM CORP	PUT	
005208 10 3 *	ADA ES INC	COM	
005208 90 3	ADA ES INC	CALL	
005208 95 3	ADA ES INC	PUT	
006212 10 4	ADAMS EXPRESS CO	COM	
006351 30 8	ADAMS RES & ENERGY INC	COM NEW	
00650W 30 0	ADCARE HEALTH SYSTEMS INC	COM NEW	
006739 10 6	ADDUS HOMECARE CORP	COM	
006743 30 6	ADVANTAGE TECHNOLOGIES GP I	COM NEW	
006854 20 2	ADEPT TECHNOLOGY INC	COM NEW	
00709P 10 8	ADMINISTRADORA FONDOS PENSIO	SPONSORED ADR	
00724F 10 1 *	ADOBE SYS INC	COM	
00724F 90 1	ADOBE SYS INC	CALL	
00724F 95 1	ADOBE SYS INC	PUT	
00738A 10 6 *	ADTRAN INC	COM	
00738A 90 6	ADTRAN INC	CALL	
00738A 95 6	ADTRAN INC	PUT	
00751Y 10 6 *	ADVANCE AUTO PARTS INC	COM	
00751Y 90 6	ADVANCE AUTO PARTS INC	CALL	
00751Y 95 6	ADVANCE AUTO PARTS INC	PUT	
00754E 10 7	ADVANCED PHOTONIX INC	CL A	
00756M 40 4 *	ADVANCED SEMICONDUCTOR ENGR	SPONSORED ADR	
00756M 90 4	ADVANCED SEMICONDUCTOR ENGR	CALL	
00756M 95 4	ADVANCED SEMICONDUCTOR ENGR	PUT	
007586 10 0	ADVOCAT INC	COM	
00760J 10 8	AEHR TEST SYSTEMS	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 27

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00762U 20 0	ADVANTEST CORP	SPON ADR NEW	
00762W 10 7 *	ADVISORY BRD CO	COM	
00762W 90 7	ADVISORY BRD CO	CALL	
00762W 95 7	ADVISORY BRD CO	PUT	
007639 10 7	ADVENT CLAY CONV SEC INC FD	COM	
00764C 10 9	ADVENT CLAYMORE CV SECS & IN	COM	
00764X 20 2 *	ADVENTRX PHARMACEUTICALS INC	COM NEW	
00764X 90 2	ADVENTRX PHARMACEUTICALS INC	CALL	
00764X 95 2	ADVENTRX PHARMACEUTICALS INC	PUT	
00765E 10 4	ADVENT CLAYMORE ENH GRW & IN	COM	
00765F 10 1 *	ADVANTAGE OIL & GAS LTD	COM	
00765F 90 1	ADVANTAGE OIL & GAS LTD	CALL	
00765F 95 1	ADVANTAGE OIL & GAS LTD	PUT	
00766T 10 0 *	AECOM TECHNOLOGY CORP DELAWA	COM	
00766T 90 0	AECOM TECHNOLOGY CORP DELAWA	CALL	
00766T 95 0	AECOM TECHNOLOGY CORP DELAWA	PUT	
00767E 10 2	AEGERION PHARMACEUTICALS INC	COM	
00768Y 10 7	ADVISORSHARES TR	DENT TACTL ETF	DELETED
00768Y 20 6	ADVISORSHARES TR	BNY GRWTH ADR	
00768Y 40 4	ADVISORSHARES TR	ACCUVEST GL LONG	
00768Y 50 3	ADVISORSHARES TR	PERITUS HG YLD	
00768Y 74 3	ADVISORSHARES TR	ADV GLBALPBETA	ADDED
00768Y 75 0	ADVISORSHARES TR	QAM EQTY HEDGE	ADDED
00768Y 77 6	ADVISORSHARES TR	ADVISR GLBECHO	
00768Y 78 4	ADVISORSHARES TR	ACCUVS GLB OPP	
00768Y 79 2	ADVISORSHARES TR	ROCKLEDGE SECT	
00768Y 80 0	ADVISORSHARES TR	CAMBRIA GL TAC	
00768Y 81 8	ADVISORSHARES TR	TRIMTABS FLT	
00768Y 82 6	ADVISORSHARES TR	MEIDELL TCT AD	
00768Y 83 4	ADVISORSHARES TR	MADRONA GLB BD	
00768Y 84 2	ADVISORSHARES TR	MADRONA INTL ETF	
00768Y 85 9	ADVISORSHARES TR	MADRONA DOMESTIC	
00768Y 88 3 *	ADVISORSHARES TR	ACTIV BEAR ETF	
00768Y 90 3	ADVISORSHARES TR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 28

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00768Y 95 3	ADVISORSHARES TR	PUT	
00770F 10 4 *	AEGION CORP	COM	
00770F 90 4	AEGION CORP	CALL	
00770F 95 4	AEGION CORP	PUT	
007737 10 9	AEROCENTURY CORP	COM	
007767 10 6 *	AEROFLEX HLDG CORP	COM	
007767 90 6	AEROFLEX HLDG CORP	CALL	
007767 95 6	AEROFLEX HLDG CORP	PUT	
007865 10 8 *	AEROPOSTALE	COM	
007865 90 8	AEROPOSTALE	CALL	
007865 95 8	AEROPOSTALE	PUT	
007903 AL 1	ADVANCED MICRO DEVICES INC	NOTE 6.000% 5/0	
007903 AN 7	ADVANCED MICRO DEVICES INC	NOTE 5.750% 8/1	DELETED
007903 10 7 *	ADVANCED MICRO DEVICES INC	COM	
007903 90 7	ADVANCED MICRO DEVICES INC	CALL	
007903 95 7	ADVANCED MICRO DEVICES INC	PUT	
007924 10 3 *	AEGON N V	NY REGISTRY SH	
007924 90 3	AEGON N V	CALL	
007924 95 3	AEGON N V	PUT	
007973 10 0 *	ADVANCED ENERGY INDS	COM	
007973 90 0	ADVANCED ENERGY INDS	CALL	
007973 95 0	ADVANCED ENERGY INDS	PUT	
007974 10 8 *	ADVENT SOFTWARE INC	COM	
007974 90 8	ADVENT SOFTWARE INC	CALL	
007974 95 8	ADVENT SOFTWARE INC	PUT	
007975 20 4 *	AETERNA ZENTARIS INC	COM	
007975 90 4	AETERNA ZENTARIS INC	CALL	
007975 95 4	AETERNA ZENTARIS INC	PUT	
008015 30 7	AEROSONIC CORP DEL	COM PAR \$0.40	
008073 10 8 *	AEROVIRONMENT INC	COM	
008073 90 8	AEROVIRONMENT INC	CALL	
008073 95 8	AEROVIRONMENT INC	PUT	
00808N 20 2	AES TR III	PFD CV 6.75%	
00817R 10 3 *	AETRIUM INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 29

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
00817R 90 3	AETRIUM INC	CALL	
00817R 95 3	AETRIUM INC	PUT	
00817Y 10 8 *	AETNA INC NEW	COM	
00817Y 90 8	AETNA INC NEW	CALL	
00817Y 95 8	AETNA INC NEW	PUT	
008252 AL 2	AFFILIATED MANAGERS GROUP	NOTE 3.950% 8/1	
008252 10 8 *	AFFILIATED MANAGERS GROUP	COM	
008252 90 8	AFFILIATED MANAGERS GROUP	CALL	
008252 95 8	AFFILIATED MANAGERS GROUP	PUT	
00826A 10 9 *	AFFYMAX INC	COM	
00826A 90 9	AFFYMAX INC	CALL	
00826A 95 9	AFFYMAX INC	PUT	
00826T AG 3	AFFYMETRIX INC	NOTE 3.500% 1/1	
00826T AH 1	AFFYMETRIX INC	NOTE 4.000% 7/0	ADDED
00826T 10 8 *	AFFYMETRIX INC	COM	
00826T 90 8	AFFYMETRIX INC	CALL	
00826T 95 8	AFFYMETRIX INC	PUT	
00828U AB 9	AFFORDABLE RESIDENTIAL CMNTY	NOTE 7.500% 8/1	
00846U 10 1 *	AGILENT TECHNOLOGIES INC	COM	
00846U 90 1	AGILENT TECHNOLOGIES INC	CALL	
00846U 95 1	AGILENT TECHNOLOGIES INC	PUT	
00847G 70 5 *	AGENUS INC	COM NEW	
00847G 90 5	AGENUS INC	CALL	
00847G 95 5	AGENUS INC	PUT	
00847J 10 5 *	AGILYSYS INC	COM	
00847J 90 5	AGILYSYS INC	CALL	
00847J 95 5	AGILYSYS INC	PUT	
008474 10 8 *	AGNICO EAGLE MINES LTD	COM	
008474 90 8	AGNICO EAGLE MINES LTD	CALL	
008474 95 8	AGNICO EAGLE MINES LTD	PUT	
008492 10 0 *	AGREE REALTY CORP	COM	
008492 90 0	AGREE REALTY CORP	CALL	
008492 95 0	AGREE REALTY CORP	PUT	
00850H 10 3	AGRIA CORP	SPONSORED ADR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 30

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
008916 10 8 *	AGRIUM INC	COM	
008916 90 8	AGRIUM INC	CALL	
008916 95 8	AGRIUM INC	PUT	
00912X 30 2 *	AIR LEASE CORP	CL A	
00912X 90 2	AIR LEASE CORP	CALL	
00912X 95 2	AIR LEASE CORP	PUT	
009128 30 7 *	AIR METHODS CORP	COM PAR \$.06	
009128 90 7	AIR METHODS CORP	CALL	
009128 95 7	AIR METHODS CORP	PUT	
009158 10 6 *	AIR PRODS & CHEMS INC	COM	
009158 90 6	AIR PRODS & CHEMS INC	CALL	
009158 95 6	AIR PRODS & CHEMS INC	PUT	
009207 10 1	AIR T INC	COM	
00922R 10 5 *	AIR TRANSPORT SERVICES GRP I	COM	
00922R 90 5	AIR TRANSPORT SERVICES GRP I	CALL	
00922R 95 5	AIR TRANSPORT SERVICES GRP I	PUT	
009363 10 2 *	AIRGAS INC	COM	
009363 90 2	AIRGAS INC	CALL	
009363 95 2	AIRGAS INC	PUT	
009411 10 9 *	AIRMEDIA GROUP INC	SPONSORED ADR	
009411 90 9	AIRMEDIA GROUP INC	CALL	
009411 95 9	AIRMEDIA GROUP INC	PUT	
00949P AD 0	AIRTRAN HLDGS INC	NOTE 5.250%11/0	
009606 10 4 *	AIXTRON SE	SPONSORED ADR	
009606 90 4	AIXTRON SE	CALL	
009606 95 4	AIXTRON SE	PUT	
00971T AE 1	AKAMAI TECHNOLOGIES INC	NOTE 1.000%12/1	
00971T 10 1 *	AKAMAI TECHNOLOGIES INC	COM	
00971T 90 1	AKAMAI TECHNOLOGIES INC	CALL	
00971T 95 1	AKAMAI TECHNOLOGIES INC	PUT	
009728 AB 2	AKORN INC	NOTE 3.500% 6/0	
009728 10 6 *	AKORN INC	COM	
009728 90 6	AKORN INC	CALL	
009728 95 6	AKORN INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 31

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
011311 10 7	ALAMO GROUP INC	COM	
011659 10 9 *	ALASKA AIR GROUP INC	COM	
011659 90 9	ALASKA AIR GROUP INC	CALL	
011659 95 9	ALASKA AIR GROUP INC	PUT	
01167P 10 1 *	ALASKA COMMUNICATIONS SYS GR	COM	
01167P 90 1	ALASKA COMMUNICATIONS SYS GR	CALL	
01167P 95 1	ALASKA COMMUNICATIONS SYS GR	PUT	
012348 AC 2	ALBANY INTL CORP	FRNT 2.250% 3/1	
012348 10 8 *	ALBANY INTL CORP	CL A	
012348 90 8	ALBANY INTL CORP	CALL	
012348 95 8	ALBANY INTL CORP	PUT	
012423 10 9 *	ALBANY MOLECULAR RESH INC	COM	
012423 90 9	ALBANY MOLECULAR RESH INC	CALL	
012423 95 9	ALBANY MOLECULAR RESH INC	PUT	
012653 10 1 *	ALBEMARLE CORP	COM	
012653 90 1	ALBEMARLE CORP	CALL	
012653 95 1	ALBEMARLE CORP	PUT	
013817 AT 8	ALCOA INC	NOTE 5.250% 3/1	
013817 10 1 *	ALCOA INC	COM	
013817 90 1	ALCOA INC	CALL	
013817 95 1	ALCOA INC	PUT	
013904 30 5 *	ALCATEL-LUCENT	SPONSORED ADR	
013904 90 5	ALCATEL-LUCENT	CALL	
013904 95 5	ALCATEL-LUCENT	PUT	
01434T 10 0	ALDERON IRON ORE CORP	COM	
014481 10 5 *	ALEXANDER & BALDWIN HLDGS IN	COM	DELETED
014481 90 5	ALEXANDER & BALDWIN HLDGS IN	CALL	DELETED
014481 95 5	ALEXANDER & BALDWIN HLDGS IN	PUT	DELETED
014485 AB 2	ALESCO FINL INC	NOTE 7.625% 5/1	
01449J AA 3	ALERE INC	NOTE 3.000% 5/1	
01449J 10 5 *	ALERE INC	COM	
01449J 90 5	ALERE INC	CALL	
01449J 95 5	ALERE INC	PUT	
01449J 20 4	ALERE INC	PERP PFD CONV SE	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 32

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
014491 10 4 *	ALEXANDER & BALDWIN INC NEW	COM	
014491 90 4	ALEXANDER & BALDWIN INC NEW	CALL	
014491 95 4	ALEXANDER & BALDWIN INC NEW	PUT	
014752 10 9	ALEXANDERS INC	COM	
015271 10 9 *	ALEXANDRIA REAL ESTATE EQ IN	COM	
015271 90 9	ALEXANDRIA REAL ESTATE EQ IN	CALL	
015271 95 9	ALEXANDRIA REAL ESTATE EQ IN	PUT	
01535P 10 6 *	ALEXCO RESOURCE CORP	COM	
01535P 90 6	ALEXCO RESOURCE CORP	CALL	
01535P 95 6	ALEXCO RESOURCE CORP	PUT	
015351 10 9 *	ALEXION PHARMACEUTICALS INC	COM	
015351 90 9	ALEXION PHARMACEUTICALS INC	CALL	
015351 95 9	ALEXION PHARMACEUTICALS INC	PUT	
015384 20 9 *	ALEXZA PHARMACEUTICALS INC	COM NEW	
015384 90 9	ALEXZA PHARMACEUTICALS INC	CALL	
015384 95 9	ALEXZA PHARMACEUTICALS INC	PUT	
016230 10 4	ALICO INC	COM	
016255 10 1 *	ALIGN TECHNOLOGY INC	COM	
016255 90 1	ALIGN TECHNOLOGY INC	CALL	
016255 95 1	ALIGN TECHNOLOGY INC	PUT	
016259 10 3 *	ALIMERA SCIENCES INC	COM	
016259 90 3	ALIMERA SCIENCES INC	CALL	
016259 95 3	ALIMERA SCIENCES INC	PUT	
017175 10 0 *	ALLEGHANY CORP DEL	COM	
017175 90 0	ALLEGHANY CORP DEL	CALL	
017175 95 0	ALLEGHANY CORP DEL	PUT	
01741R AD 4	ALLEGHENY TECHNOLOGIES INC	NOTE 4.250% 6/0	
01741R 10 2 *	ALLEGHENY TECHNOLOGIES INC	COM	
01741R 90 2	ALLEGHENY TECHNOLOGIES INC	CALL	
01741R 95 2	ALLEGHENY TECHNOLOGIES INC	PUT	
01748X 10 2 *	ALLEGIANT TRAVEL CO	COM	
01748X 90 2	ALLEGIANT TRAVEL CO	CALL	
01748X 95 2	ALLEGIANT TRAVEL CO	PUT	
018490 10 2 *	ALLERGAN INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 33

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
018490 90 2	ALLERGAN INC	CALL	
018490 95 2	ALLERGAN INC	PUT	
018522 30 0 *	ALLETE INC	COM NEW	
018522 90 0	ALLETE INC	CALL	
018522 95 0	ALLETE INC	PUT	
018535 10 4	ALLIANCE BANKSHARES CORP	COM	
018546 10 1	ALLIANCE CALIF MUN INCOME FD	COM	
018581 AC 2	ALLIANCE DATA SYSTEMS CORP	NOTE 4.750% 5/1	
018581 AD 0	ALLIANCE DATA SYSTEMS CORP	NOTE 1.750% 8/0	
018581 10 8 *	ALLIANCE DATA SYSTEMS CORP	COM	
018581 90 8	ALLIANCE DATA SYSTEMS CORP	CALL	
018581 95 8	ALLIANCE DATA SYSTEMS CORP	PUT	
018606 20 2 *	ALLIANCE HEALTHCARE SRVCS IN	COM NEW	
018606 90 2	ALLIANCE HEALTHCARE SRVCS IN	CALL	
018606 95 2	ALLIANCE HEALTHCARE SRVCS IN	PUT	
01861G 10 0 *	ALLIANCE HOLDINGS GP LP	COM UNITS LP	
01861G 90 0	ALLIANCE HOLDINGS GP LP	CALL	
01861G 95 0	ALLIANCE HOLDINGS GP LP	PUT	
01864U 10 6	ALLIANCEBERNSTEIN NATL MUNI	COM	
018680 30 6	ALLIANCE FIBER OPTIC PRODS I	COM NEW	
018714 10 5	ALLIANCE NEW YORK MUN INC FD	COM	
01877R 10 8 *	ALLIANCE RES PARTNER L P	UT LTD PART	
01877R 90 8	ALLIANCE RES PARTNER L P	CALL	
01877R 95 8	ALLIANCE RES PARTNER L P	PUT	
018772 AQ 6	ALLIANCE ONE INTL INC	NOTE 5.500% 7/1	
018772 10 3 *	ALLIANCE ONE INTL INC	COM	
018772 90 3	ALLIANCE ONE INTL INC	CALL	
018772 95 3	ALLIANCE ONE INTL INC	PUT	
01879R 10 6	ALLIANCEBERNSTEIN GBL HGH IN	COM	
018802 10 8 *	ALLIANT ENERGY CORP	COM	
018802 90 8	ALLIANT ENERGY CORP	CALL	
018802 95 8	ALLIANT ENERGY CORP	PUT	
018804 AK 0	ALLIANT TECHSYSTEMS INC	NOTE 3.000% 8/1	
018804 10 4 *	ALLIANT TECHSYSTEMS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 34

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
018804 90 4	ALLIANT TECHSYSTEMS INC	CALL	
018804 95 4	ALLIANT TECHSYSTEMS INC	PUT	
01881E 10 1	ALLIANCEBERNSTEIN INCOME FUN	COM	
01881G 10 6 *	ALLIANCEBERNSTEIN HOLDING LP	UNIT LTD PARTN	
01881G 90 6	ALLIANCEBERNSTEIN HOLDING LP	CALL	
01881G 95 6	ALLIANCEBERNSTEIN HOLDING LP	PUT	
01890A 10 8	ALLIANCE BANCORP INC PA NEW	COM	
019205 10 3	ALLIANCE FINANCIAL CORP NY	COM	
019222 10 8	ALLIED HEALTHCARE PRODS INC	COM	
019330 10 9	ALLIED MOTION TECHNOLOGIES I	COM	
019344 10 0 *	ALLIED NEVADA GOLD CORP	COM	
019344 90 0	ALLIED NEVADA GOLD CORP	CALL	
019344 95 0	ALLIED NEVADA GOLD CORP	PUT	
01973R 10 1 *	ALLISON TRANSMISSION HLDGS I	COM	
01973R 90 1	ALLISON TRANSMISSION HLDGS I	CALL	
01973R 95 1	ALLISON TRANSMISSION HLDGS I	PUT	
019777 10 1 *	ALLOS THERAPEUTICS INC	COM	DELETED
019777 90 1	ALLOS THERAPEUTICS INC	CALL	DELETED
019777 95 1	ALLOS THERAPEUTICS INC	PUT	DELETED
01988P 10 8 *	ALLSCRIPTS HEALTHCARE SOLUTN	COM	
01988P 90 8	ALLSCRIPTS HEALTHCARE SOLUTN	CALL	
01988P 95 8	ALLSCRIPTS HEALTHCARE SOLUTN	PUT	
020002 10 1 *	ALLSTATE CORP	COM	
020002 90 1	ALLSTATE CORP	CALL	
020002 95 1	ALLSTATE CORP	PUT	
020283 10 7 *	ALMADEN MINERALS LTD	COM	
020283 90 7	ALMADEN MINERALS LTD	CALL	
020283 95 7	ALMADEN MINERALS LTD	PUT	
020409 10 8 *	ALMOST FAMILY INC	COM	
020409 90 8	ALMOST FAMILY INC	CALL	
020409 95 8	ALMOST FAMILY INC	PUT	
02043Q 10 7 *	ALNYLAM PHARMACEUTICALS INC	COM	
02043Q 90 7	ALNYLAM PHARMACEUTICALS INC	CALL	
02043Q 95 7	ALNYLAM PHARMACEUTICALS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 35

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
02051Q 10 6	ALON HLDGS BLUE SQUARE ISRAE	SPONSORED ADR	
020520 10 2 *	ALON USA ENERGY INC	COM	
020520 90 2	ALON USA ENERGY INC	CALL	
020520 95 2	ALON USA ENERGY INC	PUT	
02076X AA 0	ALPHA NATURAL RESOURCES INC	NOTE 2.375% 4/1	
02076X 10 2 *	ALPHA NATURAL RESOURCES INC	COM	
02076X 90 2	ALPHA NATURAL RESOURCES INC	CALL	
02076X 95 2	ALPHA NATURAL RESOURCES INC	PUT	
020772 10 9 *	ALPHA PRO TECH LTD	COM	
020772 90 9	ALPHA PRO TECH LTD	CALL	
020772 95 9	ALPHA PRO TECH LTD	PUT	
02081G 10 2 *	ALPHATEC HOLDINGS INC	COM	
02081G 90 2	ALPHATEC HOLDINGS INC	CALL	
02081G 95 2	ALPHATEC HOLDINGS INC	PUT	
02082E 10 6	ALPINE GLOBAL DYNAMIC DIVD F	COM	
02083A 10 3	ALPINE GLOBAL PREMIER PPTYS	COM SBI	
021060 10 8	ALPINE TOTAL DYNAMIC DIVID F	COM SBI	
021373 20 4	ALTAIR NANOTECHNOLOGIES INC	COM NEW	
021441 10 0 *	ALTERA CORP	COM	
021441 90 0	ALTERA CORP	CALL	
021441 95 0	ALTERA CORP	PUT	
02151P 10 7	ALTO PALERMO S A	SPONSORED ADR	
02208R AE 6	ALTRA HOLDINGS INC	NOTE 2.750% 3/0	
02208R 10 6 *	ALTRA HOLDINGS INC	COM	
02208R 90 6	ALTRA HOLDINGS INC	CALL	
02208R 95 6	ALTRA HOLDINGS INC	PUT	
02209S 10 3 *	ALTRIA GROUP INC	COM	
02209S 90 3	ALTRIA GROUP INC	CALL	
02209S 95 3	ALTRIA GROUP INC	PUT	
022205 10 8 *	ALUMINA LTD	SPONSORED ADR	
022205 90 8	ALUMINA LTD	CALL	
022205 95 8	ALUMINA LTD	PUT	
022276 10 9 *	ALUMINUM CORP CHINA LTD	SPON ADR H SHS	
022276 90 9	ALUMINUM CORP CHINA LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 36

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
022276 95 9	ALUMINUM CORP CHINA LTD	PUT	
02261W AB 5	ALZA CORP	SDCV	7/2
022615 AC 2	ALZA CORP DEL	NOTE	7/1
023111 20 6 *	AMARIN CORP PLC	SPONS ADR NEW	
023111 90 6	AMARIN CORP PLC	CALL	
023111 95 6	AMARIN CORP PLC	PUT	
023135 10 6 *	AMAZON COM INC	COM	
023135 90 6	AMAZON COM INC	CALL	
023135 95 6	AMAZON COM INC	PUT	
023177 10 8 *	AMBASSADORS GROUP INC	COM	
023177 90 8	AMBASSADORS GROUP INC	CALL	
023177 95 8	AMBASSADORS GROUP INC	PUT	
02318N 20 1	AMBIENT CORP	COM NEW	
02322P 10 1	AMBOW ED HLDG LTD	ADR REPSTG CL A	
02341Q 20 5	AMCON DISTRG CO	COM NEW	
02341W 10 3 *	AMCOL INTL CORP	COM	
02341W 90 3	AMCOL INTL CORP	CALL	
02341W 95 3	AMCOL INTL CORP	PUT	
02342T AD 1	AMDOCS LTD	NOTE	0.500% 3/1
023436 10 8 *	AMEDISYS INC	COM	
023436 90 8	AMEDISYS INC	CALL	
023436 95 8	AMEDISYS INC	PUT	
023586 10 0 *	AMERCO	COM	
023586 90 0	AMERCO	CALL	
023586 95 0	AMERCO	PUT	
023608 10 2 *	AMEREN CORP	COM	
023608 90 2	AMEREN CORP	CALL	
023608 95 2	AMEREN CORP	PUT	
02361E 10 8 *	AMERESCO INC	CL A	
02361E 90 8	AMERESCO INC	CALL	
02361E 95 8	AMERESCO INC	PUT	
023613 10 2	AMERIANA BANCORP	COM	
02364V 10 7 *	AMERICA FIRST TAX EX IVS L P	BEN UNIT CTF	
02364V 90 7	AMERICA FIRST TAX EX IVS L P	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 37

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
02364V 95 7	AMERICA FIRST TAX EX IVS L P	PUT	
02364W 10 5 *	AMERICA MOVIL SAB DE CV	SPON ADR L SHS	
02364W 90 5	AMERICA MOVIL SAB DE CV	CALL	
02364W 95 5	AMERICA MOVIL SAB DE CV	PUT	
02364W 20 4	AMERICA MOVIL SAB DE CV	SPON ADR A SHS	
023850 10 0 *	AMERICAN APPAREL INC	COM	
023850 90 0	AMERICAN APPAREL INC	CALL	
023850 95 0	AMERICAN APPAREL INC	PUT	
024013 10 4 *	AMERICAN ASSETS TR INC	COM	
024013 90 4	AMERICAN ASSETS TR INC	CALL	
024013 95 4	AMERICAN ASSETS TR INC	PUT	
024061 10 3 *	AMERICAN AXLE & MFG HLDGS IN	COM	
024061 90 3	AMERICAN AXLE & MFG HLDGS IN	CALL	
024061 95 3	AMERICAN AXLE & MFG HLDGS IN	PUT	
024835 10 0 *	AMERICAN CAMPUS CMNTYS INC	COM	
024835 90 0	AMERICAN CAMPUS CMNTYS INC	CALL	
024835 95 0	AMERICAN CAMPUS CMNTYS INC	PUT	
02503X 10 5 *	AMERICAN CAPITAL AGENCY CORP	COM	
02503X 90 5	AMERICAN CAPITAL AGENCY CORP	CALL	
02503X 95 5	AMERICAN CAPITAL AGENCY CORP	PUT	
02503Y 10 3 *	AMERICAN CAP LTD	COM	
02503Y 90 3	AMERICAN CAP LTD	CALL	
02503Y 95 3	AMERICAN CAP LTD	PUT	
02504A 10 4 *	AMERICAN CAP MTG INVT CORP	COM	
02504A 90 4	AMERICAN CAP MTG INVT CORP	CALL	
02504A 95 4	AMERICAN CAP MTG INVT CORP	PUT	
02505A 10 3	AMERICAN CARESOURCE HLDGS IN	COM	DELETED
02505A 20 2	AMERICAN CARESOURCE HLDGS IN	COM NEW	ADDED
025398 10 8	AMERICAN DG ENERGY INC	COM	
02553E 10 6 *	AMERICAN EAGLE OUTFITTERS NE	COM	
02553E 90 6	AMERICAN EAGLE OUTFITTERS NE	CALL	
02553E 95 6	AMERICAN EAGLE OUTFITTERS NE	PUT	
025537 10 1 *	AMERICAN ELEC PWR INC	COM	
025537 90 1	AMERICAN ELEC PWR INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 38

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
025537 95 1	AMERICAN ELEC PWR INC	PUT	
025576 10 9	AMERICAN ELECTRIC TECH INC	COM	
025676 AE 7	AMERICAN EQTY INVT LIFE HLD	NOTE 5.250%12/0	
025676 AG 2	AMERICAN EQTY INVT LIFE HLD	NOTE 5.250%12/0	
025676 20 6 *	AMERICAN EQTY INVT LIFE HLD	COM	
025676 90 6	AMERICAN EQTY INVT LIFE HLD	CALL	
025676 95 6	AMERICAN EQTY INVT LIFE HLD	PUT	
025816 10 9 *	AMERICAN EXPRESS CO	COM	
025816 90 9	AMERICAN EXPRESS CO	CALL	
025816 95 9	AMERICAN EXPRESS CO	PUT	
025932 10 4 *	AMERICAN FINL GROUP INC OHIO	COM	
025932 90 4	AMERICAN FINL GROUP INC OHIO	CALL	
025932 95 4	AMERICAN FINL GROUP INC OHIO	PUT	
026375 10 5 *	AMERICAN GREETINGS CORP	CL A	
026375 90 5	AMERICAN GREETINGS CORP	CALL	
026375 95 5	AMERICAN GREETINGS CORP	PUT	
02672T 10 9	AMERICAN INCOME FD INC	COM	
026760 40 5	AMERICAN INDEPENDENCE CORP	COM NEW	
026874 15 6	AMERICAN INTL GROUP INC	*W EXP 01/19/202	
026874 78 4 *	AMERICAN INTL GROUP INC	COM NEW	
026874 90 4	AMERICAN INTL GROUP INC	CALL	
026874 95 4	AMERICAN INTL GROUP INC	PUT	
027135 10 2	AMERICAN LEARNING CORP NEW Y	COM	
027297 10 0	AMERICAN LORAIN CORP	COM	
02752P 10 0	AMERICAN MIDSTREAM PARTNERS	COM UNITS	
027649 10 2	AMERICAN MUN INCOME PORTFOLI	COM	
027745 10 8	AMERICAN NATL BANKSHARES INC	COM	
028591 10 5	AMERICAN NATL INS CO	COM	
028740 10 8	AMERICAN PAC CORP	COM	
02913V 10 3 *	AMERICAN PUBLIC EDUCATION IN	COM	
02913V 90 3	AMERICAN PUBLIC EDUCATION IN	CALL	
02913V 95 3	AMERICAN PUBLIC EDUCATION IN	PUT	
02916P 10 3 *	AMERICAN RAILCAR INDS INC	COM	
02916P 90 3	AMERICAN RAILCAR INDS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 39

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
02916P 95 3	AMERICAN RAILCAR INDS INC	PUT	
02917L 10 1 *	AMERICAN RLTY CAP TR INC	COM	
02917L 90 1	AMERICAN RLTY CAP TR INC	CALL	
02917L 95 1	AMERICAN RLTY CAP TR INC	PUT	
02917T 10 4	AMERICAN RLTY CAP PPTYS INC	COM	
029174 10 9	AMERICAN RLTY INVS INC	COM	
029263 10 0 *	AMERICAN REPROGRAPHICS CO	COM	
029263 90 0	AMERICAN REPROGRAPHICS CO	CALL	
029263 95 0	AMERICAN REPROGRAPHICS CO	PUT	
029326 10 5	AMERICAN RIVER BANKSHARES	COM	
029429 10 7 *	AMERICAN SCIENCE & ENGR INC	COM	
029429 90 7	AMERICAN SCIENCE & ENGR INC	CALL	
029429 95 7	AMERICAN SCIENCE & ENGR INC	PUT	
029570 10 8	AMERICAN SELECT PORTFOLIO IN	COM	
029595 10 5	AMERICAN SHARED HOSPITAL SVC	COM	
029683 10 9 *	AMERICAN SOFTWARE INC	CL A	
029683 90 9	AMERICAN SOFTWARE INC	CALL	
029683 95 9	AMERICAN SOFTWARE INC	PUT	
02970Q 20 3	AMERICAN SPECTRUM REALTY INC	COM NEW	
029899 10 1 *	AMERICAN STS WTR CO	COM	
029899 90 1	AMERICAN STS WTR CO	CALL	
029899 95 1	AMERICAN STS WTR CO	PUT	
03009T 10 1	AMERICAN STRATEGIC INCOME II	COM	
030098 10 7	AMERICAN STRATEGIC INCM PTFL	COM	
030099 10 5	AMERN STRATEGIC INCOME PTFL	COM	
030111 10 8 *	AMERICAN SUPERCONDUCTOR CORP	COM	
030111 90 8	AMERICAN SUPERCONDUCTOR CORP	CALL	
030111 95 8	AMERICAN SUPERCONDUCTOR CORP	PUT	
03027X 10 0 *	AMERICAN TOWER CORP NEW	COM	
03027X 90 0	AMERICAN TOWER CORP NEW	CALL	
03027X 95 0	AMERICAN TOWER CORP NEW	PUT	
030371 10 8 *	AMERICAN VANGUARD CORP	COM	
030371 90 8	AMERICAN VANGUARD CORP	CALL	
030371 95 8	AMERICAN VANGUARD CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 40

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
030420 10 3 *	AMERICAN WTR WKS CO INC NEW	COM	
030420 90 3	AMERICAN WTR WKS CO INC NEW	CALL	
030420 95 3	AMERICAN WTR WKS CO INC NEW	PUT	
030506 10 9	AMERICAN WOODMARK CORP	COM	
03062T 10 5 *	AMERICAS CAR MART INC	COM	
03062T 90 5	AMERICAS CAR MART INC	CALL	
03062T 95 5	AMERICAS CAR MART INC	PUT	
03070L 30 0 *	AMERIGON INC	COM	DELETED
03070L 90 0	AMERIGON INC	CALL	DELETED
03070L 95 0	AMERIGON INC	PUT	DELETED
03070Q 10 1 *	AMERISTAR CASINOS INC	COM	
03070Q 90 1	AMERISTAR CASINOS INC	CALL	
03070Q 95 1	AMERISTAR CASINOS INC	PUT	
03071H 10 0 *	AMERISAFE INC	COM	
03071H 90 0	AMERISAFE INC	CALL	
03071H 95 0	AMERISAFE INC	PUT	
03073E 10 5 *	AMERISOURCEBERGEN CORP	COM	
03073E 90 5	AMERISOURCEBERGEN CORP	CALL	
03073E 95 5	AMERISOURCEBERGEN CORP	PUT	
03073T 10 2 *	AMERIGROUP CORP	COM	
03073T 90 2	AMERIGROUP CORP	CALL	
03073T 95 2	AMERIGROUP CORP	PUT	
03074A 10 2	AMERISERV FINL INC	COM	
03076C 10 6 *	AMERIPRISE FINL INC	COM	
03076C 90 6	AMERIPRISE FINL INC	CALL	
03076C 95 6	AMERIPRISE FINL INC	PUT	
03076K 10 8	AMERIS BANCORP	COM	
030975 10 6 *	AMERIGAS PARTNERS L P	UNIT L P INT	
030975 90 6	AMERIGAS PARTNERS L P	CALL	
030975 95 6	AMERIGAS PARTNERS L P	PUT	
031001 10 0	AMES NATL CORP	COM	
031100 10 0 *	AMETEK INC NEW	COM	
031100 90 0	AMETEK INC NEW	CALL	
031100 95 0	AMETEK INC NEW	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 41

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
031162 AE 0	AMGEN INC	NOTE 3/0	DELETED
031162 AL 4	AMGEN INC	NOTE 3/0	DELETED
031162 AQ 3	AMGEN INC	NOTE 0.375% 2/0	
031162 10 0 *	AMGEN INC	COM	
031162 90 0	AMGEN INC	CALL	
031162 95 0	AMGEN INC	PUT	
03152W 10 9	AMICUS THERAPEUTICS INC	COM	
031652 10 0 *	AMKOR TECHNOLOGY INC	COM	
031652 90 0	AMKOR TECHNOLOGY INC	CALL	
031652 95 0	AMKOR TECHNOLOGY INC	PUT	
032015 10 9 *	AMPAL AMERN ISRAEL CORP	CL A	DELETED
032015 90 9	AMPAL AMERN ISRAEL CORP	CALL	DELETED
032015 95 9	AMPAL AMERN ISRAEL CORP	PUT	DELETED
032015 70 3	AMPAL AMERN ISRAEL CORP	CL A NEW	ADDED
032037 10 3	AMPCO-PITTSBURGH CORP	COM	
03209T 10 9 *	AMPIO PHARMACEUTICALS INC	COM	
03209T 90 9	AMPIO PHARMACEUTICALS INC	CALL	
03209T 95 9	AMPIO PHARMACEUTICALS INC	PUT	
032095 10 1 *	AMPHENOL CORP NEW	CL A	
032095 90 1	AMPHENOL CORP NEW	CALL	
032095 95 1	AMPHENOL CORP NEW	PUT	
032159 10 5	AMREP CORP NEW	COM	
03216B 20 8	AMREIT INC NEW	CL B	ADDED
03232P 40 5 *	AMSURG CORP	COM	
03232P 90 5	AMSURG CORP	CALL	
03232P 95 5	AMSURG CORP	PUT	
032332 50 4 *	AMTECH SYS INC	COM PAR \$0.01N	
032332 90 4	AMTECH SYS INC	CALL	
032332 95 4	AMTECH SYS INC	PUT	
032346 AF 5	AMYLIN PHARMACEUTICALS INC	NOTE 3.000% 6/1	
032346 10 8 *	AMYLIN PHARMACEUTICALS INC	COM	DELETED
032346 90 8	AMYLIN PHARMACEUTICALS INC	CALL	DELETED
032346 95 8	AMYLIN PHARMACEUTICALS INC	PUT	DELETED
032359 30 9 *	AMTRUST FINANCIAL SERVICES I	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 42

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
032359 90 9	AMTRUST FINANCIAL SERVICES I	CALL	
032359 95 9	AMTRUST FINANCIAL SERVICES I	PUT	
03236M 10 1 *	AMYRIS INC	COM	
03236M 90 1	AMYRIS INC	CALL	
03236M 95 1	AMYRIS INC	PUT	
032420 10 1	ANACOR PHARMACEUTICALS INC	COM	
032511 10 7 *	ANADARKO PETE CORP	COM	
032511 90 7	ANADARKO PETE CORP	CALL	
032511 95 7	ANADARKO PETE CORP	PUT	
032515 10 8 *	ANADIGICS INC	COM	
032515 90 8	ANADIGICS INC	CALL	
032515 95 8	ANADIGICS INC	PUT	
032654 10 5 *	ANALOG DEVICES INC	COM	
032654 90 5	ANALOG DEVICES INC	CALL	
032654 95 5	ANALOG DEVICES INC	PUT	
032657 20 7 *	ANALOGIC CORP	COM PAR \$0.05	
032657 90 7	ANALOGIC CORP	CALL	
032657 95 7	ANALOGIC CORP	PUT	
032681 20 7	ANALYSTS INTL CORP	COM NEW	
032744 10 4 *	ANAREN INC	COM	
032744 90 4	ANAREN INC	CALL	
032744 95 4	ANAREN INC	PUT	
032803 10 8 *	ANCESTRY COM INC	COM	
032803 90 8	ANCESTRY COM INC	CALL	
032803 95 8	ANCESTRY COM INC	PUT	
032838 10 4	ANCHOR BANCORP WA	COM	
034164 10 3 *	ANDERSONS INC	COM	
034164 90 3	ANDERSONS INC	CALL	
034164 95 3	ANDERSONS INC	PUT	
03462H 40 4	ANGEION CORP	COM	DELETED
03475V 10 1 *	ANGIODYNAMICS INC	COM	
03475V 90 1	ANGIODYNAMICS INC	CALL	
03475V 95 1	ANGIODYNAMICS INC	PUT	
034754 10 1 *	ANGIES LIST INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 43

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
034754 90 1	ANGIES LIST INC	CALL	
034754 95 1	ANGIES LIST INC	PUT	
03512Q 20 6	ANGLOGOLD ASHANTI HLDGS FIN	MAND BD CV 13	
035128 20 6 *	ANGLOGOLD ASHANTI LTD	SPONSORED ADR	
035128 90 6	ANGLOGOLD ASHANTI LTD	CALL	
035128 95 6	ANGLOGOLD ASHANTI LTD	PUT	
03524A 10 8 *	ANHEUSER BUSCH INBEV SA/NV	SPONSORED ADR	
03524A 90 8	ANHEUSER BUSCH INBEV SA/NV	CALL	
03524A 95 8	ANHEUSER BUSCH INBEV SA/NV	PUT	
035255 10 8 *	ANIKA THERAPEUTICS INC	COM	
035255 90 8	ANIKA THERAPEUTICS INC	CALL	
035255 95 8	ANIKA THERAPEUTICS INC	PUT	
035290 AJ 4	ANIXTER INTL INC	NOTE 1.000% 2/1	
035290 10 5 *	ANIXTER INTL INC	COM	
035290 90 5	ANIXTER INTL INC	CALL	
035290 95 5	ANIXTER INTL INC	PUT	
035623 10 7 *	ANN INC	COM	
035623 90 7	ANN INC	CALL	
035623 95 7	ANN INC	PUT	
035710 AA 0	ANNALY CAP MGMT INC	NOTE 4.000% 2/1	
035710 AB 8	ANNALY CAP MGMT INC	NOTE 5.000% 5/1	
035710 40 9 *	ANNALY CAP MGMT INC	COM	
035710 90 9	ANNALY CAP MGMT INC	CALL	
035710 95 9	ANNALY CAP MGMT INC	PUT	
035848 10 0	ANNAPOLIS BANCORP INC	COM	
03600T 10 4 *	ANNIES INC	COM	
03600T 90 4	ANNIES INC	CALL	
03600T 95 4	ANNIES INC	PUT	
03662Q 10 5 *	ANSYS INC	COM	
03662Q 90 5	ANSYS INC	CALL	
03662Q 95 5	ANSYS INC	PUT	
036642 10 6 *	ANTARES PHARMA INC	COM	
036642 90 6	ANTARES PHARMA INC	CALL	
036642 95 6	ANTARES PHARMA INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 44

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
03674U 10 2	ANTHERA PHARMACEUTICALS INC	COM	
037347 10 1 *	ANWORTH MORTGAGE ASSET CP	COM	
037347 90 1	ANWORTH MORTGAGE ASSET CP	CALL	
037347 95 1	ANWORTH MORTGAGE ASSET CP	PUT	
03739T AA 6	A123 SYS INC	NOTE 3.750% 4/1	
03739T 10 8 *	A123 SYS INC	COM	
03739T 90 8	A123 SYS INC	CALL	
03739T 95 8	A123 SYS INC	PUT	
03740A 10 6	AOXING PHARMACEUTICAL CO INC	COM	
037411 10 5 *	APACHE CORP	COM	
037411 90 5	APACHE CORP	CALL	
037411 95 5	APACHE CORP	PUT	
037411 80 8	APACHE CORP	PFD CONV SER D	
03748R 10 1 *	APARTMENT INVT & MGMT CO	CL A	
03748R 90 1	APARTMENT INVT & MGMT CO	CALL	
03748R 95 1	APARTMENT INVT & MGMT CO	PUT	
037598 10 9 *	APOGEE ENTERPRISES INC	COM	
037598 90 9	APOGEE ENTERPRISES INC	CALL	
037598 95 9	APOGEE ENTERPRISES INC	PUT	
037604 10 5 *	APOLLO GROUP INC	CL A	
037604 90 5	APOLLO GROUP INC	CALL	
037604 95 5	APOLLO GROUP INC	PUT	
03761U AE 6	APOLLO INVT CORP	NOTE 5.750% 1/1	
03761U 10 6 *	APOLLO INVT CORP	COM	
03761U 90 6	APOLLO INVT CORP	CALL	
03761U 95 6	APOLLO INVT CORP	PUT	
037612 30 6 *	APOLLO GLOBAL MGMT LLC	CL A SHS	
037612 90 6	APOLLO GLOBAL MGMT LLC	CALL	
037612 95 6	APOLLO GLOBAL MGMT LLC	PUT	
03762U 10 5 *	APOLLO COML REAL EST FIN INC	COM	
03762U 90 5	APOLLO COML REAL EST FIN INC	CALL	
03762U 95 5	APOLLO COML REAL EST FIN INC	PUT	
03763V 10 2 *	APOLLO RESIDENTIAL MTG INC	COM	
03763V 90 2	APOLLO RESIDENTIAL MTG INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 45

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
03763V 95 2	APOLLO RESIDENTIAL MTG INC	PUT	
037636 10 7	APOLLO SR FLOATING RATE FD I	COM	
037833 10 0 *	APPLE INC	COM	
037833 90 0	APPLE INC	CALL	
037833 95 0	APPLE INC	PUT	
03814F 20 5	APPLIANCE RECYCLING CTRS AME	COM NEW	
03820C 10 5 *	APPLIED INDL TECHNOLOGIES IN	COM	
03820C 90 5	APPLIED INDL TECHNOLOGIES IN	CALL	
03820C 95 5	APPLIED INDL TECHNOLOGIES IN	PUT	
03822W 40 6 *	APPLIED MICRO CIRCUITS CORP	COM NEW	
03822W 90 6	APPLIED MICRO CIRCUITS CORP	CALL	
03822W 95 6	APPLIED MICRO CIRCUITS CORP	PUT	
038222 10 5 *	APPLIED MATLS INC	COM	
038222 90 5	APPLIED MATLS INC	CALL	
038222 95 5	APPLIED MATLS INC	PUT	
03832V 10 9 *	APRICUS BIOSCIENCES INC	COM	
03832V 90 9	APRICUS BIOSCIENCES INC	CALL	
03832V 95 9	APRICUS BIOSCIENCES INC	PUT	
038336 10 3 *	APTARGROUP INC	COM	
038336 90 3	APTARGROUP INC	CALL	
038336 95 3	APTARGROUP INC	PUT	
03834A 10 3 *	APPROACH RESOURCES INC	COM	
03834A 90 3	APPROACH RESOURCES INC	CALL	
03834A 95 3	APPROACH RESOURCES INC	PUT	
03836W 10 3 *	AQUA AMERICA INC	COM	
03836W 90 3	AQUA AMERICA INC	CALL	
03836W 95 3	AQUA AMERICA INC	PUT	
038465 10 0 *	ARABIAN AMERN DEV CO	COM	
038465 90 0	ARABIAN AMERN DEV CO	CALL	
038465 95 0	ARABIAN AMERN DEV CO	PUT	
03875Q 10 8 *	ARBITRON INC	COM	
03875Q 90 8	ARBITRON INC	CALL	
03875Q 95 8	ARBITRON INC	PUT	
03878K 20 7	ARC WIRELESS SOLUTIONS INC	COM NEW	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 46

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
038923 10 8	ARBOR RLTY TR INC	COM	
03938L AK 0	ARCELORMITTAL SA LUXEMBOURG	NOTE 5.000% 5/1	
03938L 10 4 *	ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	
03938L 90 4	ARCELORMITTAL SA LUXEMBOURG	CALL	
03938L 95 4	ARCELORMITTAL SA LUXEMBOURG	PUT	
039380 10 0 *	ARCH COAL INC	COM	
039380 90 0	ARCH COAL INC	CALL	
039380 95 0	ARCH COAL INC	PUT	
039483 AW 2	ARCHER DANIELS MIDLAND CO	NOTE 0.875% 2/1	
039483 10 2 *	ARCHER DANIELS MIDLAND CO	COM	
039483 90 2	ARCHER DANIELS MIDLAND CO	CALL	
039483 95 2	ARCHER DANIELS MIDLAND CO	PUT	
039670 10 4 *	ARCTIC CAT INC	COM	
039670 90 4	ARCTIC CAT INC	CALL	
039670 95 4	ARCTIC CAT INC	PUT	
03969P 10 7 *	ARDEA BIOSCIENCES INC	COM	DELETED
03969P 90 7	ARDEA BIOSCIENCES INC	CALL	DELETED
03969P 95 7	ARDEA BIOSCIENCES INC	PUT	DELETED
039762 10 9	ARDEN GROUP INC	CL A	
040047 10 2 *	ARENA PHARMACEUTICALS INC	COM	
040047 90 2	ARENA PHARMACEUTICALS INC	CALL	
040047 95 2	ARENA PHARMACEUTICALS INC	PUT	
04010E 10 9	ARGAN INC	COM	
04010L AD 5	ARES CAP CORP	NOTE 5.125% 6/0	ADDED
04010L 10 3 *	ARES CAP CORP	COM	
04010L 90 3	ARES CAP CORP	CALL	
04010L 95 3	ARES CAP CORP	PUT	
04013V 10 8 *	ARES COML REAL ESTATE CORP	COM	
04013V 90 8	ARES COML REAL ESTATE CORP	CALL	
04013V 95 8	ARES COML REAL ESTATE CORP	PUT	
04033A 10 0 *	ARIAD PHARMACEUTICALS INC	COM	
04033A 90 0	ARIAD PHARMACEUTICALS INC	CALL	
04033A 95 0	ARIAD PHARMACEUTICALS INC	PUT	
04033V 20 3 *	ARIBA INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 47

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
04033V 90 3	ARIBA INC	CALL	
04033V 95 3	ARIBA INC	PUT	
040712 10 1	ARK RESTAURANTS CORP	COM	
040790 10 7 *	ARKANSAS BEST CORP DEL	COM	
040790 90 7	ARKANSAS BEST CORP DEL	CALL	
040790 95 7	ARKANSAS BEST CORP DEL	PUT	
041356 20 5 *	ARLINGTON ASSET INVT CORP	CL A NEW	
041356 90 5	ARLINGTON ASSET INVT CORP	CALL	
041356 95 5	ARLINGTON ASSET INVT CORP	PUT	
042068 10 6 *	ARM HLDGS PLC	SPONSORED ADR	
042068 90 6	ARM HLDGS PLC	CALL	
042068 95 6	ARM HLDGS PLC	PUT	
042315 10 1 *	ARMOUR RESIDENTIAL REIT INC	COM	
042315 90 1	ARMOUR RESIDENTIAL REIT INC	CALL	
042315 95 1	ARMOUR RESIDENTIAL REIT INC	PUT	
042315 11 9	ARMOUR RESIDENTIAL REIT INC	*W EXP 11/07/201	
04247X 10 2 *	ARMSTRONG WORLD INDS INC NEW	COM	
04247X 90 2	ARMSTRONG WORLD INDS INC NEW	CALL	
04247X 95 2	ARMSTRONG WORLD INDS INC NEW	PUT	
042682 20 3	AROTECH CORP	COM NEW	
04269E 10 7 *	ARQULE INC	COM	
04269E 90 7	ARQULE INC	CALL	
04269E 95 7	ARQULE INC	PUT	
04269Q AC 4	ARRIS GROUP INC	NOTE 2.000%11/1	
04269Q 10 0 *	ARRIS GROUP INC	COM	
04269Q 90 0	ARRIS GROUP INC	CALL	
04269Q 95 0	ARRIS GROUP INC	PUT	
04269X 10 5 *	ARRAY BIOPHARMA INC	COM	
04269X 90 5	ARRAY BIOPHARMA INC	CALL	
04269X 95 5	ARRAY BIOPHARMA INC	PUT	
042698 30 8	ARRHYTHMIA RESH TECHNOLOGY I	COM PAR \$0.01	
042735 10 0 *	ARROW ELECTRS INC	COM	
042735 90 0	ARROW ELECTRS INC	CALL	
042735 95 0	ARROW ELECTRS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 48

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
042744 10 2	ARROW FINL CORP	COM	
042797 20 9	ARROWHEAD RESH CORP	COM NEW	
043113 20 8	ARTESIAN RESOURCES CORP	CL A	
043136 10 0 *	ARTHROCARE CORP	COM	
043136 90 0	ARTHROCARE CORP	CALL	
043136 95 0	ARTHROCARE CORP	PUT	
04315B 10 7 *	ARTIO GLOBAL INVS INC	COM CL A	
04315B 90 7	ARTIO GLOBAL INVS INC	CALL	
04315B 95 7	ARTIO GLOBAL INVS INC	PUT	
043168 10 3	ARTS WAY MFG INC	COM	
043176 10 6 *	ARUBA NETWORKS INC	COM	
043176 90 6	ARUBA NETWORKS INC	CALL	
043176 95 6	ARUBA NETWORKS INC	PUT	
043353 AF 8	ARVINMERITOR INC	FRNT 4.625% 3/0	
043353 AH 4	ARVINMERITOR INC	FRNT 4.000% 2/1	
043436 AG 9	ASBURY AUTOMOTIVE GROUP INC	NOTE 3.000% 9/1	
043436 10 4 *	ASBURY AUTOMOTIVE GROUP INC	COM	
043436 90 4	ASBURY AUTOMOTIVE GROUP INC	CALL	
043436 95 4	ASBURY AUTOMOTIVE GROUP INC	PUT	
04351G 10 1 *	ASCENA RETAIL GROUP INC	COM	
04351G 90 1	ASCENA RETAIL GROUP INC	CALL	
04351G 95 1	ASCENA RETAIL GROUP INC	PUT	
043632 10 8	ASCENT CAP GROUP INC	COM SER A	
043635 10 1 *	ASCENT SOLAR TECHNOLOGIES IN	COM	
043635 90 1	ASCENT SOLAR TECHNOLOGIES IN	CALL	
043635 95 1	ASCENT SOLAR TECHNOLOGIES IN	PUT	
044103 10 9 *	ASHFORD HOSPITALITY TR INC	COM SHS	
044103 90 9	ASHFORD HOSPITALITY TR INC	CALL	
044103 95 9	ASHFORD HOSPITALITY TR INC	PUT	
044103 50 5	ASHFORD HOSPITALITY TR INC	9% CUM PFD SER E	
044209 10 4 *	ASHLAND INC NEW	COM	
044209 90 4	ASHLAND INC NEW	CALL	
044209 95 4	ASHLAND INC NEW	PUT	
044901 10 6 *	ASIA PAC FD INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 49

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
044901 90 6	ASIA PAC FD INC	CALL	
044901 95 6	ASIA PAC FD INC	PUT	
04516T 10 5	ASIA TIGERS FD INC	COM	
04518A 10 4 *	ASIAINFO-LINKAGE INC	COM	
04518A 90 4	ASIAINFO-LINKAGE INC	CALL	
04518A 95 4	ASIAINFO-LINKAGE INC	PUT	
045327 10 3 *	ASPEN TECHNOLOGY INC	COM	
045327 90 3	ASPEN TECHNOLOGY INC	CALL	
045327 95 3	ASPEN TECHNOLOGY INC	PUT	
045346 20 2 *	ASPENBIO PHARMA INC	COM NEW	DELETED
045346 90 2	ASPENBIO PHARMA INC	CALL	DELETED
045346 95 2	ASPENBIO PHARMA INC	PUT	DELETED
045346 30 1 *	ASPENBIO PHARMA INC	COM PAR\$.001	ADDED
045346 90 1	ASPENBIO PHARMA INC	CALL	ADDED
045346 95 1	ASPENBIO PHARMA INC	PUT	ADDED
04543P 10 0 *	ASSET ACCEP CAP CORP	COM	
04543P 90 0	ASSET ACCEP CAP CORP	CALL	
04543P 95 0	ASSET ACCEP CAP CORP	PUT	
04544X 30 0 *	ASSISTED LIVING CONCPT NEV N	CL A NEW	
04544X 90 0	ASSISTED LIVING CONCPT NEV N	CALL	
04544X 95 0	ASSISTED LIVING CONCPT NEV N	PUT	
045487 10 5 *	ASSOCIATED BANC CORP	COM	
045487 90 5	ASSOCIATED BANC CORP	CALL	
045487 95 5	ASSOCIATED BANC CORP	PUT	
045487 11 3	ASSOCIATED BANC CORP	*W EXP 11/21/201	
045604 10 5 *	ASSOCIATED ESTATES RLTY CORP	COM	
045604 90 5	ASSOCIATED ESTATES RLTY CORP	CALL	
045604 95 5	ASSOCIATED ESTATES RLTY CORP	PUT	
04621X 10 8 *	ASSURANT INC	COM	
04621X 90 8	ASSURANT INC	CALL	
04621X 95 8	ASSURANT INC	PUT	
04622E 20 8	ASTEIA INTL INC	COM NEW	
046220 10 9 *	ASTA FDG INC	COM	
046220 90 9	ASTA FDG INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 50

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
046220 95 9	ASTA FDG INC	PUT	
046224 10 1 *	ASTEC INDS INC	COM	
046224 90 1	ASTEC INDS INC	CALL	
046224 95 1	ASTEC INDS INC	PUT	
04624B 10 3 *	ASTEX PHARMACEUTICALS INC	COM	
04624B 90 3	ASTEX PHARMACEUTICALS INC	CALL	
04624B 95 3	ASTEX PHARMACEUTICALS INC	PUT	
046265 10 4 *	ASTORIA FINL CORP	COM	
046265 90 4	ASTORIA FINL CORP	CALL	
046265 95 4	ASTORIA FINL CORP	PUT	
046353 10 8 *	ASTRAZENECA PLC	SPONSORED ADR	
046353 90 8	ASTRAZENECA PLC	CALL	
046353 95 8	ASTRAZENECA PLC	PUT	
04638F 10 8	ASTRO-MED INC NEW	COM	
046433 10 8 *	ASTRONICS CORP	COM	
046433 90 8	ASTRONICS CORP	CALL	
046433 95 8	ASTRONICS CORP	PUT	
046484 10 1	ASTROTECH CORP	COM	
04649U 10 2	ASURE SOFTWARE INC	COM	
04685W 10 3 *	ATHENAHEALTH INC	COM	
04685W 90 3	ATHENAHEALTH INC	CALL	
04685W 95 3	ATHENAHEALTH INC	PUT	
047042 10 6	ATHENS BANCSHARES CORP	COM	
04744L 10 6 *	ATHERSYS INC	COM	
04744L 90 6	ATHERSYS INC	CALL	
04744L 95 6	ATHERSYS INC	PUT	
048209 10 0	ATLANTIC AMERN CORP	COM	
048426 10 0	ATLANTIC COAST FINL CORP	COM	
04878Q 86 3 *	ATLANTIC PWR CORP	COM NEW	
04878Q 90 3	ATLANTIC PWR CORP	CALL	
04878Q 95 3	ATLANTIC PWR CORP	PUT	
049079 20 5 *	ATLANTIC TELE NETWORK INC	COM NEW	
049079 90 5	ATLANTIC TELE NETWORK INC	CALL	
049079 95 5	ATLANTIC TELE NETWORK INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 51

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
049164 20 5 *	ATLAS AIR WORLDWIDE HLDGS IN	COM NEW	
049164 90 5	ATLAS AIR WORLDWIDE HLDGS IN	CALL	
049164 95 5	ATLAS AIR WORLDWIDE HLDGS IN	PUT	
04930A 10 4 *	ATLAS ENERGY LP	COM UNITS LP	
04930A 90 4	ATLAS ENERGY LP	CALL	
04930A 95 4	ATLAS ENERGY LP	PUT	
049392 10 3 *	ATLAS PIPELINE PARTNERS LP	UNIT L P INT	
049392 90 3	ATLAS PIPELINE PARTNERS LP	CALL	
049392 95 3	ATLAS PIPELINE PARTNERS LP	PUT	
04941A 10 1 *	ATLAS RESOURCE PARTNERS LP	COM UNT LTD PR	
04941A 90 1	ATLAS RESOURCE PARTNERS LP	CALL	
04941A 95 1	ATLAS RESOURCE PARTNERS LP	PUT	
049477 10 2	ATLATSA RES CORP	COM	
049513 10 4 *	ATMEL CORP	COM	
049513 90 4	ATMEL CORP	CALL	
049513 95 4	ATMEL CORP	PUT	
049560 10 5 *	ATMOS ENERGY CORP	COM	
049560 90 5	ATMOS ENERGY CORP	CALL	
049560 95 5	ATMOS ENERGY CORP	PUT	
04962H 10 0	ATOSSA GENETICS INC	COM	ADDED
04963C 20 9	ATRICURE INC	COM	
049904 10 5	ATRION CORP	COM	
050095 10 8 *	ATWOOD OCEANICS INC	COM	
050095 90 8	ATWOOD OCEANICS INC	CALL	
050095 95 8	ATWOOD OCEANICS INC	PUT	
050473 10 7	AUBURN NATL BANCORP	COM	
05070J 10 2	AUDIENCE INC	COM	
050912 20 3 *	AUGUSTA RES CORP	COM NEW	
050912 90 3	AUGUSTA RES CORP	CALL	
050912 95 3	AUGUSTA RES CORP	PUT	
05155C 10 5 *	AURICO GOLD INC	COM	
05155C 90 5	AURICO GOLD INC	CALL	
05155C 95 5	AURICO GOLD INC	PUT	
05155P 10 6 *	AURIZON MINES LTD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 52

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
05155P 90 6	AURIZON MINES LTD	CALL	
05155P 95 6	AURIZON MINES LTD	PUT	
052660 10 7 *	AUTHENTEC INC	COM	
052660 90 7	AUTHENTEC INC	CALL	
052660 95 7	AUTHENTEC INC	PUT	
052666 10 4 *	AUTHENTIDATE HLDG CORP	COM	DELETED
052666 90 4	AUTHENTIDATE HLDG CORP	CALL	DELETED
052666 95 4	AUTHENTIDATE HLDG CORP	PUT	DELETED
052666 20 3	AUTHENTIDATE HLDG CORP	COM NEW	ADDED
05275N 10 6 *	AUTOBYTEL INC	COM	DELETED
05275N 90 6	AUTOBYTEL INC	CALL	DELETED
05275N 95 6	AUTOBYTEL INC	PUT	DELETED
05275N 20 5	AUTOBYTEL INC	COM NEW	ADDED
052769 10 6 *	AUTODESK INC	COM	
052769 90 6	AUTODESK INC	CALL	
052769 95 6	AUTODESK INC	PUT	
052800 10 9 *	AUTOLIV INC	COM	
052800 90 9	AUTOLIV INC	CALL	
052800 95 9	AUTOLIV INC	PUT	
053015 10 3 *	AUTOMATIC DATA PROCESSING IN	COM	
053015 90 3	AUTOMATIC DATA PROCESSING IN	CALL	
053015 95 3	AUTOMATIC DATA PROCESSING IN	PUT	
05329W 10 2 *	AUTONATION INC	COM	
05329W 90 2	AUTONATION INC	CALL	
05329W 95 2	AUTONATION INC	PUT	
05330F 10 6	AUTONAVI HLDGS LTD	SPONSORED ADR	
053332 10 2 *	AUTOZONE INC	COM	
053332 90 2	AUTOZONE INC	CALL	
053332 95 2	AUTOZONE INC	PUT	
05334D 10 7 *	AUXILIUM PHARMACEUTICALS INC	COM	
05334D 90 7	AUXILIUM PHARMACEUTICALS INC	CALL	
05334D 95 7	AUXILIUM PHARMACEUTICALS INC	PUT	
05343P 10 9	AVALON HLDGS CORP	CL A	
053470 10 0 *	AVALON RARE METALS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 53

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
053470 90 0	AVALON RARE METALS INC	CALL	
053470 95 0	AVALON RARE METALS INC	PUT	
05348P 40 1 *	AVANIR PHARMACEUTICALS INC	CL A NEW	
05348P 90 1	AVANIR PHARMACEUTICALS INC	CALL	
05348P 95 1	AVANIR PHARMACEUTICALS INC	PUT	
053484 10 1 *	AVALONBAY CMNTYS INC	COM	
053484 90 1	AVALONBAY CMNTYS INC	CALL	
053484 95 1	AVALONBAY CMNTYS INC	PUT	
053494 AF 7	AVATAR HLDGS INC	NOTE 4.500% 4/0	
053494 AG 5	AVATAR HLDGS INC	NOTE 7.500% 2/1	
05358E 10 6	AVENUE INCOME CR STRATEGIES	COM	
053588 10 9 *	AVEO PHARMACEUTICALS INC	COM	
053588 90 9	AVEO PHARMACEUTICALS INC	CALL	
053588 95 9	AVEO PHARMACEUTICALS INC	PUT	
053611 10 9 *	AVERY DENNISON CORP	COM	
053611 90 9	AVERY DENNISON CORP	CALL	
053611 95 9	AVERY DENNISON CORP	PUT	
05366Y 10 2 *	AVIAT NETWORKS INC	COM	
05366Y 90 2	AVIAT NETWORKS INC	CALL	
05366Y 95 2	AVIAT NETWORKS INC	PUT	
05367P 10 0 *	AVID TECHNOLOGY INC	COM	
05367P 90 0	AVID TECHNOLOGY INC	CALL	
05367P 95 0	AVID TECHNOLOGY INC	PUT	
053774 AB 1	AVIS BUDGET GROUP	NOTE 3.500%10/0	
053774 10 5 *	AVIS BUDGET GROUP	COM	
053774 90 5	AVIS BUDGET GROUP	CALL	
053774 95 5	AVIS BUDGET GROUP	PUT	
05379B 10 7 *	AVISTA CORP	COM	
05379B 90 7	AVISTA CORP	CALL	
05379B 95 7	AVISTA CORP	PUT	
053807 10 3 *	AVNET INC	COM	
053807 90 3	AVNET INC	CALL	
053807 95 3	AVNET INC	PUT	
05382A 10 4	AVIVA PLC	ADR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 54

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
053906 10 3	AVINO SILVER & GOLD MINES LT	COM	
054303 10 2 *	AVON PRODS INC	COM	
054303 90 2	AVON PRODS INC	CALL	
054303 95 2	AVON PRODS INC	PUT	
05453N 10 0 *	AWARE INC MASS	COM	
05453N 90 0	AWARE INC MASS	CALL	
05453N 95 0	AWARE INC MASS	PUT	
054540 10 9 *	AXCELIS TECHNOLOGIES INC	COM	
054540 90 9	AXCELIS TECHNOLOGIES INC	CALL	
054540 95 9	AXCELIS TECHNOLOGIES INC	PUT	
054937 10 7 *	BB&T CORP	COM	
054937 90 7	BB&T CORP	CALL	
054937 95 7	BB&T CORP	PUT	
05508R 10 6 *	B & G FOODS INC NEW	COM	
05508R 90 6	B & G FOODS INC NEW	CALL	
05508R 95 6	B & G FOODS INC NEW	PUT	
055298 10 3	BCB BANCORP INC	COM	
05534B 76 0 *	BCE INC	COM NEW	
05534B 90 0	BCE INC	CALL	
05534B 95 0	BCE INC	PUT	
055347 20 7	BCD SEMICONDUCTOR MFG LTD	SPON ADR	
055367 10 6	BCSB BANCORP INC	COM	
05540P 10 0 *	BBX CAP CORP	CL A PAR \$0.01	ADDED
05540P 90 0	BBX CAP CORP	CALL	ADDED
05540P 95 0	BBX CAP CORP	PUT	ADDED
05541T AD 3	BGC PARTNERS INC	NOTE 4.500% 7/1	ADDED
05541T 10 1 *	BGC PARTNERS INC	CL A	
05541T 90 1	BGC PARTNERS INC	CALL	
05541T 95 1	BGC PARTNERS INC	PUT	
05545E 20 9 *	BHP BILLITON PLC	SPONSORED ADR	
05545E 90 9	BHP BILLITON PLC	CALL	
05545E 95 9	BHP BILLITON PLC	PUT	
05561Q 20 1 *	BOK FINL CORP	COM NEW	
05561Q 90 1	BOK FINL CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 55

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
05561Q 95 1	BOK FINL CORP	PUT	
055622 10 4 *	BP PLC	SPONSORED ADR	
055622 90 4	BP PLC	CALL	
055622 95 4	BP PLC	PUT	
055630 10 7 *	BP PRUDHOE BAY RTY TR	UNIT BEN INT	
055630 90 7	BP PRUDHOE BAY RTY TR	CALL	
055630 95 7	BP PRUDHOE BAY RTY TR	PUT	
055639 AB 4	BPZ RESOURCES INC	MTNF 6.500% 3/0	
055639 10 8 *	BPZ RESOURCES INC	COM	
055639 90 8	BPZ RESOURCES INC	CALL	
055639 95 8	BPZ RESOURCES INC	PUT	
05564E 10 6 *	BRE PROPERTIES INC	CL A	
05564E 90 6	BRE PROPERTIES INC	CALL	
05564E 95 6	BRE PROPERTIES INC	PUT	
055645 30 3	BRT RLTY TR	SH BEN INT NEW	
05566T 10 1	BNC BANCORP	COM	
05566U 10 8	BOFI HLDG INC	COM	
055662 10 0 *	BSD MED CORP DEL	COM	
055662 90 0	BSD MED CORP DEL	CALL	
055662 95 0	BSD MED CORP DEL	PUT	
05573H 10 8	BSB BANCORP INC MD	COM	
05577E 10 1 *	BT GROUP PLC	ADR	
05577E 90 1	BT GROUP PLC	CALL	
05577E 95 1	BT GROUP PLC	PUT	
055921 10 0 *	BMC SOFTWARE INC	COM	
055921 90 0	BMC SOFTWARE INC	CALL	
055921 95 0	BMC SOFTWARE INC	PUT	
056032 10 5	BTU INTL INC	COM	
05615F 10 2 *	BABCOCK & WILCOX CO NEW	COM	
05615F 90 2	BABCOCK & WILCOX CO NEW	CALL	
05615F 95 2	BABCOCK & WILCOX CO NEW	PUT	
05616B 10 0	BABSON CAP PARTN INVS TR	SH BEN INT	
05617K 10 9	BABSON CAP CORPORATE INVS	COM	
05644R 10 1	BACTERIN INTL HLDGS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 56

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
056525 10 8 *	BADGER METER INC	COM	
056525 90 8	BADGER METER INC	CALL	
056525 95 8	BADGER METER INC	PUT	
056752 10 8 *	BAIDU INC	SPON ADR REP A	
056752 90 8	BAIDU INC	CALL	
056752 95 8	BAIDU INC	PUT	
057149 10 6	BAKER MICHAEL CORP	COM	
057224 10 7 *	BAKER HUGHES INC	COM	
057224 90 7	BAKER HUGHES INC	CALL	
057224 95 7	BAKER HUGHES INC	PUT	
057665 20 0 *	BALCHEM CORP	COM	
057665 90 0	BALCHEM CORP	CALL	
057665 95 0	BALCHEM CORP	PUT	
057755 10 0	BALDWIN & LYONS INC	CL A	
057755 20 9	BALDWIN & LYONS INC	CL B	
058498 10 6 *	BALL CORP	COM	
058498 90 6	BALL CORP	CALL	
058498 95 6	BALL CORP	PUT	
058516 10 5 *	BALLANTYNE STRONG INC	COM	
058516 90 5	BALLANTYNE STRONG INC	CALL	
058516 95 5	BALLANTYNE STRONG INC	PUT	
058586 10 8 *	BALLARD PWR SYS INC NEW	COM	
058586 90 8	BALLARD PWR SYS INC NEW	CALL	
058586 95 8	BALLARD PWR SYS INC NEW	PUT	
05874B 10 7 *	BALLY TECHNOLOGIES INC	COM	
05874B 90 7	BALLY TECHNOLOGIES INC	CALL	
05874B 95 7	BALLY TECHNOLOGIES INC	PUT	
05945F 10 3	BANCFIRST CORP	COM	
05946K 10 1 *	BANCO BILBAO VIZCAYA ARGENTA	SPONSORED ADR	
05946K 90 1	BANCO BILBAO VIZCAYA ARGENTA	CALL	
05946K 95 1	BANCO BILBAO VIZCAYA ARGENTA	PUT	
059460 30 3 *	BANCO BRADESCO S A	SP ADR PFD NEW	
059460 90 3	BANCO BRADESCO S A	CALL	
059460 95 3	BANCO BRADESCO S A	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 57

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
059460 40 2	BANCO BRADESCO S A	SPONSORED ADR	
059520 10 6	BANCO DE CHILE	SPONSORED ADR	
05961W 10 5	BANCO MACRO SA	SPON ADR B	
05964H 10 5 *	BANCO SANTANDER SA	ADR	
05964H 90 5	BANCO SANTANDER SA	CALL	
05964H 95 5	BANCO SANTANDER SA	PUT	
05965X 10 9 *	BANCO SANTANDER CHILE NEW	SP ADR REP COM	
05965X 90 9	BANCO SANTANDER CHILE NEW	CALL	
05965X 95 9	BANCO SANTANDER CHILE NEW	PUT	
05967A 10 7 *	BANCO SANTANDER BRASIL S A	ADS REP 1 UNIT	
05967A 90 7	BANCO SANTANDER BRASIL S A	CALL	
05967A 95 7	BANCO SANTANDER BRASIL S A	PUT	
05968L 10 2 *	BANCOLOMBIA S A	SPON ADR PREF	
05968L 90 2	BANCOLOMBIA S A	CALL	
05968L 95 2	BANCOLOMBIA S A	PUT	
05969A 10 5 *	BANCORP INC DEL	COM	
05969A 90 5	BANCORP INC DEL	CALL	
05969A 95 5	BANCORP INC DEL	PUT	
059692 10 3 *	BANCORPSOUTH INC	COM	
059692 90 3	BANCORPSOUTH INC	CALL	
059692 95 3	BANCORPSOUTH INC	PUT	
059695 10 6	BANCROFT FUND LTD	COM	
05978R 10 7	BANCTRUST FINANCIAL GP	COM	
059915 10 8	BANCORP NEW JERSEY INC NEW	COM	
060505 10 4 *	BANK OF AMERICA CORPORATION	COM	
060505 90 4	BANK OF AMERICA CORPORATION	CALL	
060505 95 4	BANK OF AMERICA CORPORATION	PUT	
060505 14 6	BANK OF AMERICA CORPORATION	*W EXP 01/16/201	
060505 15 3	BANK OF AMERICA CORPORATION	*W EXP 10/28/201	
060505 68 2	BANK OF AMERICA CORPORATION	7.25%CNV PFD L	
062540 10 9 *	BANK HAWAII CORP	COM	
062540 90 9	BANK HAWAII CORP	CALL	
062540 95 9	BANK HAWAII CORP	PUT	
062896 10 5	BANK KY FINL CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 58

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
063425 10 2	BANK OF MARIN BANCORP	COM	
063671 10 1 *	BANK MONTREAL QUE	COM	
063671 90 1	BANK MONTREAL QUE	CALL	
063671 95 1	BANK MONTREAL QUE	PUT	
063750 10 3 *	BANK MUTUAL CORP NEW	COM	
063750 90 3	BANK MUTUAL CORP NEW	CALL	
063750 95 3	BANK MUTUAL CORP NEW	PUT	
063904 10 6 *	BANK OF THE OZARKS INC	COM	
063904 90 6	BANK OF THE OZARKS INC	CALL	
063904 95 6	BANK OF THE OZARKS INC	PUT	
064058 10 0 *	BANK OF NEW YORK MELLON CORP	COM	
064058 90 0	BANK OF NEW YORK MELLON CORP	CALL	
064058 95 0	BANK OF NEW YORK MELLON CORP	PUT	
064149 10 7 *	BANK NOVA SCOTIA HALIFAX	COM	
064149 90 7	BANK NOVA SCOTIA HALIFAX	CALL	
064149 95 7	BANK NOVA SCOTIA HALIFAX	PUT	
06424J 10 3	BANK COMM HLDGS	COM	
065066 10 2	BANK SOUTH CAROLINA CORP	COM	
06544P 10 4	BANK VA CHESTERFIELD	COM	
065908 80 8 *	BANKATLANTIC BANCORP	CL A PAR \$0.01	DELETED
065908 90 8	BANKATLANTIC BANCORP	CALL	DELETED
065908 95 8	BANKATLANTIC BANCORP	PUT	DELETED
06643P 10 4	BANKFINANCIAL CORP	COM	
06647F 10 2 *	BANKRATE INC DEL	COM	
06647F 90 2	BANKRATE INC DEL	CALL	
06647F 95 2	BANKRATE INC DEL	PUT	
06652K 10 3 *	BANKUNITED INC	COM	
06652K 90 3	BANKUNITED INC	CALL	
06652K 95 3	BANKUNITED INC	PUT	
06652V 20 8 *	BANNER CORP	COM NEW	
06652V 90 8	BANNER CORP	CALL	
06652V 95 8	BANNER CORP	PUT	
066800 10 3 *	BANRO CORP	COM	
066800 90 3	BANRO CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 59

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
066800 95 3	BANRO CORP	PUT	
066849 10 0	BAR HBR BANKSHARES	COM	
06738C 77 8 *	BARCLAYS BK PLC	DJUBS CMDT ETN36	
06738C 90 8	BARCLAYS BK PLC	CALL	
06738C 95 8	BARCLAYS BK PLC	PUT	
06738C 78 6 *	BARCLAYS BK PLC	IPSP CROIL ETN	
06738C 90 6	BARCLAYS BK PLC	CALL	
06738C 95 6	BARCLAYS BK PLC	PUT	
06738C 79 4	BARCLAYS BK PLC	IPSPGS TTL ETN	
06738E 20 4 *	BARCLAYS PLC	ADR	
06738E 90 4	BARCLAYS PLC	CALL	
06738E 95 4	BARCLAYS PLC	PUT	
06738G 40 7	BARCLAYS BK PLC	ETN DJUBS IND MT	
06738G 87 8	BARCLAYS BK PLC	IPATH GEMS ASIA8	
067383 10 9 *	BARD C R INC	COM	
067383 90 9	BARD C R INC	CALL	
067383 95 9	BARD C R INC	PUT	
067387 BN 9	BARCLAYS FINL LLC	DEB	12/3
067387 CL 2	BARCLAYS FINL LLC	DEB	12/2
067387 CW 8	BARCLAYS FINL LLC	FRNT	3/3
06739F 10 1 *	BARCLAYS BK PLC	ETN DJUBS COPR37	
06739F 90 1	BARCLAYS BK PLC	CALL	
06739F 95 1	BARCLAYS BK PLC	PUT	
06739F 11 9	BARCLAYS BK PLC	ETN DJUBS NCKL37	
06739F 13 5	BARCLAYS BK PLC	ETN CBOE SPBUY	
06739F 17 6	BARCLAYS BK PLC	IP GBP/USD ETN	
06739F 18 4	BARCLAYS BK PLC	IP EUR/USD ETN	
06739F 29 1 *	BARCLAYS BK PLC	IPMS INDIA ETN	
06739F 90 1	BARCLAYS BK PLC	CALL	
06739F 95 1	BARCLAYS BK PLC	PUT	
06739F 39 0	BARCLAYS BK PLC	ADR 2 PREF 2	
06739G 85 1	BARCLAYS BANK PLC	IPTH JPY/USD ETN	
06739H 16 4	BARCLAYS BANK PLC	ETN GLB CARB38	
06739H 19 8	BARCLAYS BANK PLC	ETN DJUBS TIN 38	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 60

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
06739H 20 6 *	BARCLAYS BANK PLC	ETN DJUBS AGRI37	
06739H 90 6	BARCLAYS BANK PLC	CALL	
06739H 95 6	BARCLAYS BANK PLC	PUT	
06739H 21 4 *	BARCLAYS BANK PLC	ETN DJUBS SGAR38	
06739H 90 4	BARCLAYS BANK PLC	CALL	
06739H 95 4	BARCLAYS BANK PLC	PUT	
06739H 23 0 *	BARCLAYS BANK PLC	ETN DJUBSSOFT 38	
06739H 90 0	BARCLAYS BANK PLC	CALL	
06739H 95 0	BARCLAYS BANK PLC	PUT	
06739H 24 8	BARCLAYS BANK PLC	ETN DJUBS PMET38	
06739H 25 5	BARCLAYS BANK PLC	ETN DJUBSPLATM38	
06739H 26 3	BARCLAYS BANK PLC	ETN DJUBSLEAD 38	
06739H 27 1 *	BARCLAYS BANK PLC	ETN DJUBSCOTTN38	
06739H 90 1	BARCLAYS BANK PLC	CALL	
06739H 95 1	BARCLAYS BANK PLC	PUT	
06739H 29 7 *	BARCLAYS BANK PLC	ETN DJUBSCOFFE38	
06739H 90 7	BARCLAYS BANK PLC	CALL	
06739H 95 7	BARCLAYS BANK PLC	PUT	
06739H 30 5 *	BARCLAYS BANK PLC	ETN DJUBS GRNS37	
06739H 90 5	BARCLAYS BANK PLC	CALL	
06739H 95 5	BARCLAYS BANK PLC	PUT	
06739H 31 3 *	BARCLAYS BANK PLC	ETN DJUBSCOCO 38	
06739H 90 3	BARCLAYS BANK PLC	CALL	
06739H 95 3	BARCLAYS BANK PLC	PUT	
06739H 32 1	BARCLAYS BANK PLC	ETN DJUBSALUMI38	
06739H 36 2	BARCLAYS BANK PLC	ADR PFD SR 5	
06739H 41 2	BARCLAYS BANK PLC	CARRY ETN 38	
06739H 42 0	BARCLAYS BANK PLC	IPATH AS GLF CUR	
06739H 45 3	BARCLAYS BANK PLC	IPATH GEMS INDEX	
06739H 51 1	BARCLAYS BANK PLC	ADS7.75%PFD S4	
06739H 64 4 *	BARCLAYS BANK PLC	ETN DJUBS NAT37	
06739H 90 4	BARCLAYS BANK PLC	CALL	
06739H 95 4	BARCLAYS BANK PLC	PUT	
06739H 74 3 *	BARCLAYS BANK PLC	ETN DJUBSLVSTK37	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 61

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
06739H 90 3	BARCLAYS BANK PLC	CALL	
06739H 95 3	BARCLAYS BANK PLC	PUT	
06739H 75 0	BARCLAYS BANK PLC	ETN DJUBS ENRG37	
06739H 77 6	BARCLAYS BANK PLC	SP ADR 7.1%PF3	
06740C 26 1 *	BARCLAYS BK PLC	IPTH S&P VIX NEW	
06740C 90 1	BARCLAYS BK PLC	CALL	
06740C 95 1	BARCLAYS BK PLC	PUT	
06740C 33 7	BARCLAYS BK PLC	S&P 500 VEQTOR	
06740C 51 9 *	BARCLAYS BK PLC	IPATH S&P MT ETN	
06740C 90 9	BARCLAYS BK PLC	CALL	
06740C 95 9	BARCLAYS BK PLC	PUT	
06740H 64 1	BARCLAYS BK PLC	SHTC S&P500 14	
06740H 65 8	BARCLAYS BK PLC	SHTB S&P500 14	
06740H 66 6	BARCLAYS BK PLC	LNGC S&P500 14	
06740H 67 4	BARCLAYS BK PLC	LNGB S&P500 14	
06740L 44 4	BARCLAYS BK PLC	30 YR TREAS BEAR	
06740L 45 1	BARCLAYS BK PLC	10 YR TREAS BEAR	
06740L 46 9	BARCLAYS BK PLC	2 YR TREAS BULL	
06740L 47 7	BARCLAYS BK PLC	US TRES STEEP	
06740L 48 5	BARCLAYS BK PLC	US TRES FLATT	
06740L 49 3	BARCLAYS BK PLC	10 YR TREAS BULL	
06740L 51 9	BARCLAYS BK PLC	2 YR TREAS BEAR	
06740L 52 7	BARCLAYS BK PLC	30 YR TREAS BULL	
06740L 59 2	BARCLAYS BK PLC	IPATH INVS&P STF	
06740P 11 4	BARCLAYS BK PLC	IPTH PURE BRD	
06740P 12 2	BARCLAYS BK PLC	IPTH S&P GSCI	
06740P 13 0	BARCLAYS BK PLC	IPTH PURE COCA	
06740P 14 8	BARCLAYS BK PLC	IPT COFFEE ETN	
06740P 15 5	BARCLAYS BK PLC	IPT COTTON ETN	
06740P 16 3	BARCLAYS BK PLC	IPTH SUGAR ETN	
06740P 17 1	BARCLAYS BK PLC	IPTH ALUMN ETN	
06740P 18 9	BARCLAYS BK PLC	IPT COPPER ETN	
06740P 19 7	BARCLAYS BK PLC	IPTH LEAD ETN	
06740P 20 5	BARCLAYS BK PLC	RUSS1000 3X LG	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 62

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
06740P 21 3	BARCLAYS BK PLC	IPT NICKEL ETN	
06740P 22 1	BARCLAYS BK PLC	IPTH CRUDE OIL	
06740P 23 9	BARCLAYS BK PLC	IPTH NAT GAS	
06740P 26 2	BARCLAYS BK PLC	IPTH AGRIC ETN	
06740P 27 0	BARCLAYS BK PLC	IPT GRAINS ETN	
06740P 28 8	BARCLAYS BK PLC	IPTH SOFTS ETN	
06740P 29 6	BARCLAYS BK PLC	IPTH INDL MTLs	
06740P 30 4	BARCLAYS BK PLC	RUSS1000 SHT ETN	DELETED
06740P 31 2	BARCLAYS BK PLC	IPTH ENRGY ETN	
06740P 32 0	BARCLAYS BK PLC	IPTH LIVESTK	
06740P 33 8	BARCLAYS BK PLC	IPATH METALETN	
06740P 40 3	BARCLAYS BK PLC	RUSS2000 3X LG	
06740P 50 2	BARCLAYS BK PLC	RUSS2000 SHT ETN	
06740P 60 1	BARCLAYS BK PLC	S&P 500 3X LNG	
06740P 64 3	BARCLAYS BK PLC	TRES 5YR BEAR	
06740P 65 0	BARCLAYS BK PLC	TRES 5YR BULL	
06740P 70 0	BARCLAYS BK PLC	S&P500 SHRT ETN	DELETED
06740P 80 9	BARCLAYS BK PLC	EAFE 3X LNG	
06740P 86 6	BARCLAYS BK PLC	MSCI EMER SH ETN	
06740P 87 4	BARCLAYS BK PLC	EMRG MK 3X LNG	
06740P 88 2	BARCLAYS BK PLC	MSCI EAFE SH ETN	
06741K 10 6	BARCLAYS BK PLC	S&P 500 VIX MI	
06741K 48 6	BARCLAYS BK PLC	IPATH LN ENHAN	
06741L 60 9	BARCLAYS BK PLC	IPATH DYNM VIX	
067774 10 9 *	BARNES & NOBLE INC	COM	
067774 90 9	BARNES & NOBLE INC	CALL	
067774 95 9	BARNES & NOBLE INC	PUT	
067806 AD 1	BARNES GROUP INC	NOTE 3.375% 3/1	
067806 10 9 *	BARNES GROUP INC	COM	
067806 90 9	BARNES GROUP INC	CALL	
067806 95 9	BARNES GROUP INC	PUT	
067901 10 8 *	BARRICK GOLD CORP	COM	
067901 90 8	BARRICK GOLD CORP	CALL	
067901 95 8	BARRICK GOLD CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 63

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
068221 10 0	BARNWELL INDS INC	COM	
06846N AA 2	BARRETT BILL CORP	NOTE 5.000% 3/1	
06846N 10 4 *	BARRETT BILL CORP	COM	
06846N 90 4	BARRETT BILL CORP	CALL	
06846N 95 4	BARRETT BILL CORP	PUT	
068463 10 8	BARRETT BUSINESS SERVICES IN	COM	
068798 10 7	BARRY R G CORP OHIO	COM	
06985P 10 0 *	BASIC ENERGY SVCS INC NEW	COM	
06985P 90 0	BASIC ENERGY SVCS INC NEW	CALL	
06985P 95 0	BASIC ENERGY SVCS INC NEW	PUT	
070203 10 4	BASSETT FURNITURE INDS INC	COM	
071813 10 9 *	BAXTER INTL INC	COM	
071813 90 9	BAXTER INTL INC	CALL	
071813 95 9	BAXTER INTL INC	PUT	
07317Q 10 5 *	BAYTEX ENERGY CORP	COM	
07317Q 90 5	BAYTEX ENERGY CORP	CALL	
07317Q 95 5	BAYTEX ENERGY CORP	PUT	
073271 10 8 *	BAZAARVOICE INC	COM	
073271 90 8	BAZAARVOICE INC	CALL	
073271 95 8	BAZAARVOICE INC	PUT	
07329M 10 0	BBVA BANCO FRANCES S A	SPONSORED ADR	
073295 10 7 *	BBCN BANCORP INC	COM	
073295 90 7	BBCN BANCORP INC	CALL	
073295 95 7	BBCN BANCORP INC	PUT	
073302 10 1 *	B/E AEROSPACE INC	COM	
073302 90 1	B/E AEROSPACE INC	CALL	
073302 95 1	B/E AEROSPACE INC	PUT	
073582 10 8	BEACON FED BANCORP INC	COM	
073685 10 9 *	BEACON ROOFING SUPPLY INC	COM	
073685 90 9	BEACON ROOFING SUPPLY INC	CALL	
073685 95 9	BEACON ROOFING SUPPLY INC	PUT	
073730 10 3 *	BEAM INC	COM	
073730 90 3	BEAM INC	CALL	
073730 95 3	BEAM INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 64

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
073730 20 2	BEAM INC	PFD CV \$2.67	
074014 10 1	BEASLEY BROADCAST GROUP INC	CL A	
07556Q 10 5 *	BEAZER HOMES USA INC	COM	
07556Q 90 5	BEAZER HOMES USA INC	CALL	
07556Q 95 5	BEAZER HOMES USA INC	PUT	
07556Q 40 2	BEAZER HOMES USA INC	NT SUB7.5%2013	
07556Q 50 1	BEAZER HOMES USA INC	UNIT 99/99/9999	
07556Q 70 9	BEAZER HOMES USA INC	UNIT 99/99/9999	ADDED
075571 10 9 *	BEBE STORES INC	COM	
075571 90 9	BEBE STORES INC	CALL	
075571 95 9	BEBE STORES INC	PUT	
075887 10 9 *	BECTON DICKINSON & CO	COM	
075887 90 9	BECTON DICKINSON & CO	CALL	
075887 95 9	BECTON DICKINSON & CO	PUT	
075896 10 0 *	BED BATH & BEYOND INC	COM	
075896 90 0	BED BATH & BEYOND INC	CALL	
075896 95 0	BED BATH & BEYOND INC	PUT	
077347 20 1	BEL FUSE INC	CL A	
077347 30 0	BEL FUSE INC	CL B	
077454 10 6 *	BELDEN INC	COM	
077454 90 6	BELDEN INC	CALL	
077454 95 6	BELDEN INC	PUT	
080555 10 5 *	BELO CORP	COM SER A	
080555 90 5	BELO CORP	CALL	
080555 95 5	BELO CORP	PUT	
081437 10 5 *	BEMIS INC	COM	
081437 90 5	BEMIS INC	CALL	
081437 95 5	BEMIS INC	PUT	
08160H 10 1 *	BENCHMARK ELECTRS INC	COM	
08160H 90 1	BENCHMARK ELECTRS INC	CALL	
08160H 95 1	BENCHMARK ELECTRS INC	PUT	
08173R 10 4	BENEFICIAL MUTUAL BANCORP IN	COM	
082047 10 1	BENIHANA INC	COM	DELETED
084423 10 2 *	BERKLEY W R CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 65

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
084423 90 2	BERKLEY W R CORP	CALL	
084423 95 2	BERKLEY W R CORP	PUT	
084597 20 2	BERKSHIRE BANCORP INC DEL	COM NEW	
084670 10 8	BERKSHIRE HATHAWAY INC DEL	CL A	
084670 70 2 *	BERKSHIRE HATHAWAY INC DEL	CL B NEW	
084670 90 2	BERKSHIRE HATHAWAY INC DEL	CALL	
084670 95 2	BERKSHIRE HATHAWAY INC DEL	PUT	
084680 10 7	BERKSHIRE HILLS BANCORP INC	COM	
085789 10 5 *	BERRY PETE CO	CL A	
085789 90 5	BERRY PETE CO	CALL	
085789 95 5	BERRY PETE CO	PUT	
086516 10 1 *	BEST BUY INC	COM	
086516 90 1	BEST BUY INC	CALL	
086516 95 1	BEST BUY INC	PUT	
088606 10 8 *	BHP BILLITON LTD	SPONSORED ADR	
088606 90 8	BHP BILLITON LTD	CALL	
088606 95 8	BHP BILLITON LTD	PUT	
08861T 10 7	BG MEDICINE INC	COM	
08883T 20 0 *	BIDZ COM INC	COM	
08883T 90 0	BIDZ COM INC	CALL	
08883T 95 0	BIDZ COM INC	PUT	
08915P 10 1 *	BIG 5 SPORTING GOODS CORP	COM	
08915P 90 1	BIG 5 SPORTING GOODS CORP	CALL	
08915P 95 1	BIG 5 SPORTING GOODS CORP	PUT	
089302 10 3 *	BIG LOTS INC	COM	
089302 90 3	BIG LOTS INC	CALL	
089302 95 3	BIG LOTS INC	PUT	
08986R 10 1 *	BIGLARI HLDGS INC	COM	
08986R 90 1	BIGLARI HLDGS INC	CALL	
08986R 95 1	BIGLARI HLDGS INC	PUT	
09057G 60 2 *	BIO-REFERENCE LABS INC	COM \$.01 NEW	
09057G 90 2	BIO-REFERENCE LABS INC	CALL	
09057G 95 2	BIO-REFERENCE LABS INC	PUT	
090572 10 8	BIO RAD LABS INC	CL B	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 66

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
090572 20 7 *	BIO RAD LABS INC	CL A	
090572 90 7	BIO RAD LABS INC	CALL	
090572 95 7	BIO RAD LABS INC	PUT	
09058M 10 3	BIOANALYTICAL SYS INC	COM	
09058V 10 3 *	BIOCRIST PHARMACEUTICALS	COM	
09058V 90 3	BIOCRIST PHARMACEUTICALS	CALL	
09058V 95 3	BIOCRIST PHARMACEUTICALS	PUT	
09060J 10 6 *	BIODELIVERY SCIENCES INTL IN	COM	
09060J 90 6	BIODELIVERY SCIENCES INTL IN	CALL	
09060J 95 6	BIODELIVERY SCIENCES INTL IN	PUT	
09061G AC 5	BIOMARIN PHARMACEUTICAL INC	NOTE 2.500% 3/2	
09061G AD 3	BIOMARIN PHARMACEUTICAL INC	NOTE 1.875% 4/2	
09061G 10 1 *	BIOMARIN PHARMACEUTICAL INC	COM	
09061G 90 1	BIOMARIN PHARMACEUTICAL INC	CALL	
09061G 95 1	BIOMARIN PHARMACEUTICAL INC	PUT	
09062X 10 3 *	BIOGEN IDEC INC	COM	
09062X 90 3	BIOGEN IDEC INC	CALL	
09062X 95 3	BIOGEN IDEC INC	PUT	
09063H 10 7 *	BIOMED REALTY TRUST INC	COM	
09063H 90 7	BIOMED REALTY TRUST INC	CALL	
09063H 95 7	BIOMED REALTY TRUST INC	PUT	
09064M 20 4 *	BIODEL INC	COM NEW	
09064M 90 4	BIODEL INC	CALL	
09064M 95 4	BIODEL INC	PUT	
09064X 10 1 *	BIOMIMETIC THERAPEUTICS INC	COM	
09064X 90 1	BIOMIMETIC THERAPEUTICS INC	CALL	
09064X 95 1	BIOMIMETIC THERAPEUTICS INC	PUT	
09064Y 30 7	BIOFUEL ENERGY CORP	COM NEW	
09065V 30 2 *	BIOSANTE PHARMACEUTICALS INC	COM PAR \$0.0001	
09065V 90 2	BIOSANTE PHARMACEUTICALS INC	CALL	
09065V 95 2	BIOSANTE PHARMACEUTICALS INC	PUT	
09066L 10 5 *	BIOTIME INC	COM	
09066L 90 5	BIOTIME INC	CALL	
09066L 95 5	BIOTIME INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 67

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
090678 20 2	BIOSTAR PHARMACEUTICALS INC	COM NEW	
09069N 10 8 *	BIOSCRIP INC	COM	
09069N 90 8	BIOSCRIP INC	CALL	
09069N 95 8	BIOSCRIP INC	PUT	
09071B 10 0	BIOCLINICA INC	COM	
09071M 10 6	BIOLINERX LTD	SPONSORED ADR	
090881 10 3	BIRKS & MAYORS INC	CL A VTG	
090911 10 8 *	BIOLASE INC	COM	
090911 90 8	BIOLASE INC	CALL	
090911 95 8	BIOLASE INC	PUT	
090931 10 6	BIOSPECIFICS TECHNOLOGIES CO	COM	
091283 20 0	BIRNER DENTAL MGMT SERVICES	COM NEW	
091727 10 7 *	BITAUTO HLDGS LTD	SPONSORED ADS	
091727 90 7	BITAUTO HLDGS LTD	CALL	
091727 95 7	BITAUTO HLDGS LTD	PUT	
09180C 10 6 *	BJS RESTAURANTS INC	COM	
09180C 90 6	BJS RESTAURANTS INC	CALL	
09180C 95 6	BJS RESTAURANTS INC	PUT	
091826 10 7 *	BLACK BOX CORP DEL	COM	
091826 90 7	BLACK BOX CORP DEL	CALL	
091826 95 7	BLACK BOX CORP DEL	PUT	
091941 10 4	BLACKROCK FLOATING RATE INCO	COM	
09202G 10 1 *	BLACK DIAMOND INC	COM	
09202G 90 1	BLACK DIAMOND INC	CALL	
09202G 95 1	BLACK DIAMOND INC	PUT	
092113 10 9 *	BLACK HILLS CORP	COM	
092113 90 9	BLACK HILLS CORP	CALL	
092113 95 9	BLACK HILLS CORP	PUT	
09227Q 10 0 *	BLACKBAUD INC	COM	
09227Q 90 0	BLACKBAUD INC	CALL	
09227Q 95 0	BLACKBAUD INC	PUT	
09247C 10 7	BLACKROCK NJ INVT QUALITY MU	COM	DELETED
09247D 10 5	BLACKROCK INVT QUALITY MUN T	COM	
09247E 10 3	BLACKROCK NY INVT QUALITY MU	COM	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 68

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
09247F 10 0	BLACKROCK INCOME TR INC	COM	
09247X 10 1 *	BLACKROCK INC	COM	
09247X 90 1	BLACKROCK INC	CALL	
09247X 95 1	BLACKROCK INC	PUT	
092475 10 2	BLACKROCK INCOME OPP TRUST I	COM	
092479 10 4	BLACKROCK MUNICIPL INC QLTY	COM	
09248C 10 6	BLACKROCK MUNI 2018 TERM TR	COM	
09248D 10 4	BLACKROCK UTIL & INFRASTRCTU	COM	
09248E 10 2	BLACKROCK CALIF MUN INCOME T	SH BEN INT	
09248F 10 9	BLACKROCK MUN INCOME TR	SH BEN INT	
09248H 10 5	BLACKROCK MUNIC INCM INVST T	SH BEN INT	
09248J 10 1	BLACKROCK N J MUN INCOME TR	SH BEN INT	
09248K 10 8	BLACKROCK NY MUNI 2018 TERM	COM	
09248L 10 6	BLACKROCK N Y MUN INCOME TR	SH BEN INT	
09248N 10 2	BLACKROCK HIGH YIELD TR	SH BEN INT	
09248R 10 3	BLACKROCK PA STRATEGIC MUN T	COM	
09248T 10 9	BLACKROCK STRATEGIC MUN TR	COM	
09248X 10 0	BLACKROCK BUILD AMER BD TR	SHS	
092481 10 0	BLACKROCK VA MUNICIPAL BOND	COM	
09249A 10 9	BLACKROCK NJ MUNICIPAL BOND	COM	
09249C 10 5	BLACKROCK CA MUNI 2018 TERM	COM	
09249E 10 1	BLACKROCK CORE BD TR	SHS BEN INT	
09249G 10 6	BLACKROCK STRTGC BOND TR	COM	
09249H 10 4	BLACKROCK MUNICIPAL BOND TR	COM	
09249K 10 7	BLACKROCK MUNIC BD INVST TR	COM	
09249L 10 5	BLACKROCK MD MUNICIPAL BOND	COM	
09249N 10 1	BLACKROCK MUNI INCOME TR II	COM	
09249P 10 6	BLACKROCK NY MUNICIPAL BOND	COM	
09249R 10 2	BLACKROCK NY MUN INCOME TR I	COM	
09249U 10 5	BLACKROCK NY MUNI INC QLTY T	COM	
09249V 10 3	BLACKROCK CREDIT ALL IN TR I	COM SHS	
09249W 10 1	BLACKROCK LTD DURATION INC T	COM SHS	
09249X 10 9	BLACKROCK MUN 2020 TERM TR	COM SHS	
09250B 10 3	BLACKROCK LONG-TERM MUNI ADV	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 69

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
09250D 10 9	BLACKROCK S&P QLTY RK EQ MD	SHS BEN INT	
09250E 10 7	BLACKROCK HIGH INCOME SHS	SHS BEN INT	
09250G 10 2	BLACKROCK MUNI INCOME INV QL	COM	
09250M 10 9	BLACKROCK FLA MUN 2020 TERM	COM SHS	
09250U 10 1	BLACKROCK ENERGY & RES TR	COM	
09250W 10 7	BLACKROCK HEALTH SCIENCES TR	COM	
092501 10 5	BLACKROCK GLOBAL OPP EQTY TR	COM	
092508 10 0	BLACKROCK CREDIT ALL INC TR	COM	
09251A 10 4	BLACKROCK ENHANCED EQT DIV T	COM	
092524 10 7	BLACKROCK INTL GRWTH & INC T	COM BENE INTER	
09253N 10 4	BLACKROCK MUNIHOLDINGS FD IN	COM	
09253P 10 9	BLACKROCK MUNIHLDGS FD II IN	COM	
09253R 10 5	BLACKROCK MUNIVEST FD INC	COM	
09253T 10 1	BLACKROCK MUNIVEST FD II INC	COM	
09253U 10 8 *	BLACKSTONE GROUP L P	COM UNIT LTD	
09253U 90 8	BLACKSTONE GROUP L P	CALL	
09253U 95 8	BLACKSTONE GROUP L P	PUT	
09253W 10 4	BLACKROCK MUNIYIELD FD INC	COM	
09253X 10 2	BLACKROCK MUNI INTER DR FD I	COM	
09253Y 10 0	BLACKROCK MUNIENHANCED FD IN	COM	
092533 10 8 *	BLACKROCK KELSO CAPITAL CORP	COM	
092533 90 8	BLACKROCK KELSO CAPITAL CORP	CALL	
092533 95 8	BLACKROCK KELSO CAPITAL CORP	PUT	
09254A 10 1	BLACKROCK MUNIHOLDNGS QLTY I	COM	
09254B 10 9	BLACKROCK REAL ASSET EQUITY	COM	
09254C 10 7	BLACKROCK MUNIHLDNGS QLTY II	COM	
09254E 10 3	BLACKROCK MUNIYIELD QLTY FD	COM	
09254F 10 0	BLACKROCK MUNIYIELD QUALITY	COM	
09254G 10 8	BLACKROCK MUNIY QUALITY FD I	COM	
09254J 10 2	BLACKROCK MUNIASSETS FD INC	COM	
09254K 10 9	BLACKROCK MUNIYIELD ARIZ FD	COM	
09254L 10 7	BLACKROCK MUNIHLDNGS CALI QL	COM	
09254M 10 5	BLACKROCK MUNIYIELD CALIF FD	COM	
09254N 10 3	BLACKROCK MUNIYIELD CALI QLT	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 70

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
09254P 10 8	BLACKROCK MUNIHLDS INVSTM QL	COM	
09254R 10 4	BLACKROCK MUNIYIELD INVST FD	COM	
09254T 10 0	BLACKROCK MUNIYLD INVST QLTY	COM	
09254V 10 5	BLACKROCK MUNIYLD MICH QLTY	COM	
09254W 10 3	BLACKROCK MUNIYLD MICH QLTY	COM	
09254X 10 1	BLACKROCK MUNIHLDGS NJ QLTY	COM	
09254Y 10 9	BLACKROCK MUNIYIELD N J FD I	COM	
092546 10 0	BLACKROCK ECOSOLUTIONS INVT	COM SH	
09255A 10 0	BLACKROCK MUNIYIELD NJ QLTY	COM	
09255C 10 6	BLACKROCK MUNIHLDGS NY QLTY	COM	
09255E 10 2	BLACKROCK MUNIYIELD NY QLTY	COM	
09255F 10 9	BLACKROCK MUNI N Y INTER DUR	COM	
09255G 10 7	BLACKROCK MUNIYIELD PA QLTY	COM	
09255H 10 5	BLACKROCK CREDIT ALL INC TR	COM	
09255J 10 1	BLACKROCK CREDIT ALL INC TR	COM	
09255K 10 8	BLACKROCK ENHANCED GOVT FD I	COM	
09255L 10 6	BLACKROCK CORPOR HIGH YLD FD	COM	
09255M 10 4	BLACKROCK CORPOR HI YLD III	COM	
09255N 10 2	BLACKROCK CORPOR HI YLD FD V	COM	
09255P 10 7	BLACKROCK CORPOR HI YLD FD V	COM	
09255Q 10 5	BLACKROCK DEFINED OPPRTY CR	COM	
09255R 10 3	BLACKROCK DEBT STRAT FD INC	COM	
09255T 10 9	BLACKROCK SR HIGH INCOME FD	COM	
09255W 10 2	BLACKROCK DIVERS OME STRATE	COM	
09255X 10 0	BLACKROCK FLOAT RATE OME STR	COM	
09255Y 10 8	BLACKROCK FL RATE OME STRA I	COM SHS	
09256A 10 9	BLACKROCK ENH CAP & INC FD I	COM	
09256U 10 5	BLACKSTONE GSO FLTNG RTE FU	COM	
09257A 10 8	BLACKROCK RES & COMM STRAT T	SHS	
09257D 10 2	BLACKSTONE GSO LNG SHRT CR I	COM SHS BN INT	
09257P 10 5	BLACKROCK MUN TARGET TERM TR	COM SHS BEN IN	ADDED
09348R 10 2 *	BLDRS INDEX FDS TR	ASIA 50 ADR	
09348R 90 2	BLDRS INDEX FDS TR	CALL	
09348R 95 2	BLDRS INDEX FDS TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 71

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
09348R 20 1	BLDRS INDEX FDS TR	DEV MK 100 ADR	
09348R 30 0 *	BLDRS INDEX FDS TR	EMER MK 50 ADR	
09348R 90 0	BLDRS INDEX FDS TR	CALL	
09348R 95 0	BLDRS INDEX FDS TR	PUT	
09348R 40 9	BLDRS INDEX FDS TR	EUR 100 ADR	
093671 10 5 *	BLOCK H & R INC	COM	
093671 90 5	BLOCK H & R INC	CALL	
093671 95 5	BLOCK H & R INC	PUT	
093698 10 8	BLONDER TONGUE LABS INC	COM	
094235 10 8 *	BLOOMIN BRANDS INC	COM	ADDED
094235 90 8	BLOOMIN BRANDS INC	CALL	ADDED
094235 95 8	BLOOMIN BRANDS INC	PUT	ADDED
095180 10 5 *	BLOUNT INTL INC NEW	COM	
095180 90 5	BLOUNT INTL INC NEW	CALL	
095180 95 5	BLOUNT INTL INC NEW	PUT	
095229 10 0 *	BLUCORA INC	COM	
095229 90 0	BLUCORA INC	CALL	
095229 95 0	BLUCORA INC	PUT	
09578R 10 3 *	BLUE NILE INC	COM	
09578R 90 3	BLUE NILE INC	CALL	
09578R 95 3	BLUE NILE INC	PUT	
096227 30 1	BLUEFLY INC	COM NEW	
096231 10 5 *	BLUEGREEN CORP	COM	
096231 90 5	BLUEGREEN CORP	CALL	
096231 95 5	BLUEGREEN CORP	PUT	
09624H 10 9 *	BLUELINX HLDGS INC	COM	
09624H 90 9	BLUELINX HLDGS INC	CALL	
09624H 95 9	BLUELINX HLDGS INC	PUT	
09625U 10 9	BLUEKNIGHT ENERGY PARTNERS L	COM UNIT	
09643P 20 7 *	BLYTH INC	COM NEW	
09643P 90 7	BLYTH INC	CALL	
09643P 95 7	BLYTH INC	PUT	
096627 10 4 *	BOARDWALK PIPELINE PARTNERS	UT LTD PARTNER	
096627 90 4	BOARDWALK PIPELINE PARTNERS	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 72

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
096627 95 4	BOARDWALK PIPELINE PARTNERS	PUT	
096761 10 1 *	BOB EVANS FARMS INC	COM	
096761 90 1	BOB EVANS FARMS INC	CALL	
096761 95 1	BOB EVANS FARMS INC	PUT	
09689U 10 2 *	BODY CENT CORP	COM	
09689U 90 2	BODY CENT CORP	CALL	
09689U 95 2	BODY CENT CORP	PUT	
097023 10 5 *	BOEING CO	COM	
097023 90 5	BOEING CO	CALL	
097023 95 5	BOEING CO	PUT	
09739C 10 2 *	BOINGO WIRELESS INC	COM	
09739C 90 2	BOINGO WIRELESS INC	CALL	
09739C 95 2	BOINGO WIRELESS INC	PUT	
09746Y 10 5 *	BOISE INC	COM	
09746Y 90 5	BOISE INC	CALL	
09746Y 95 5	BOISE INC	PUT	
097698 10 4 *	BOLT TECHNOLOGY CORP	COM	
097698 90 4	BOLT TECHNOLOGY CORP	CALL	
097698 95 4	BOLT TECHNOLOGY CORP	PUT	
09776J 10 1 *	BON-TON STORES INC	COM	
09776J 90 1	BON-TON STORES INC	CALL	
09776J 95 1	BON-TON STORES INC	PUT	
09777B 10 7 *	BONA FILM GROUP LTD	SPONSORED ADS	
09777B 90 7	BONA FILM GROUP LTD	CALL	
09777B 95 7	BONA FILM GROUP LTD	PUT	
097793 10 3 *	BONANZA CREEK ENERGY INC	COM	
097793 90 3	BONANZA CREEK ENERGY INC	CALL	
097793 95 3	BONANZA CREEK ENERGY INC	PUT	
098529 30 8	BONSO ELECTRS INTL INC	COM PAR \$0.003	
098570 10 4 *	BOOKS-A-MILLION INC	COM	
098570 90 4	BOOKS-A-MILLION INC	CALL	
098570 95 4	BOOKS-A-MILLION INC	PUT	
099502 10 6 *	BOOZ ALLEN HAMILTON HLDG COR	CL A	
099502 90 6	BOOZ ALLEN HAMILTON HLDG COR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 73

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
099502 95 6	BOOZ ALLEN HAMILTON HLDG COR	PUT	
099724 10 6 *	BORGWARNER INC	COM	
099724 90 6	BORGWARNER INC	CALL	
099724 95 6	BORGWARNER INC	PUT	
100557 10 7 *	BOSTON BEER INC	CL A	
100557 90 7	BOSTON BEER INC	CALL	
100557 95 7	BOSTON BEER INC	PUT	
101119 10 5 *	BOSTON PRIVATE FINL HLDGS IN	COM	
101119 90 5	BOSTON PRIVATE FINL HLDGS IN	CALL	
101119 95 5	BOSTON PRIVATE FINL HLDGS IN	PUT	
101119 11 3	BOSTON PRIVATE FINL HLDGS IN	*W EXP 11/21/201	
10112R AG 9	BOSTON PPTYS LTD PARTNERSHIP	NOTE 3.750% 5/1	
101121 10 1 *	BOSTON PROPERTIES INC	COM	
101121 90 1	BOSTON PROPERTIES INC	CALL	
101121 95 1	BOSTON PROPERTIES INC	PUT	
101137 10 7 *	BOSTON SCIENTIFIC CORP	COM	
101137 90 7	BOSTON SCIENTIFIC CORP	CALL	
101137 95 7	BOSTON SCIENTIFIC CORP	PUT	
101388 10 6 *	BOTTOMLINE TECH DEL INC	COM	
101388 90 6	BOTTOMLINE TECH DEL INC	CALL	
101388 95 6	BOTTOMLINE TECH DEL INC	PUT	
101507 10 1	BOULDER GROWTH & INCOME FD I	COM	
101541 10 0	BOULDER TOTAL RETURN FD INC	COM	
10211F 10 0	BOVIE MEDICAL CORP	COM	
102565 10 8	BOWL AMER INC	CL A	
103304 10 1 *	BOYD GAMING CORP	COM	
103304 90 1	BOYD GAMING CORP	CALL	
103304 95 1	BOYD GAMING CORP	PUT	
104674 10 6 *	BRADY CORP	CL A	
104674 90 6	BRADY CORP	CALL	
104674 95 6	BRADY CORP	PUT	
105368 20 3 *	BRANDYWINE RLTY TR	SH BEN INT NEW	
105368 90 3	BRANDYWINE RLTY TR	CALL	
105368 95 3	BRANDYWINE RLTY TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 74

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
10552T 10 7 *	BRF-BRASIL FOODS S A	SPONSORED ADR	
10552T 90 7	BRF-BRASIL FOODS S A	CALL	
10552T 95 7	BRF-BRASIL FOODS S A	PUT	
105532 10 5 *	BRASKEM S A	SP ADR PFD A	
105532 90 5	BRASKEM S A	CALL	
105532 95 5	BRASKEM S A	PUT	
10567B 10 9 *	BRAVO BRIO RESTAURANT GROUP	COM	
10567B 90 9	BRAVO BRIO RESTAURANT GROUP	CALL	
10567B 95 9	BRAVO BRIO RESTAURANT GROUP	PUT	
106764 10 3	BREEZE EASTERN CORP	COM	
106776 10 7 *	BREITBURN ENERGY PARTNERS LP	COM UT LTD PTN	
106776 90 7	BREITBURN ENERGY PARTNERS LP	CALL	
106776 95 7	BREITBURN ENERGY PARTNERS LP	PUT	
108030 10 7	BRIDGE CAP HLDGS	COM	
108035 10 6	BRIDGE BANCORP INC	COM	
10807M 10 5 *	BRIDGEPOINT ED INC	COM	
10807M 90 5	BRIDGEPOINT ED INC	CALL	
10807M 95 5	BRIDGEPOINT ED INC	PUT	
10807Q 20 5	BRIDGELINE DIGITAL INC	COM	
108763 10 3	BRIDGFORD FOODS CORP	COM	
109043 10 9 *	BRIGGS & STRATTON CORP	COM	
109043 90 9	BRIGGS & STRATTON CORP	CALL	
109043 95 9	BRIGGS & STRATTON CORP	PUT	
10921T 10 1 *	BRIGHTCOVE INC	COM	
10921T 90 1	BRIGHTCOVE INC	CALL	
10921T 95 1	BRIGHTCOVE INC	PUT	
109473 40 5 *	BRIGHTPOINT INC	COM NEW	
109473 90 5	BRIGHTPOINT INC	CALL	
109473 95 5	BRIGHTPOINT INC	PUT	
109490 10 2	BRIGUS GOLD CORP	COM	
109641 10 0 *	BRINKER INTL INC	COM	
109641 90 0	BRINKER INTL INC	CALL	
109641 95 0	BRINKER INTL INC	PUT	
109696 10 4 *	BRINKS CO	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 75

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
109696 90 4	BRINKS CO	CALL	
109696 95 4	BRINKS CO	PUT	
110122 10 8 *	BRISTOL MYERS SQUIBB CO	COM	
110122 90 8	BRISTOL MYERS SQUIBB CO	CALL	
110122 95 8	BRISTOL MYERS SQUIBB CO	PUT	
110122 20 7	BRISTOL MYERS SQUIBB CO	PFD CV \$2	
110394 AC 7	BRISTOW GROUP INC	NOTE 3.000% 6/1	
110394 10 3 *	BRISTOW GROUP INC	COM	
110394 90 3	BRISTOW GROUP INC	CALL	
110394 95 3	BRISTOW GROUP INC	PUT	
110448 10 7 *	BRITISH AMERN TOB PLC	SPONSORED ADR	
110448 90 7	BRITISH AMERN TOB PLC	CALL	
110448 95 7	BRITISH AMERN TOB PLC	PUT	
111091 10 4	BRITTON & KOONTZ CAP CORP	COM	DELETED
111320 10 7 *	BROADCOM CORP	CL A	
111320 90 7	BROADCOM CORP	CALL	
111320 95 7	BROADCOM CORP	PUT	
11133B AB 8	BROADSOFT INC	NOTE 1.500% 7/0	ADDED
11133B 40 9 *	BROADSOFT INC	COM	
11133B 90 9	BROADSOFT INC	CALL	
11133B 95 9	BROADSOFT INC	PUT	
11133T 10 3 *	BROADRIDGE FINL SOLUTIONS IN	COM	
11133T 90 3	BROADRIDGE FINL SOLUTIONS IN	CALL	
11133T 95 3	BROADRIDGE FINL SOLUTIONS IN	PUT	
111412 70 6	BROADVISION INC	COM PAR \$.001	
111444 10 5	BROADWAY FINL CORP DEL	COM	
11161T 10 8 *	BROADWIND ENERGY INC	COM	DELETED
11161T 90 8	BROADWIND ENERGY INC	CALL	DELETED
11161T 95 8	BROADWIND ENERGY INC	PUT	DELETED
11161T 20 7 *	BROADWIND ENERGY INC	COM NEW	ADDED
11161T 90 7	BROADWIND ENERGY INC	CALL	ADDED
11161T 95 7	BROADWIND ENERGY INC	PUT	ADDED
111621 30 6 *	BROCADE COMMUNICATIONS SYS I	COM NEW	
111621 90 6	BROCADE COMMUNICATIONS SYS I	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 76

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
111621 95 6	BROCADE COMMUNICATIONS SYS I	PUT	
112463 AA 2	BROOKDALE SR LIVING INC	NOTE 2.750% 6/1	
112463 10 4 *	BROOKDALE SR LIVING INC	COM	
112463 90 4	BROOKDALE SR LIVING INC	CALL	
112463 95 4	BROOKDALE SR LIVING INC	PUT	
112585 10 4 *	BROOKFIELD ASSET MGMT INC	CL A LTD VT SH	
112585 90 4	BROOKFIELD ASSET MGMT INC	CALL	
112585 95 4	BROOKFIELD ASSET MGMT INC	PUT	
11273Q 10 9	BROOKFIELD GLOBL LISTED INFR	COM SHS	
112823 10 9	BROOKFIELD CDA OFFICE PPTYS	TR UNIT	
11283W 10 4 *	BROOKFIELD RESIDENTIAL PPTYS	COM	
11283W 90 4	BROOKFIELD RESIDENTIAL PPTYS	CALL	
11283W 95 4	BROOKFIELD RESIDENTIAL PPTYS	PUT	
112900 10 5 *	BROOKFIELD OFFICE PPTYS INC	COM	
112900 90 5	BROOKFIELD OFFICE PPTYS INC	CALL	
112900 95 5	BROOKFIELD OFFICE PPTYS INC	PUT	
11373M 10 7 *	BROOKLINE BANCORP INC DEL	COM	
11373M 90 7	BROOKLINE BANCORP INC DEL	CALL	
11373M 95 7	BROOKLINE BANCORP INC DEL	PUT	
114340 10 2 *	BROOKS AUTOMATION INC	COM	
114340 90 2	BROOKS AUTOMATION INC	CALL	
114340 95 2	BROOKS AUTOMATION INC	PUT	
115236 10 1 *	BROWN & BROWN INC	COM	
115236 90 1	BROWN & BROWN INC	CALL	
115236 95 1	BROWN & BROWN INC	PUT	
115637 10 0	BROWN FORMAN CORP	CL A	
115637 20 9 *	BROWN FORMAN CORP	CL B	
115637 90 9	BROWN FORMAN CORP	CALL	
115637 95 9	BROWN FORMAN CORP	PUT	
115736 10 0 *	BROWN SHOE INC NEW	COM	
115736 90 0	BROWN SHOE INC NEW	CALL	
115736 95 0	BROWN SHOE INC NEW	PUT	
116794 10 8 *	BRUKER CORP	COM	
116794 90 8	BRUKER CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 77

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
116794 95 8	BRUKER CORP	PUT	
117043 10 9 *	BRUNSWICK CORP	COM	
117043 90 9	BRUNSWICK CORP	CALL	
117043 95 9	BRUNSWICK CORP	PUT	
117665 10 9	BRYN MAWR BK CORP	COM	
11776U 30 0 *	BSQUARE CORP	COM NEW	
11776U 90 0	BSQUARE CORP	CALL	
11776U 95 0	BSQUARE CORP	PUT	
118230 10 1 *	BUCKEYE PARTNERS L P	UNIT LTD PARTN	
118230 90 1	BUCKEYE PARTNERS L P	CALL	
118230 95 1	BUCKEYE PARTNERS L P	PUT	
118255 10 8 *	BUCKEYE TECHNOLOGIES INC	COM	
118255 90 8	BUCKEYE TECHNOLOGIES INC	CALL	
118255 95 8	BUCKEYE TECHNOLOGIES INC	PUT	
118440 10 6 *	BUCKLE INC	COM	
118440 90 6	BUCKLE INC	CALL	
118440 95 6	BUCKLE INC	PUT	
119848 10 9 *	BUFFALO WILD WINGS INC	COM	
119848 90 9	BUFFALO WILD WINGS INC	CALL	
119848 95 9	BUFFALO WILD WINGS INC	PUT	
120076 10 4 *	BUILD A BEAR WORKSHOP	COM	
120076 90 4	BUILD A BEAR WORKSHOP	CALL	
120076 95 4	BUILD A BEAR WORKSHOP	PUT	
12008R 10 7 *	BUILDERS FIRSTSOURCE INC	COM	
12008R 90 7	BUILDERS FIRSTSOURCE INC	CALL	
12008R 95 7	BUILDERS FIRSTSOURCE INC	PUT	
120831 10 2	BURCON NUTRASCIENCE CORP	COM	
121220 10 7 *	BURGER KING WORLDWIDE INC	COM	ADDED
121220 90 7	BURGER KING WORLDWIDE INC	CALL	ADDED
121220 95 7	BURGER KING WORLDWIDE INC	PUT	ADDED
12466Q 10 4	C & F FINL CORP	COM	
12467B 30 4 *	C&J ENERGY SVCS INC	COM	
12467B 90 4	C&J ENERGY SVCS INC	CALL	
12467B 95 4	C&J ENERGY SVCS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 78

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
124765 10 8 *	CAE INC	COM	
124765 90 8	CAE INC	CALL	
124765 95 8	CAE INC	PUT	
124769 20 9	CAS MED SYS INC	COM PAR \$0.004	
12477X 10 6 *	CAI INTERNATIONAL INC	COM	
12477X 90 6	CAI INTERNATIONAL INC	CALL	
12477X 95 6	CAI INTERNATIONAL INC	PUT	
124805 10 2 *	CBIZ INC	COM	
124805 90 2	CBIZ INC	CALL	
124805 95 2	CBIZ INC	PUT	
124830 10 0 *	CBL & ASSOC PPTYS INC	COM	
124830 90 0	CBL & ASSOC PPTYS INC	CALL	
124830 95 0	CBL & ASSOC PPTYS INC	PUT	
124857 10 3 *	CBS CORP NEW	CL A	
124857 90 3	CBS CORP NEW	CALL	
124857 95 3	CBS CORP NEW	PUT	
124857 20 2 *	CBS CORP NEW	CL B	
124857 90 2	CBS CORP NEW	CALL	
124857 95 2	CBS CORP NEW	PUT	
124867 10 2	CCA INDS INC	COM	
12503M 10 8 *	CBOE HLDGS INC	COM	
12503M 90 8	CBOE HLDGS INC	CALL	
12503M 95 8	CBOE HLDGS INC	PUT	
12504G 10 0	CBRE CLARION GLOBAL REAL EST	COM	
12504L 10 9 *	CBRE GROUP INC	CL A	
12504L 90 9	CBRE GROUP INC	CALL	
12504L 95 9	CBRE GROUP INC	PUT	
125071 10 0 *	C D I CORP	COM	
125071 90 0	C D I CORP	CALL	
125071 95 0	C D I CORP	PUT	
12508A 10 9	CD INTL ENTERPRISES INC	COM	DELETED
125137 10 9 *	CEC ENTMT INC	COM	
125137 90 9	CEC ENTMT INC	CALL	
125137 95 9	CEC ENTMT INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 79

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
125141 10 1 *	CECO ENVIRONMENTAL CORP	COM	
125141 90 1	CECO ENVIRONMENTAL CORP	CALL	
125141 95 1	CECO ENVIRONMENTAL CORP	PUT	
125151 10 0	CE FRANKLIN LTD	COM	DELETED
12525D 10 2	CFS BANCORP INC	COM	
125269 10 0 *	CF INDS HLDGS INC	COM	
125269 90 0	CF INDS HLDGS INC	CALL	
125269 95 0	CF INDS HLDGS INC	PUT	
12541M 10 2	CH ENERGY GROUP INC	COM	
12541W 20 9 *	C H ROBINSON WORLDWIDE INC	COM NEW	
12541W 90 9	C H ROBINSON WORLDWIDE INC	CALL	
12541W 95 9	C H ROBINSON WORLDWIDE INC	PUT	
12547R 10 5	CIFC CORP	COM	
125509 10 9 *	CIGNA CORPORATION	COM	
125509 90 9	CIGNA CORPORATION	CALL	
125509 95 9	CIGNA CORPORATION	PUT	
125581 80 1 *	CIT GROUP INC	COM NEW	
125581 90 1	CIT GROUP INC	CALL	
125581 95 1	CIT GROUP INC	PUT	
12561W 10 5 *	CLECO CORP NEW	COM	
12561W 90 5	CLECO CORP NEW	CALL	
12561W 95 5	CLECO CORP NEW	PUT	
12562N 10 4	CKX LANDS INC	COM	
12572Q 10 5 *	CME GROUP INC	COM	
12572Q 90 5	CME GROUP INC	CALL	
12572Q 95 5	CME GROUP INC	PUT	
125896 BD 1	CMS ENERGY CORP	NOTE 5.500% 6/1	
125896 10 0 *	CMS ENERGY CORP	COM	
125896 90 0	CMS ENERGY CORP	CALL	
125896 95 0	CMS ENERGY CORP	PUT	
125906 10 7	CSS INDS INC	COM	
125919 30 8 *	CPI AEROSTRUCTURES INC	COM NEW	
125919 90 8	CPI AEROSTRUCTURES INC	CALL	
125919 95 8	CPI AEROSTRUCTURES INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 80

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
125961 30 0	CTI INDUSTRIES CORP	COM NEW	
12600U 10 2	CMS BANCORP INC	COM	
126117 10 0 *	CNA FINL CORP	COM	
126117 90 0	CNA FINL CORP	CALL	
126117 95 0	CNA FINL CORP	PUT	
126128 10 7	CNB FINL CORP PA	COM	
126132 10 9 *	CNOOC LTD	SPONSORED ADR	
126132 90 9	CNOOC LTD	CALL	
126132 95 9	CNOOC LTD	PUT	
126153 10 5 *	CPFL ENERGIA S A	SPONSORED ADR	
126153 90 5	CPFL ENERGIA S A	CALL	
126153 95 5	CPFL ENERGIA S A	PUT	
12618T 10 5 *	CRA INTL INC	COM	
12618T 90 5	CRA INTL INC	CALL	
12618T 95 5	CRA INTL INC	PUT	
12621E AC 7	CNO FINL GROUP INC	DBCV 7.000%12/3	
12621E AE 3	CNO FINL GROUP INC	DBCV 7.000%12/3	
12621E AF 0	CNO FINL GROUP INC	DBCV 7.000%12/3	
12621E 10 3 *	CNO FINL GROUP INC	COM	
12621E 90 3	CNO FINL GROUP INC	CALL	
12621E 95 3	CNO FINL GROUP INC	PUT	
12626K 20 3 *	CRH PLC	ADR	
12626K 90 3	CRH PLC	CALL	
12626K 95 3	CRH PLC	PUT	
126349 10 9 *	CSG SYS INTL INC	COM	
126349 90 9	CSG SYS INTL INC	CALL	
126349 95 9	CSG SYS INTL INC	PUT	
126389 10 5	CSP INC	COM	
12640Y 20 5 *	CSR PLC	SPONSORED ADR	
12640Y 90 5	CSR PLC	CALL	
12640Y 95 5	CSR PLC	PUT	
126408 GA 5	CSX CORP	DBCV 10/3	
126408 10 3 *	CSX CORP	COM	
126408 90 3	CSX CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 81

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
126408 95 3	CSX CORP	PUT	
12642X 10 6 *	CTC MEDIA INC	COM	
12642X 90 6	CTC MEDIA INC	CALL	
12642X 95 6	CTC MEDIA INC	PUT	
126501 AC 9	CTS CORP	NOTE 2.125% 5/0	
126501 10 5 *	CTS CORP	COM	
126501 90 5	CTS CORP	CALL	
126501 95 5	CTS CORP	PUT	
126576 20 6 *	CUI GLOBAL INC	COM NEW	
126576 90 6	CUI GLOBAL INC	CALL	
126576 95 6	CUI GLOBAL INC	PUT	
126600 10 5 *	CVB FINL CORP	COM	
126600 90 5	CVB FINL CORP	CALL	
126600 95 5	CVB FINL CORP	PUT	
126601 10 3	CVD EQUIPMENT CORP	COM	
12662P 10 8 *	CVR ENERGY INC	COM	
12662P 90 8	CVR ENERGY INC	CALL	
12662P 95 8	CVR ENERGY INC	PUT	
126633 10 6 *	CVR PARTNERS LP	COM	
126633 90 6	CVR PARTNERS LP	CALL	
126633 95 6	CVR PARTNERS LP	PUT	
126650 10 0 *	CVS CAREMARK CORPORATION	COM	
126650 90 0	CVS CAREMARK CORPORATION	CALL	
126650 95 0	CVS CAREMARK CORPORATION	PUT	
12673A 10 8 *	CYS INVTS INC	COM	
12673A 90 8	CYS INVTS INC	CALL	
12673A 95 8	CYS INVTS INC	PUT	
12673P 10 5 *	CA INC	COM	
12673P 90 5	CA INC	CALL	
12673P 95 5	CA INC	PUT	
126804 30 1 *	CABELAS INC	COM	
126804 90 1	CABELAS INC	CALL	
126804 95 1	CABELAS INC	PUT	
12686C 10 9 *	CABLEVISION SYS CORP	CL A NY CABLVS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 82

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
12686C 90 9	CABLEVISION SYS CORP	CALL	
12686C 95 9	CABLEVISION SYS CORP	PUT	
127055 10 1 *	CABOT CORP	COM	
127055 90 1	CABOT CORP	CALL	
127055 95 1	CABOT CORP	PUT	
12709P 10 3 *	CABOT MICROELECTRONICS CORP	COM	
12709P 90 3	CABOT MICROELECTRONICS CORP	CALL	
12709P 95 3	CABOT MICROELECTRONICS CORP	PUT	
127097 10 3 *	CABOT OIL & GAS CORP	COM	
127097 90 3	CABOT OIL & GAS CORP	CALL	
127097 95 3	CABOT OIL & GAS CORP	PUT	
127150 30 8 *	CACHE INC	COM NEW	
127150 90 8	CACHE INC	CALL	
127150 95 8	CACHE INC	PUT	
127190 AD 8	CACI INTL INC	NOTE 2.125% 5/0	
127190 30 4 *	CACI INTL INC	CL A	
127190 90 4	CACI INTL INC	CALL	
127190 95 4	CACI INTL INC	PUT	
12738T 10 0 *	CADENCE PHARMACEUTICALS INC	COM	
12738T 90 0	CADENCE PHARMACEUTICALS INC	CALL	
12738T 95 0	CADENCE PHARMACEUTICALS INC	PUT	
127387 AF 5	CADENCE DESIGN SYSTEM INC	NOTE 1.500%12/1	
127387 AJ 7	CADENCE DESIGN SYSTEM INC	NOTE 2.625% 6/0	
127387 10 8 *	CADENCE DESIGN SYSTEM INC	COM	
127387 90 8	CADENCE DESIGN SYSTEM INC	CALL	
127387 95 8	CADENCE DESIGN SYSTEM INC	PUT	
127537 20 7 *	CADIZ INC	COM NEW	
127537 90 7	CADIZ INC	CALL	
127537 95 7	CADIZ INC	PUT	
127686 10 3 *	CAESARS ENTMT CORP	COM	
127686 90 3	CAESARS ENTMT CORP	CALL	
127686 95 3	CAESARS ENTMT CORP	PUT	
12769A 10 3	CAFEPRESS INC	COM	
127914 AB 5	CAL DIVE INTL INC	NOTE 3.250%12/1	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 83

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
12802T 10 1 *	CAL DIVE INTL INC DEL	COM	
12802T 90 1	CAL DIVE INTL INC DEL	CALL	
12802T 95 1	CAL DIVE INTL INC DEL	PUT	
128030 20 2 *	CAL MAINE FOODS INC	COM NEW	
128030 90 2	CAL MAINE FOODS INC	CALL	
128030 95 2	CAL MAINE FOODS INC	PUT	
12811L 10 7	CALAMOS GBL DYN INCOME FUND	COM	
12811P 10 8	CALAMOS CONV & HIGH INCOME F	COM SHS	
12811R 10 4 *	CALAMOS ASSET MGMT INC	CL A	
12811R 90 4	CALAMOS ASSET MGMT INC	CALL	
12811R 95 4	CALAMOS ASSET MGMT INC	PUT	
128117 10 8	CALAMOS CONV OPP AND INC FD	SH BEN INT	
128118 10 6	CALAMOS GLOBAL TOTAL RETURN	COM SH BEN INT	
128125 10 1	CALAMOS STRATEGIC TOTL RETN	COM SH BEN INT	
128126 10 9 *	CALAMP CORP	COM	
128126 90 9	CALAMP CORP	CALL	
128126 95 9	CALAMP CORP	PUT	
128246 10 5 *	CALAVO GROWERS INC	COM	
128246 90 5	CALAVO GROWERS INC	CALL	
128246 95 5	CALAVO GROWERS INC	PUT	
129603 10 6 *	CALGON CARBON CORP	COM	
129603 90 6	CALGON CARBON CORP	CALL	
129603 95 6	CALGON CARBON CORP	PUT	
130222 10 2	CALIFORNIA FIRST NTNL BANCOR	COM	
130788 10 2 *	CALIFORNIA WTR SVC GROUP	COM	
130788 90 2	CALIFORNIA WTR SVC GROUP	CALL	
130788 95 2	CALIFORNIA WTR SVC GROUP	PUT	
13100M 50 9 *	CALIX INC	COM	
13100M 90 9	CALIX INC	CALL	
13100M 95 9	CALIX INC	PUT	
131193 10 4 *	CALLAWAY GOLF CO	COM	
131193 90 4	CALLAWAY GOLF CO	CALL	
131193 95 4	CALLAWAY GOLF CO	PUT	
13123E 50 0 *	CALLIDUS SOFTWARE INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 84

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
13123E 90 0	CALLIDUS SOFTWARE INC	CALL	
13123E 95 0	CALLIDUS SOFTWARE INC	PUT	
13123X 10 2 *	CALLON PETE CO DEL	COM	
13123X 90 2	CALLON PETE CO DEL	CALL	
13123X 95 2	CALLON PETE CO DEL	PUT	
131347 30 4 *	CALPINE CORP	COM NEW	
131347 90 4	CALPINE CORP	CALL	
131347 95 4	CALPINE CORP	PUT	
131476 10 3 *	CALUMET SPECIALTY PRODS PTNR	UT LTD PARTNER	
131476 90 3	CALUMET SPECIALTY PRODS PTNR	CALL	
131476 95 3	CALUMET SPECIALTY PRODS PTNR	PUT	
131745 10 1 *	CAMAC ENERGY INC	COM	
131745 90 1	CAMAC ENERGY INC	CALL	
131745 95 1	CAMAC ENERGY INC	PUT	
13201A 10 7	CAMBIUM LEARNING GRP INC	COM	
132011 10 7 *	CAMBREX CORP	COM	
132011 90 7	CAMBREX CORP	CALL	
132011 95 7	CAMBREX CORP	PUT	
132618 10 9	CAMCO FINL CORP	COM	
133034 10 8	CAMDEN NATL CORP	COM	
133131 10 2 *	CAMDEN PPTY TR	SH BEN INT	
133131 90 2	CAMDEN PPTY TR	CALL	
133131 95 2	CAMDEN PPTY TR	PUT	
13321L 10 8 *	CAMECO CORP	COM	
13321L 90 8	CAMECO CORP	CALL	
13321L 95 8	CAMECO CORP	PUT	
13322V 10 5 *	CAMELOT INFORMATION SYS INC	ADS RP ORD SHS	
13322V 90 5	CAMELOT INFORMATION SYS INC	CALL	
13322V 95 5	CAMELOT INFORMATION SYS INC	PUT	
13342B 10 5 *	CAMERON INTERNATIONAL CORP	COM	
13342B 90 5	CAMERON INTERNATIONAL CORP	CALL	
13342B 95 5	CAMERON INTERNATIONAL CORP	PUT	
134429 10 9 *	CAMPBELL SOUP CO	COM	
134429 90 9	CAMPBELL SOUP CO	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 85

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
134429 95 9	CAMPBELL SOUP CO	PUT	
13466Y 10 5 *	CAMPUS CREST CMNTYS INC	COM	
13466Y 90 5	CAMPUS CREST CMNTYS INC	CALL	
13466Y 95 5	CAMPUS CREST CMNTYS INC	PUT	
136069 10 1 *	CDN IMPERIAL BK OF COMMERCE	COM	
136069 90 1	CDN IMPERIAL BK OF COMMERCE	CALL	
136069 95 1	CDN IMPERIAL BK OF COMMERCE	PUT	
136375 10 2 *	CANADIAN NATL RY CO	COM	
136375 90 2	CANADIAN NATL RY CO	CALL	
136375 95 2	CANADIAN NATL RY CO	PUT	
136385 10 1 *	CANADIAN NAT RES LTD	COM	
136385 90 1	CANADIAN NAT RES LTD	CALL	
136385 95 1	CANADIAN NAT RES LTD	PUT	
13645T 10 0 *	CANADIAN PAC RY LTD	COM	
13645T 90 0	CANADIAN PAC RY LTD	CALL	
13645T 95 0	CANADIAN PAC RY LTD	PUT	
136635 10 9 *	CANADIAN SOLAR INC	COM	
136635 90 9	CANADIAN SOLAR INC	CALL	
136635 95 9	CANADIAN SOLAR INC	PUT	
138006 30 9 *	CANON INC	ADR	
138006 90 9	CANON INC	CALL	
138006 95 9	CANON INC	PUT	
138098 10 8 *	CANTEL MEDICAL CORP	COM	
138098 90 8	CANTEL MEDICAL CORP	CALL	
138098 95 8	CANTEL MEDICAL CORP	PUT	
13811E 10 1	CANTERBURY PARK HOLDING CORP	COM	
139209 10 0	CAPE BANCORP INC	COM	
139594 10 5 *	CAPELLA EDUCATION COMPANY	COM	
139594 90 5	CAPELLA EDUCATION COMPANY	CALL	
139594 95 5	CAPELLA EDUCATION COMPANY	PUT	
139674 10 5	CAPITAL CITY BK GROUP INC	COM	
139793 10 3	CAPITAL BK CORP	COM	
140288 10 1 *	CAPLEASE INC	COM	
140288 90 1	CAPLEASE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 86

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
140288 95 1	CAPLEASE INC	PUT	
14040H 10 5 *	CAPITAL ONE FINL CORP	COM	
14040H 90 5	CAPITAL ONE FINL CORP	CALL	
14040H 95 5	CAPITAL ONE FINL CORP	PUT	
14040H 13 9	CAPITAL ONE FINL CORP	*W EXP 11/14/201	
140475 10 4 *	CAPITAL SR LIVING CORP	COM	
140475 90 4	CAPITAL SR LIVING CORP	CALL	
140475 95 4	CAPITAL SR LIVING CORP	PUT	
140501 10 7	CAPITAL SOUTHWEST CORP	COM	
14052H 50 6 *	CAPITAL TRUST INC MD	CL A NEW	
14052H 90 6	CAPITAL TRUST INC MD	CALL	
14052H 95 6	CAPITAL TRUST INC MD	PUT	
14055X AG 7	CAPITALSOURCE INC	NOTE 7.250% 7/1	DELETED
14055X 10 2 *	CAPITALSOURCE INC	COM	
14055X 90 2	CAPITALSOURCE INC	CALL	
14055X 95 2	CAPITALSOURCE INC	PUT	
14057J 10 1 *	CAPITOL FED FINL INC	COM	
14057J 90 1	CAPITOL FED FINL INC	CALL	
14057J 95 1	CAPITOL FED FINL INC	PUT	
14067D 10 2 *	CAPSTONE TURBINE CORP	COM	
14067D 90 2	CAPSTONE TURBINE CORP	CALL	
14067D 95 2	CAPSTONE TURBINE CORP	PUT	
14067E 20 9	CAPSTEAD MTG CORP	PFD A CV \$1.60	
14067E 30 8	CAPSTEAD MTG CORP	PFD B CV \$1.26	
14067E 50 6 *	CAPSTEAD MTG CORP	COM NO PAR	
14067E 90 6	CAPSTEAD MTG CORP	CALL	
14067E 95 6	CAPSTEAD MTG CORP	PUT	
140781 10 5 *	CARBO CERAMICS INC	COM	
140781 90 5	CARBO CERAMICS INC	CALL	
140781 95 5	CARBO CERAMICS INC	PUT	
141337 10 5 *	CARBONITE INC	COM	
141337 90 5	CARBONITE INC	CALL	
141337 95 5	CARBONITE INC	PUT	
14140U 10 5	CARDERO RES CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 87

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
14141R 10 1 *	CARDICA INC	COM	
14141R 90 1	CARDICA INC	CALL	
14141R 95 1	CARDICA INC	PUT	
14149F 10 9 *	CARDINAL FINL CORP	COM	
14149F 90 9	CARDINAL FINL CORP	CALL	
14149F 95 9	CARDINAL FINL CORP	PUT	
14149Y 10 8 *	CARDINAL HEALTH INC	COM	
14149Y 90 8	CARDINAL HEALTH INC	CALL	
14149Y 95 8	CARDINAL HEALTH INC	PUT	
14159L 10 3 *	CARDIONET INC	COM	
14159L 90 3	CARDIONET INC	CALL	
14159L 95 3	CARDIONET INC	PUT	
14159U 20 2 *	CARDIOME PHARMA CORP	COM NEW	
14159U 90 2	CARDIOME PHARMA CORP	CALL	
14159U 95 2	CARDIOME PHARMA CORP	PUT	
14161H 10 8 *	CARDTRONICS INC	COM	
14161H 90 8	CARDTRONICS INC	CALL	
14161H 95 8	CARDTRONICS INC	PUT	
141619 10 6 *	CARDIOVASCULAR SYS INC DEL	COM	
141619 90 6	CARDIOVASCULAR SYS INC DEL	CALL	
141619 95 6	CARDIOVASCULAR SYS INC DEL	PUT	
141665 10 9 *	CAREER EDUCATION CORP	COM	
141665 90 9	CAREER EDUCATION CORP	CALL	
141665 95 9	CAREER EDUCATION CORP	PUT	
14170T 10 1 *	CAREFUSION CORP	COM	
14170T 90 1	CAREFUSION CORP	CALL	
14170T 95 1	CAREFUSION CORP	PUT	
141916 10 6	CARDIUM THERAPEUTICS INC	COM	
142042 20 9 *	CARIBOU COFFEE INC	COM	
142042 90 9	CARIBOU COFFEE INC	CALL	
142042 95 9	CARIBOU COFFEE INC	PUT	
142339 10 0 *	CARLISLE COS INC	COM	
142339 90 0	CARLISLE COS INC	CALL	
142339 95 0	CARLISLE COS INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 88

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
14309L 10 2 *	CARLYLE GROUP L P	COM UTS LTD PTN	
14309L 90 2	CARLYLE GROUP L P	CALL	
14309L 95 2	CARLYLE GROUP L P	PUT	
143130 10 2 *	CARMAX INC	COM	
143130 90 2	CARMAX INC	CALL	
143130 95 2	CARMAX INC	PUT	
143436 40 0 *	CARMIKE CINEMAS INC	COM	
143436 90 0	CARMIKE CINEMAS INC	CALL	
143436 95 0	CARMIKE CINEMAS INC	PUT	
14365C 10 3 *	CARNIVAL PLC	ADR	
14365C 90 3	CARNIVAL PLC	CALL	
14365C 95 3	CARNIVAL PLC	PUT	
143658 30 0 *	CARNIVAL CORP	PAIRED CTF	
143658 90 0	CARNIVAL CORP	CALL	
143658 95 0	CARNIVAL CORP	PUT	
143785 10 3	CAROLINA BK HLDGS INC GREENS	COM	
143905 10 7	CARRIAGE SVCS INC	COM	
144200 10 2	CAROLINA TR BK LINCOLNTON NC	COM	
144285 10 3 *	CARPENTER TECHNOLOGY CORP	COM	
144285 90 3	CARPENTER TECHNOLOGY CORP	CALL	
144285 95 3	CARPENTER TECHNOLOGY CORP	PUT	
144577 AA 1	CARRIZO OIL & CO INC	NOTE 4.375% 6/0	
144577 10 3 *	CARRIZO OIL & CO INC	COM	
144577 90 3	CARRIZO OIL & CO INC	CALL	
144577 95 3	CARRIZO OIL & CO INC	PUT	
145282 10 9	CARROLLTON BANCORP	COM	
14574X 10 4 *	CARROLS RESTAURANT GROUP INC	COM	
14574X 90 4	CARROLS RESTAURANT GROUP INC	CALL	
14574X 95 4	CARROLS RESTAURANT GROUP INC	PUT	
146229 10 9 *	CARTER INC	COM	
146229 90 9	CARTER INC	CALL	
146229 95 9	CARTER INC	PUT	
146875 60 4	CARVER BANCORP INC	COM NEW	
147154 20 7	CASCADE BANCORP	COM NEW	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 89

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
147195 10 1 *	CASCADE CORP	COM	
147195 90 1	CASCADE CORP	CALL	
147195 95 1	CASCADE CORP	PUT	
147322 10 1	CASCADE MICROTECH INC	COM	
147448 10 4 *	CASELLA WASTE SYS INC	CL A	
147448 90 4	CASELLA WASTE SYS INC	CALL	
147448 95 4	CASELLA WASTE SYS INC	PUT	
147528 10 3 *	CASEYS GEN STORES INC	COM	
147528 90 3	CASEYS GEN STORES INC	CALL	
147528 95 3	CASEYS GEN STORES INC	PUT	
14754D 10 0 *	CASH AMER INTL INC	COM	
14754D 90 0	CASH AMER INTL INC	CALL	
14754D 95 0	CASH AMER INTL INC	PUT	
14756F 10 3	CASH STORE FINL SVCS INC	COM	
14808P 10 9	CASS INFORMATION SYS INC	COM	
148411 10 1 *	CASTLE A M & CO	COM	
148411 90 1	CASTLE A M & CO	CALL	
148411 95 1	CASTLE A M & CO	PUT	
148435 10 0	CASTLE BRANDS INC	COM	
148711 30 2 *	CASUAL MALE RETAIL GRP INC	COM NEW	
148711 90 2	CASUAL MALE RETAIL GRP INC	CALL	
148711 95 2	CASUAL MALE RETAIL GRP INC	PUT	
14888B 10 3 *	CATALYST HEALTH SOLUTIONS IN	COM	DELETED
14888B 90 3	CATALYST HEALTH SOLUTIONS IN	CALL	DELETED
14888B 95 3	CATALYST HEALTH SOLUTIONS IN	PUT	DELETED
14888U 10 1	CATALYST PHARM PARTNERS INC	COM	
148887 10 2 *	CATAMARAN CORP	COM	ADDED
148887 90 2	CATAMARAN CORP	CALL	ADDED
148887 95 2	CATAMARAN CORP	PUT	ADDED
149123 10 1 *	CATERPILLAR INC DEL	COM	
149123 90 1	CATERPILLAR INC DEL	CALL	
149123 95 1	CATERPILLAR INC DEL	PUT	
149150 10 4 *	CATHAY GENERAL BANCORP	COM	
149150 90 4	CATHAY GENERAL BANCORP	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 90

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
149150 95 4	CATHAY GENERAL BANCORP	PUT	
149205 10 6 *	CATO CORP NEW	CL A	
149205 90 6	CATO CORP NEW	CALL	
149205 95 6	CATO CORP NEW	PUT	
149568 10 7	CAVCO INDS INC DEL	COM	
14964U 10 8 *	CAVIUM INC	COM	
14964U 90 8	CAVIUM INC	CALL	
14964U 95 8	CAVIUM INC	PUT	
149847 10 5 *	CBEYOND INC	COM	
149847 90 5	CBEYOND INC	CALL	
149847 95 5	CBEYOND INC	PUT	
150185 10 6 *	CEDAR FAIR L P	DEPOSITRY UNIT	
150185 90 6	CEDAR FAIR L P	CALL	
150185 95 6	CEDAR FAIR L P	PUT	
150602 20 9 *	CEDAR REALTY TRUST INC	COM NEW	
150602 90 9	CEDAR REALTY TRUST INC	CALL	
150602 95 9	CEDAR REALTY TRUST INC	PUT	
150837 40 9	CEL-SCI CORP	COM NEW	
150838 10 0 *	CELADON GROUP INC	COM	
150838 90 0	CELADON GROUP INC	CALL	
150838 95 0	CELADON GROUP INC	PUT	
150870 10 3 *	CELANESE CORP DEL	COM SER A	
150870 90 3	CELANESE CORP DEL	CALL	
150870 95 3	CELANESE CORP DEL	PUT	
150934 60 2 *	CELL THERAPEUTICS INC	COM NO PAR NEW	DELETED
150934 90 2	CELL THERAPEUTICS INC	CALL	DELETED
150934 95 2	CELL THERAPEUTICS INC	PUT	DELETED
150934 88 3 *	CELL THERAPEUTICS INC	COM NPV NEW 2012	ADDED
150934 90 3	CELL THERAPEUTICS INC	CALL	ADDED
150934 95 3	CELL THERAPEUTICS INC	PUT	ADDED
15101Q 10 8 *	CELESTICA INC	SUB VTG SHS	
15101Q 90 8	CELESTICA INC	CALL	
15101Q 95 8	CELESTICA INC	PUT	
151020 10 4 *	CELGENE CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 91

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
151020 90 4	CELGENE CORP	CALL	
151020 95 4	CELGENE CORP	PUT	
151020 11 2	CELGENE CORP	RIGHT 12/31/2030	
15117B 10 3 *	CELLDEX THERAPEUTICS INC NEW	COM	
15117B 90 3	CELLDEX THERAPEUTICS INC NEW	CALL	
15117B 95 3	CELLDEX THERAPEUTICS INC NEW	PUT	
15117N 30 5 *	CELSION CORPORATION	COM NEW	
15117N 90 5	CELSION CORPORATION	CALL	
15117N 95 5	CELSION CORPORATION	PUT	
15126Q 10 9	CEMENTOS PACASMAYO S A A	SPON ADR REP 5	
151290 AV 5	CEMEX SAB DE CV	NOTE 4.875% 3/1	
151290 BB 8	CEMEX SAB DE CV	NOTE 3.250% 3/1	
151290 BC 6	CEMEX SAB DE CV	NOTE 3.750% 3/1	
151290 88 9 *	CEMEX SAB DE CV	SPON ADR NEW	
151290 90 9	CEMEX SAB DE CV	CALL	
151290 95 9	CEMEX SAB DE CV	PUT	
15130J 10 9	CEMPRA INC	COM	
15132H 10 1	CENCOSUD S A	SPONSORED ADS	ADDED
15135B 10 1 *	CENTENE CORP DEL	COM	
15135B 90 1	CENTENE CORP DEL	CALL	
15135B 95 1	CENTENE CORP DEL	PUT	
15135U 10 9 *	CENOVUS ENERGY INC	COM	
15135U 90 9	CENOVUS ENERGY INC	CALL	
15135U 95 9	CENOVUS ENERGY INC	PUT	
151408 10 1	CENTER BANCORP INC	COM	
15189T 10 7 *	CENTERPOINT ENERGY INC	COM	
15189T 90 7	CENTERPOINT ENERGY INC	CALL	
15189T 95 7	CENTERPOINT ENERGY INC	PUT	
15201P 10 9	CENTERSTATE BANKS INC	COM	
15234Q 10 8 *	CENTRAIS ELETRICAS BRASILEIR	SPON ADR PFD B	
15234Q 90 8	CENTRAIS ELETRICAS BRASILEIR	CALL	
15234Q 95 8	CENTRAIS ELETRICAS BRASILEIR	PUT	
15234Q 20 7 *	CENTRAIS ELETRICAS BRASILEIR	SPONSORED ADR	
15234Q 90 7	CENTRAIS ELETRICAS BRASILEIR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 92

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
15234Q 95 7	CENTRAIS ELETRICAS BRASILEIR	PUT	
152418 10 9	CENTRAL BANCORP INC MASS	COM	
153435 AA 0	CENTRAL EUROPEAN DIST CORP	NOTE 3.000% 3/1	
153435 10 2 *	CENTRAL EUROPEAN DIST CORP	COM	
153435 90 2	CENTRAL EUROPEAN DIST CORP	CALL	
153435 95 2	CENTRAL EUROPEAN DIST CORP	PUT	
153436 10 0	CENTRAL EUROPE & RUSSIA FD I	COM	
153443 AH 9	CENTRAL EUROPEAN MEDIA	NOTE 5.000%11/1	
15346Q 20 2	CENTRAL FED CORP	COM NEW	
153501 10 1	CENTRAL FD CDA LTD	CL A	
153527 10 6 *	CENTRAL GARDEN & PET CO	COM	
153527 90 6	CENTRAL GARDEN & PET CO	CALL	
153527 95 6	CENTRAL GARDEN & PET CO	PUT	
153527 20 5 *	CENTRAL GARDEN & PET CO	CL A NON-VTG	
153527 90 5	CENTRAL GARDEN & PET CO	CALL	
153527 95 5	CENTRAL GARDEN & PET CO	PUT	
153546 10 6	CENTRAL GOLDTRUST	TR UNIT	
154760 40 9 *	CENTRAL PAC FINL CORP	COM NEW	
154760 90 9	CENTRAL PAC FINL CORP	CALL	
154760 95 9	CENTRAL PAC FINL CORP	PUT	
155123 10 2	CENTRAL SECS CORP	COM	
155685 10 0	CENTRAL VALLEY CMNTY BANCORP	COM	
155771 10 8	CENTRAL VT PUB SVC CORP	COM	DELETED
156431 10 8 *	CENTURY ALUM CO	COM	
156431 90 8	CENTURY ALUM CO	CALL	
156431 95 8	CENTURY ALUM CO	PUT	
156432 10 6	CENTURY BANCORP INC MASS	CL A NON VTG	
156492 10 0	CENTURY CASINOS INC	COM	
15670R 10 7 *	CEPHEID	COM	
15670R 90 7	CEPHEID	CALL	
15670R 95 7	CEPHEID	PUT	
15670S 10 5 *	CENVEO INC	COM	
15670S 90 5	CENVEO INC	CALL	
15670S 95 5	CENVEO INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 93

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
156700 10 6 *	CENTURYLINK INC	COM	
156700 90 6	CENTURYLINK INC	CALL	
156700 95 6	CENTURYLINK INC	PUT	
156710 AA 3	CERADYNE INC	NOTE 2.875%12/1	
156710 10 5 *	CERADYNE INC	COM	
156710 90 5	CERADYNE INC	CALL	
156710 95 5	CERADYNE INC	PUT	
156732 30 7 *	CEREPLAST INC	COM NEW	
156732 90 7	CEREPLAST INC	CALL	
156732 95 7	CEREPLAST INC	PUT	
156773 10 3	CERES INC	COM	
156782 10 4 *	CERNER CORP	COM	
156782 90 4	CERNER CORP	CALL	
156782 95 4	CERNER CORP	PUT	
157085 10 1 *	CERUS CORP	COM	
157085 90 1	CERUS CORP	CALL	
157085 95 1	CERUS CORP	PUT	
157210 10 5 *	CEVA INC	COM	
157210 90 5	CEVA INC	CALL	
157210 95 5	CEVA INC	PUT	
158520 10 6	CHAMPION INDS INC W VA	COM	DELETED
15911M 10 7 *	CHANGYOU COM LTD	ADS REP CL A	
15911M 90 7	CHANGYOU COM LTD	CALL	
15911M 95 7	CHANGYOU COM LTD	PUT	
15930P 13 1	CHANTICLEER HLDGS INC	*W EXP 06/11/201	ADDED
15930P 40 4	CHANTICLEER HLDGS INC	COM PAR \$.0001 N	ADDED
159765 10 6 *	CHARLES & COLVARD LTD	COM	
159765 90 6	CHARLES & COLVARD LTD	CALL	
159765 95 6	CHARLES & COLVARD LTD	PUT	
159852 AB 8	CHARLES RIVER ASSOCIATES	DCV 2.875% 6/1	
159864 AB 3	CHARLES RIV LABS INTL INC	NOTE 2.250% 6/1	
159864 10 7 *	CHARLES RIV LABS INTL INC	COM	
159864 90 7	CHARLES RIV LABS INTL INC	CALL	
159864 95 7	CHARLES RIV LABS INTL INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 94

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
16112R 10 1	CHARM COMMUNICATIONS INC	ADR SHS CL A	
16115Q AC 4	CHART INDS INC	NOTE 2.000% 8/0	
16115Q 30 8 *	CHART INDS INC	COM PAR \$0.01	
16115Q 90 8	CHART INDS INC	CALL	
16115Q 95 8	CHART INDS INC	PUT	
16117M 30 5 *	CHARTER COMMUNICATIONS INC D	CL A NEW	
16117M 90 5	CHARTER COMMUNICATIONS INC D	CALL	
16117M 95 5	CHARTER COMMUNICATIONS INC D	PUT	
16122M 10 0	CHARTER FINL CORP WEST PT GA	COM	
16150R 10 4	CHASE CORP	COM	
16208T 10 2 *	CHATHAM LODGING TR	COM	
16208T 90 2	CHATHAM LODGING TR	CALL	
16208T 95 2	CHATHAM LODGING TR	PUT	
162825 10 3 *	CHECKPOINT SYS INC	COM	
162825 90 3	CHECKPOINT SYS INC	CALL	
162825 95 3	CHECKPOINT SYS INC	PUT	
163072 10 1 *	CHEESECAKE FACTORY INC	COM	
163072 90 1	CHEESECAKE FACTORY INC	CALL	
163072 95 1	CHEESECAKE FACTORY INC	PUT	
163086 10 1	CHEFS WHSE INC	COM	
163428 10 5 *	CHELSEA THERAPEUTICS INTL LT	COM	
163428 90 5	CHELSEA THERAPEUTICS INTL LT	CALL	
163428 95 5	CHELSEA THERAPEUTICS INTL LT	PUT	
163572 20 9	CHEMBIO DIAGNOSTICS INC	COM NEW	
16359R AC 7	CHEMED CORP NEW	NOTE 1.875% 5/1	
16359R 10 3 *	CHEMED CORP NEW	COM	
16359R 90 3	CHEMED CORP NEW	CALL	
16359R 95 3	CHEMED CORP NEW	PUT	
163731 10 2 *	CHEMICAL FINL CORP	COM	
163731 90 2	CHEMICAL FINL CORP	CALL	
163731 95 2	CHEMICAL FINL CORP	PUT	
16383L 10 6	CHEMOCENTRYX INC	COM	
163893 20 9 *	CHEMTURA CORP	COM NEW	
163893 90 9	CHEMTURA CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 95

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
163893 95 9	CHEMTURA CORP	PUT	
16411Q 10 1 *	CHENIERE ENERGY PARTNERS LP	COM UNIT	
16411Q 90 1	CHENIERE ENERGY PARTNERS LP	CALL	
16411Q 95 1	CHENIERE ENERGY PARTNERS LP	PUT	
16411R AE 9	CHENIERE ENERGY INC	NOTE 2.250% 8/0	DELETED
16411R 20 8 *	CHENIERE ENERGY INC	COM NEW	
16411R 90 8	CHENIERE ENERGY INC	CALL	
16411R 95 8	CHENIERE ENERGY INC	PUT	
16444H 10 2	CHEROKEE INC DEL NEW	COM	
165167 BW 6	CHESAPEAKE ENERGY CORP	NOTE 2.750%11/1	
165167 BZ 9	CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	
165167 CA 3	CHESAPEAKE ENERGY CORP	NOTE 2.500% 5/1	
165167 CB 1	CHESAPEAKE ENERGY CORP	NOTE 2.250%12/1	
165167 10 7 *	CHESAPEAKE ENERGY CORP	COM	
165167 90 7	CHESAPEAKE ENERGY CORP	CALL	
165167 95 7	CHESAPEAKE ENERGY CORP	PUT	
165167 84 2	CHESAPEAKE ENERGY CORP	PFD CONV	
165185 10 9 *	CHESAPEAKE GRANITE WASH TR	COM SH BEN INT	
165185 90 9	CHESAPEAKE GRANITE WASH TR	CALL	
165185 95 9	CHESAPEAKE GRANITE WASH TR	PUT	
16524K 10 8 *	CHESAPEAKE MIDSTREAM PARTNER	UNIT	DELETED
16524K 90 8	CHESAPEAKE MIDSTREAM PARTNER	CALL	DELETED
16524K 95 8	CHESAPEAKE MIDSTREAM PARTNER	PUT	DELETED
165240 10 2 *	CHESAPEAKE LODGING TR	SH BEN INT	
165240 90 2	CHESAPEAKE LODGING TR	CALL	
165240 95 2	CHESAPEAKE LODGING TR	PUT	
165303 10 8	CHESAPEAKE UTILS CORP	COM	
166764 10 0 *	CHEVRON CORP NEW	COM	
166764 90 0	CHEVRON CORP NEW	CALL	
166764 95 0	CHEVRON CORP NEW	PUT	
16677X 10 5	CHEVIOT FINL CORP NEW	COM	
167250 10 9 *	CHICAGO BRIDGE & IRON CO N V	N Y REGISTRY SH	
167250 90 9	CHICAGO BRIDGE & IRON CO N V	CALL	
167250 95 9	CHICAGO BRIDGE & IRON CO N V	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 96

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
168088 10 2	CHICAGO RIVET & MACH CO	COM	
168565 10 9	CHICOPEE BANCORP INC	COM	
168615 10 2 *	CHICOS FAS INC	COM	
168615 90 2	CHICOS FAS INC	CALL	
168615 95 2	CHICOS FAS INC	PUT	
16890T 10 5 *	CHINA NEW BORUN CORP	ADR	
16890T 90 5	CHINA NEW BORUN CORP	CALL	
16890T 95 5	CHINA NEW BORUN CORP	PUT	
16890V 10 0	CHINA KANGHUI HLDGS	SPONSORED ADR	
16890Y 10 4	CHINA BOTANIC PHARMACEUTICAL	COM	
168905 10 7 *	CHILDRENS PL RETAIL STORES I	COM	
168905 90 7	CHILDRENS PL RETAIL STORES I	CALL	
168905 95 7	CHILDRENS PL RETAIL STORES I	PUT	
168913 10 1 *	CHINA RECYCLING ENERGY CORP	COM	
168913 90 1	CHINA RECYCLING ENERGY CORP	CALL	
168913 95 1	CHINA RECYCLING ENERGY CORP	PUT	
16934Q 10 9 *	CHIMERA INVT CORP	COM	
16934Q 90 9	CHIMERA INVT CORP	CALL	
16934Q 95 9	CHIMERA INVT CORP	PUT	
16936C 10 8	CHINA ARMCO METALS INC	COM	
16936J 10 3	CHINA AUTO LOGISTICS INC	COM	
16936R 10 5 *	CHINA AUTOMOTIVE SYS INC	COM	
16936R 90 5	CHINA AUTOMOTIVE SYS INC	CALL	
16936R 95 5	CHINA AUTOMOTIVE SYS INC	PUT	
16936Y 10 0 *	CHINA BAK BATTERY INC	COM	
16936Y 90 0	CHINA BAK BATTERY INC	CALL	
16936Y 95 0	CHINA BAK BATTERY INC	PUT	
169365 10 3	CHINA ADVANCED CONSTR MATLS	COM	
16937R 10 4 *	CHINA EASTN AIRLS LTD	SPON ADR CL H	
16937R 90 4	CHINA EASTN AIRLS LTD	CALL	
16937R 95 4	CHINA EASTN AIRLS LTD	PUT	
169373 10 7 *	CHINA FD INC	COM	
169373 90 7	CHINA FD INC	CALL	
169373 95 7	CHINA FD INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 97

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
169379 10 4 *	CHINA FIN ONLINE CO LTD	SPONSORED ADR	
169379 90 4	CHINA FIN ONLINE CO LTD	CALL	
169379 95 4	CHINA FIN ONLINE CO LTD	PUT	
16938C 10 6	CHINA BIOLOGIC PRODS INC	COM	
16938G 10 7 *	CHINA DIGITAL TV HLDG CO LTD	SPONSORED ADR	
16938G 90 7	CHINA DIGITAL TV HLDG CO LTD	CALL	
16938G 95 7	CHINA DIGITAL TV HLDG CO LTD	PUT	
16939P 10 6 *	CHINA LIFE INS CO LTD	SPON ADR REP H	
16939P 90 6	CHINA LIFE INS CO LTD	CALL	
16939P 95 6	CHINA LIFE INS CO LTD	PUT	
16939V 10 3 *	CHINA HOUSING & LAND DEV INC	COM	
16939V 90 3	CHINA HOUSING & LAND DEV INC	CALL	
16939V 95 3	CHINA HOUSING & LAND DEV INC	PUT	
169409 10 9 *	CHINA SOUTHN AIRLS LTD	SPON ADR CL H	
169409 90 9	CHINA SOUTHN AIRLS LTD	CALL	
169409 95 9	CHINA SOUTHN AIRLS LTD	PUT	
16941G 10 2 *	CHINA NORTH EAST PETE HLDG L	COM	DELETED
16941G 90 2	CHINA NORTH EAST PETE HLDG L	CALL	DELETED
16941G 95 2	CHINA NORTH EAST PETE HLDG L	PUT	DELETED
16941J 10 6 *	CHINA PRECISION STEEL INC	COM	DELETED
16941J 90 6	CHINA PRECISION STEEL INC	CALL	DELETED
16941J 95 6	CHINA PRECISION STEEL INC	PUT	DELETED
16941J 20 5 *	CHINA PRECISION STEEL INC	COM NEW	ADDED
16941J 90 5	CHINA PRECISION STEEL INC	CALL	ADDED
16941J 95 5	CHINA PRECISION STEEL INC	PUT	ADDED
16941M 10 9 *	CHINA MOBILE LIMITED	SPONSORED ADR	
16941M 90 9	CHINA MOBILE LIMITED	CALL	
16941M 95 9	CHINA MOBILE LIMITED	PUT	
16941R 10 8 *	CHINA PETE & CHEM CORP	SPON ADR H SHS	
16941R 90 8	CHINA PETE & CHEM CORP	CALL	
16941R 95 8	CHINA PETE & CHEM CORP	PUT	
16941T 10 4	CHINA PHARMA HLDGS INC	COM	
16942H 10 9 *	CHINA SHEN ZHOU MNG & RES IN	COM	
16942H 90 9	CHINA SHEN ZHOU MNG & RES IN	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 98

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
16942H 95 9	CHINA SHEN ZHOU MNG & RES IN	PUT	
16942P 10 1 *	CHINA GENSHENG MINERALS INC	COM	
16942P 90 1	CHINA GENSHENG MINERALS INC	CALL	
16942P 95 1	CHINA GENSHENG MINERALS INC	PUT	
16942X 30 2 *	CHINA SUNERGY CO LTD	SPONSORED ADR NE	
16942X 90 2	CHINA SUNERGY CO LTD	CALL	
16942X 95 2	CHINA SUNERGY CO LTD	PUT	
169424 10 8 *	CHINA TECHFAITH WIRLS COMM T	SPONSORED ADR	
169424 90 8	CHINA TECHFAITH WIRLS COMM T	CALL	
169424 95 8	CHINA TECHFAITH WIRLS COMM T	PUT	
169426 10 3 *	CHINA TELECOM CORP LTD	SPON ADR H SHS	
169426 90 3	CHINA TELECOM CORP LTD	CALL	
169426 95 3	CHINA TELECOM CORP LTD	PUT	
16943C 10 9 *	CHINA NEPSTAR CHAIN DRUGSTOR	SPONSORED ADR	
16943C 90 9	CHINA NEPSTAR CHAIN DRUGSTOR	CALL	
16943C 95 9	CHINA NEPSTAR CHAIN DRUGSTOR	PUT	
16943R 10 6 *	CHINA MARINE FOOD GROUP LTD	COM	
16943R 90 6	CHINA MARINE FOOD GROUP LTD	CALL	
16943R 95 6	CHINA MARINE FOOD GROUP LTD	PUT	
16943W 10 5 *	CHINA GREEN AGRICULTURE INC	COM	
16943W 90 5	CHINA GREEN AGRICULTURE INC	CALL	
16943W 95 5	CHINA GREEN AGRICULTURE INC	PUT	
16944W 10 4	CHINA DISTANCE ED HLDGS LTD	SPONS ADR	
16945D 20 4	CHINA YIDA HOLDINGS CO	COM NEW	
16945L 10 7	CHINAEDU CORP	SPONS ADR	
16945R 10 4 *	CHINA UNICOM (HONG KONG) LTD	SPONSORED ADR	
16945R 90 4	CHINA UNICOM (HONG KONG) LTD	CALL	
16945R 95 4	CHINA UNICOM (HONG KONG) LTD	PUT	
169453 10 7 *	CHINA TRANSINFO TECHNLY COR	COM	
169453 90 7	CHINA TRANSINFO TECHNLY COR	CALL	
169453 95 7	CHINA TRANSINFO TECHNLY COR	PUT	
16946T 10 9 *	CHINACAST EDU CORP	COM	DELETED
16946T 90 9	CHINACAST EDU CORP	CALL	DELETED
16946T 95 9	CHINACAST EDU CORP	PUT	DELETED

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 99

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
169467 10 7 *	CHINDEX INTERNATIONAL INC	COM	
169467 90 7	CHINDEX INTERNATIONAL INC	CALL	
169467 95 7	CHINDEX INTERNATIONAL INC	PUT	
169476 20 7 *	CHINA VALVES TECHNOLOGY INC	COM NEW	
169476 90 7	CHINA VALVES TECHNOLOGY INC	CALL	
169476 95 7	CHINA VALVES TECHNOLOGY INC	PUT	
16948F 10 7 *	CHINA XD PLASTICS CO LTD	COM	
16948F 90 7	CHINA XD PLASTICS CO LTD	CALL	
16948F 95 7	CHINA XD PLASTICS CO LTD	PUT	
16948W 10 0	CHINA HGS REAL ESTATE INC	COM	
16949A 20 6	CHINA JO-JO DRUGSTORES INC	COM NEW	
16949B 11 3	CHINA NUOKANG BIO-PHARM INC	SPONSORED ADS	
16949D 10 1	CHINA HYDROELECTRIC CORP	SPONSORED ADR	
16949H 10 2	CHINANET ONLINE HLDGS INC	COM	
16949N 10 9 *	CHINA LODGING GROUP LTD	SPONSORED ADR	
16949N 90 9	CHINA LODGING GROUP LTD	CALL	
16949N 95 9	CHINA LODGING GROUP LTD	PUT	
16950L 20 8 *	CHINA INFORMATION TECHNOLOGY	COM NEW	
16950L 90 8	CHINA INFORMATION TECHNOLOGY	CALL	
16950L 95 8	CHINA INFORMATION TECHNOLOGY	PUT	
16950M 10 7	CHINACACHE INTL HLDG LTD	SPON ADR	
16950V 10 7	CHINA SHENGDA PACKAGING GROU	COM	
16950W 10 5	CHINA XINIYA FASHION LTD	SPONSORED ADR	
16951C 10 8 *	CHINA MING YANG WIND PWR GRO	SPONSORED ADR	
16951C 90 8	CHINA MING YANG WIND PWR GRO	CALL	
16951C 95 8	CHINA MING YANG WIND PWR GRO	PUT	
16951E 10 4 *	CHINA ZENIX AUTO INTL LTD	ADS	
16951E 90 4	CHINA ZENIX AUTO INTL LTD	CALL	
16951E 95 4	CHINA ZENIX AUTO INTL LTD	PUT	
169656 10 5 *	CHIPOTLE MEXICAN GRILL INC	COM	
169656 90 5	CHIPOTLE MEXICAN GRILL INC	CALL	
169656 95 5	CHIPOTLE MEXICAN GRILL INC	PUT	
169905 10 6 *	CHOICE HOTELS INTL INC	COM	
169905 90 6	CHOICE HOTELS INTL INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 100

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
169905 95 6	CHOICE HOTELS INTL INC	PUT	
170032 AT 3	CHIQUITA BRANDS INTL INC	NOTE 4.250% 8/1	
170032 80 9 *	CHIQUITA BRANDS INTL INC	COM	
170032 90 9	CHIQUITA BRANDS INTL INC	CALL	
170032 95 9	CHIQUITA BRANDS INTL INC	PUT	
171046 10 5 *	CHRISTOPHER & BANKS CORP	COM	
171046 90 5	CHRISTOPHER & BANKS CORP	CALL	
171046 95 5	CHRISTOPHER & BANKS CORP	PUT	
171117 10 4	CHROMCRAFT REVINGTON INC	COM	
171232 10 1 *	CHUBB CORP	COM	
171232 90 1	CHUBB CORP	CALL	
171232 95 1	CHUBB CORP	PUT	
17133Q 50 2 *	CHUNGHWA TELECOM CO LTD	SPON ADR NEW11	
17133Q 90 2	CHUNGHWA TELECOM CO LTD	CALL	
17133Q 95 2	CHUNGHWA TELECOM CO LTD	PUT	
171340 10 2 *	CHURCH & DWIGHT INC	COM	
171340 90 2	CHURCH & DWIGHT INC	CALL	
171340 95 2	CHURCH & DWIGHT INC	PUT	
171484 10 8 *	CHURCHILL DOWNS INC	COM	
171484 90 8	CHURCHILL DOWNS INC	CALL	
171484 95 8	CHURCHILL DOWNS INC	PUT	
171604 10 1	CHUYS HLDGS INC	COM	ADDED
171605 30 6	CHYRON CORP	COM PAR \$.01	
17163B AB 8	CIBER INC	SDCV 2.875%12/1	
17163B 10 2 *	CIBER INC	COM	
17163B 90 2	CIBER INC	CALL	
17163B 95 2	CIBER INC	PUT	
17163Y 10 2	CIBT EDUCATION GROUP INC	COM	
171779 AB 7	CIENA CORP	NOTE 0.250% 5/0	
171779 AD 3	CIENA CORP	DEBT 0.875% 6/1	
171779 AE 1	CIENA CORP	NOTE 0.875% 6/1	
171779 30 9 *	CIENA CORP	COM NEW	
171779 90 9	CIENA CORP	CALL	
171779 95 9	CIENA CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 101

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
171798 10 1 *	CIMAREX ENERGY CO	COM	
171798 90 1	CIMAREX ENERGY CO	CALL	
171798 95 1	CIMAREX ENERGY CO	PUT	
171871 10 6 *	CINCINNATI BELL INC NEW	COM	
171871 90 6	CINCINNATI BELL INC NEW	CALL	
171871 95 6	CINCINNATI BELL INC NEW	PUT	
171871 40 3	CINCINNATI BELL INC NEW	PFD CV DEP1/20	
172062 10 1 *	CINCINNATI FINL CORP	COM	
172062 90 1	CINCINNATI FINL CORP	CALL	
172062 95 1	CINCINNATI FINL CORP	PUT	
172407 10 8	CINEDIGM DIGITAL CINEMA CORP	COM	
17243V 10 2 *	CINEMARK HOLDINGS INC	COM	
17243V 90 2	CINEMARK HOLDINGS INC	CALL	
17243V 95 2	CINEMARK HOLDINGS INC	PUT	
17273K 10 9 *	CIRCOR INTL INC	COM	
17273K 90 9	CIRCOR INTL INC	CALL	
17273K 95 9	CIRCOR INTL INC	PUT	
17275R 10 2 *	CISCO SYS INC	COM	
17275R 90 2	CISCO SYS INC	CALL	
17275R 95 2	CISCO SYS INC	PUT	
172755 10 0 *	CIRRUS LOGIC INC	COM	
172755 90 0	CIRRUS LOGIC INC	CALL	
172755 95 0	CIRRUS LOGIC INC	PUT	
172908 10 5 *	CINTAS CORP	COM	
172908 90 5	CINTAS CORP	CALL	
172908 95 5	CINTAS CORP	PUT	
172922 10 6	CITIZENS & NORTHN CORP	COM	
172967 22 6	CITIGROUP INC	*W EXP 01/04/201	
172967 23 4	CITIGROUP INC	*W EXP 10/28/201	
172967 41 6	CITIGROUP INC	UNIT 99/99/9999	
172967 42 4 *	CITIGROUP INC	COM NEW	
172967 90 4	CITIGROUP INC	CALL	
172967 95 4	CITIGROUP INC	PUT	
172967 59 8	CITIGROUP INC	DEP SH 1/1000	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 102

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
17306X 10 2 *	CITI TRENDS INC	COM	
17306X 90 2	CITI TRENDS INC	CALL	
17306X 95 2	CITI TRENDS INC	PUT	
17308C KY 1	CITIGROUP FDG INC	MTNF 1.080% 8/3	DELETED
17316G 72 7	CITIGROUP FDG INC	C TRAC ETN0%20	
174420 30 7 *	CITIZENS REPUBLIC BANCORP IN	COM NEW	
174420 90 7	CITIZENS REPUBLIC BANCORP IN	CALL	
174420 95 7	CITIZENS REPUBLIC BANCORP IN	PUT	
17462Q 10 7	CITIZENS FIRST CORP	COM	
174715 10 2	CITIZENS HLDG CO MISS	COM	
174740 10 0 *	CITIZENS INC	CL A	
174740 90 0	CITIZENS INC	CALL	
174740 95 0	CITIZENS INC	PUT	
174903 10 4	CITIZENS CMNTY BANCORP INC M	COM	
176682 10 2	CITIZENS SOUTH BKG CP DEL	COM	
177376 10 0 *	CITRIX SYS INC	COM	
177376 90 0	CITRIX SYS INC	CALL	
177376 95 0	CITRIX SYS INC	PUT	
177835 10 5 *	CITY HLDG CO	COM	
177835 90 5	CITY HLDG CO	CALL	
177835 95 5	CITY HLDG CO	PUT	
178566 10 5 *	CITY NATL CORP	COM	
178566 90 5	CITY NATL CORP	CALL	
178566 95 5	CITY NATL CORP	PUT	
178677 20 9 *	CITY TELECOM H K LTD	SPONSORED ADR	
178677 90 9	CITY TELECOM H K LTD	CALL	
178677 95 9	CITY TELECOM H K LTD	PUT	
179895 10 7 *	CLARCOR INC	COM	
179895 90 7	CLARCOR INC	CALL	
179895 95 7	CLARCOR INC	PUT	
182873 10 9	CLAUDE RES INC	COM	
18383M 10 0 *	CLAYMORE EXCHANGE TRD FD TR	GUGG BRIC ETF	
18383M 90 0	CLAYMORE EXCHANGE TRD FD TR	CALL	
18383M 95 0	CLAYMORE EXCHANGE TRD FD TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 103

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
18383M 20 9 *	CLAYMORE EXCHANGE	TRD FD TR GUGG INSDR SENT	
18383M 90 9	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 9	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383M 30 8 *	CLAYMORE EXCHANGE	TRD FD TR WILSHIRE MCRO CP	
18383M 90 8	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 8	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383M 38 1	CLAYMORE EXCHANGE	TRD FD TR GUG BLT2018 HY	
18383M 39 9	CLAYMORE EXCHANGE	TRD FD TR GUG BLT2017 HY	
18383M 41 5	CLAYMORE EXCHANGE	TRD FD TR GUG BLT2016 HY	
18383M 42 3	CLAYMORE EXCHANGE	TRD FD TR GUGG BULL 2015	
18383M 43 1	CLAYMORE EXCHANGE	TRD FD TR GUGG BULL 2014	
18383M 44 9	CLAYMORE EXCHANGE	TRD FD TR GUGG BULL 2013	
18383M 45 6	CLAYMORE EXCHANGE	TRD FD TR GUGG BULL 2012	
18383M 47 2	CLAYMORE EXCHANGE	TRD FD TR WLSHR US REIT	
18383M 48 0	CLAYMORE EXCHANGE	TRD FD TR WLSHRE4500 ETF	
18383M 49 8	CLAYMORE EXCHANGE	TRD FD TR WLSHRE5000 ETF	
18383M 50 6 *	CLAYMORE EXCHANGE	TRD FD TR GUG MULTI ASSET	
18383M 90 6	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 6	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383M 51 4	CLAYMORE EXCHANGE	TRD FD TR GUG BULL2020 E	
18383M 52 2	CLAYMORE EXCHANGE	TRD FD TR GUG BULL2019 E	
18383M 53 0	CLAYMORE EXCHANGE	TRD FD TR GUG BULL2018 E	
18383M 54 8	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2017	
18383M 55 5	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2016	
18383M 56 3	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2015	
18383M 57 1	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2014	
18383M 58 9	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2013	
18383M 59 7	CLAYMORE EXCHANGE	TRD FD TR GUGG CRP BD 2012	
18383M 60 5 *	CLAYMORE EXCHANGE	TRD FD TR GUGG SPINOFF ETF	
18383M 90 5	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 5	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383M 61 3 *	CLAYMORE EXCHANGE	TRD FD TR GUG RAYM JAMES S	
18383M 90 3	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 3	CLAYMORE EXCHANGE	TRD FD TR PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 104

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
18383M 65 4	CLAYMORE EXCHANGE	TRD FD TR GUGG ENH SHT DUR	
18383M 66 2	CLAYMORE EXCHANGE	TRD FD TR GUGG ENH CRE BN	
18383M 72 0	CLAYMORE EXCHANGE	TRD FD TR GUG MIDCAP CORE	
18383M 86 0	CLAYMORE EXCHANGE	TRD FD TR GUG S&PG DIV OPP	
18383M 87 8 *	CLAYMORE EXCHANGE	TRD FD TR GUGGEN DEFN EQTY	
18383M 90 8	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383M 95 8	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 13 5 *	CLAYMORE EXCHANGE	TRD FD TR GUGG CHN TECH	
18383Q 90 5	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 5	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 50 7 *	CLAYMORE EXCHANGE	TRD FD TR GUGG S&P GBL WTR	
18383Q 90 7	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 7	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 60 6	CLAYMORE EXCHANGE	TRD FD TR GUGG CA ENRG INC	
18383Q 73 9 *	CLAYMORE EXCHANGE	TRD FD TR GUGGENHEIM SOLAR	
18383Q 90 9	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 9	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 74 7	CLAYMORE EXCHANGE	TRD FD TR GUGGN CHIN ETF	
18383Q 78 8	CLAYMORE EXCHANGE	TRD FD TR GUG ABC HI DIV	
18383Q 79 6 *	CLAYMORE EXCHANGE	TRD FD TR GUGG SHIPPNG ETF	
18383Q 90 6	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 6	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 80 4	CLAYMORE EXCHANGE	TRD FD TR GUG INTL MLT ASS	
18383Q 81 2 *	CLAYMORE EXCHANGE	TRD FD TR GUGG AIRLINE ETF	
18383Q 90 2	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 2	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 83 8 *	CLAYMORE EXCHANGE	TRD FD TR GUGG FRNTR MKT	
18383Q 90 8	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 8	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 85 3 *	CLAYMORE EXCHANGE	TRD FD TR GUGG CHN SML CAP	
18383Q 90 3	CLAYMORE EXCHANGE	TRD FD TR CALL	
18383Q 95 3	CLAYMORE EXCHANGE	TRD FD TR PUT	
18383Q 86 1 *	CLAYMORE EXCHANGE	TRD FD TR GUGG CHN RL EST	
18383Q 90 1	CLAYMORE EXCHANGE	TRD FD TR CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 105

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
18383Q 95 1	CLAYMORE EXCHANGE TRD FD TR	PUT	
18383Q 87 9	CLAYMORE EXCHANGE TRD FD TR	GUGG TIMBER ETF	
18385P 10 1 *	CLAYMORE EXCHANGE-TRD FD TR	GUGG CHINA ALLCP	
18385P 90 1	CLAYMORE EXCHANGE-TRD FD TR	CALL	
18385P 95 1	CLAYMORE EXCHANGE-TRD FD TR	PUT	
18449C 40 1	CLEAN DIESEL TECHNOLOGIES IN	COM PAR \$.01	
184496 10 7 *	CLEAN HARBORS INC	COM	
184496 90 7	CLEAN HARBORS INC	CALL	
184496 95 7	CLEAN HARBORS INC	PUT	
184499 10 1 *	CLEAN ENERGY FUELS CORP	COM	
184499 90 1	CLEAN ENERGY FUELS CORP	CALL	
184499 95 1	CLEAN ENERGY FUELS CORP	PUT	
18451C 10 9 *	CLEAR CHANNEL OUTDOOR HLDGS	CL A	
18451C 90 9	CLEAR CHANNEL OUTDOOR HLDGS	CALL	
18451C 95 9	CLEAR CHANNEL OUTDOOR HLDGS	PUT	
18451N 20 4	CLEANTECH SOLUTIONS INTL INC	COM NEW	
18469P 10 0	CLEARBRIDGE ENERGY MLP OPP F	COM	
18469Q 10 8	CLEARBRIDGE ENERGY MLP TR FD	COM	ADDED
184692 10 1	CLEARBRIDGE ENERGY MLP FD IN	COM	
18482P 10 3	CLEARFIELD INC	COM	
185060 10 0	CLEARONE COMMUNICATIONS INC	COM	
185064 10 2	CLEARSIGN COMBUSTION CORP	COM	
18538Q 10 5 *	CLEARWIRE CORP NEW	CL A	
18538Q 90 5	CLEARWIRE CORP NEW	CALL	
18538Q 95 5	CLEARWIRE CORP NEW	PUT	
18538R 10 3 *	CLEARWATER PAPER CORP	COM	
18538R 90 3	CLEARWATER PAPER CORP	CALL	
18538R 95 3	CLEARWATER PAPER CORP	PUT	
185860 10 3 *	CLEVELAND BIOLABS INC	COM	
185860 90 3	CLEVELAND BIOLABS INC	CALL	
185860 95 3	CLEVELAND BIOLABS INC	PUT	
18683K 10 1 *	CLIFFS NATURAL RESOURCES INC	COM	
18683K 90 1	CLIFFS NATURAL RESOURCES INC	CALL	
18683K 95 1	CLIFFS NATURAL RESOURCES INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 106

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
18712Q 10 3	CLIFTON SVGS BANCORP INC	COM	
189054 10 9 *	CLOROX CO DEL	COM	
189054 90 9	CLOROX CO DEL	CALL	
189054 95 9	CLOROX CO DEL	PUT	
18911Q 10 2 *	CLOUD PEAK ENERGY INC	COM	
18911Q 90 2	CLOUD PEAK ENERGY INC	CALL	
18911Q 95 2	CLOUD PEAK ENERGY INC	PUT	
18913Y 10 3	CLOUGH GLOBAL ALLOCATION FUN	COM SHS BEN IN	
18914C 10 0	CLOUGH GLOBAL EQUITY FD	COM	
18914E 10 6	CLOUGH GLOBAL OPPORTUNITIES	SH BEN INT	
189464 10 0	CLOVIS ONCOLOGY INC	COM	
189754 10 4 *	COACH INC	COM	
189754 90 4	COACH INC	CALL	
189754 95 4	COACH INC	PUT	
18976M 10 3 *	CNINSURE INC	SPONSORED ADR	
18976M 90 3	CNINSURE INC	CALL	
18976M 95 3	CNINSURE INC	PUT	
190345 10 8	COAST DISTR SYS	COM	
19075F 10 6 *	COBALT INTL ENERGY INC	COM	
19075F 90 6	COBALT INTL ENERGY INC	CALL	
19075F 95 6	COBALT INTL ENERGY INC	PUT	
190897 10 8 *	COBIZ FINANCIAL INC	COM	
190897 90 8	COBIZ FINANCIAL INC	CALL	
190897 95 8	COBIZ FINANCIAL INC	PUT	
191042 10 0	COBRA ELECTRS CORP	COM	
191098 10 2	COCA COLA BOTTLING CO CONS	COM	
1912EP 10 4	COCA COLA HELLENIC BTTLG CO	SPONSORED ADR	
191216 10 0 *	COCA COLA CO	COM	
191216 90 0	COCA COLA CO	CALL	
191216 95 0	COCA COLA CO	PUT	
19122T 10 9 *	COCA COLA ENTERPRISES INC NE	COM	
19122T 90 9	COCA COLA ENTERPRISES INC NE	CALL	
19122T 95 9	COCA COLA ENTERPRISES INC NE	PUT	
191241 10 8 *	COCA COLA FEMSA S A B DE C V	SPON ADR REP L	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 107

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
191241 90 8	COCA COLA FEMSA S A B DE C V	CALL	
191241 95 8	COCA COLA FEMSA S A B DE C V	PUT	
192005 10 6 *	CODEXIS INC	COM	
192005 90 6	CODEXIS INC	CALL	
192005 95 6	CODEXIS INC	PUT	
192025 10 4	CODORUS VY BANCORP INC	COM	
192108 AR 9	COEUR D ALENE MINES CORP IDA	NOTE 3.250% 3/1	
192108 50 4 *	COEUR D ALENE MINES CORP IDA	COM NEW	
192108 90 4	COEUR D ALENE MINES CORP IDA	CALL	
192108 95 4	COEUR D ALENE MINES CORP IDA	PUT	
192176 10 5	COFFEE HLDGS INC	COM	
19239V AB 0	COGENT COMM GROUP INC	NOTE 1.000% 6/1	
19239V 30 2 *	COGENT COMM GROUP INC	COM NEW	
19239V 90 2	COGENT COMM GROUP INC	CALL	
19239V 95 2	COGENT COMM GROUP INC	PUT	
192422 10 3 *	COGNEX CORP	COM	
192422 90 3	COGNEX CORP	CALL	
192422 95 3	COGNEX CORP	PUT	
192446 10 2 *	COGNIZANT TECHNOLOGY SOLUTIO	CL A	
192446 90 2	COGNIZANT TECHNOLOGY SOLUTIO	CALL	
192446 95 2	COGNIZANT TECHNOLOGY SOLUTIO	PUT	
19247A 10 0 *	COHEN & STEERS INC	COM	
19247A 90 0	COHEN & STEERS INC	CALL	
19247A 95 0	COHEN & STEERS INC	PUT	
19247L 10 6	COHEN & STEERS QUALITY RLTY	COM	
19247R 10 3	COHEN & STEERS TOTAL RETURN	COM	
19247X 10 0	COHEN & STEERS REIT & PFD IN	COM	
192479 10 3 *	COHERENT INC	COM	
192479 90 3	COHERENT INC	CALL	
192479 95 3	COHERENT INC	PUT	
19248A 10 9	COHEN & STEERS INFRASTRUCTUR	COM	
19248C 10 5	COHEN & STEERS LTD DUR PFD I	COM	ADDED
19248G 10 6	COHEN & STEERS DIV MJRS FDIN	COM	
19248M 10 3	COHEN & STEERS GLOBAL INC BL	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 108

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
19248P 10 6	COHEN & STEERS CLOSED END OP	COM	
19248Y 10 7	COHEN & STEERS SLT PFD INCM	COM	
192576 10 6 *	COHU INC	COM	
192576 90 6	COHU INC	CALL	
192576 95 6	COHU INC	PUT	
19259P AF 9	COINSTAR INC	NOTE 4.000% 9/0	
19259P 30 0 *	COINSTAR INC	COM	
19259P 90 0	COINSTAR INC	CALL	
19259P 95 0	COINSTAR INC	PUT	
193068 10 3 *	COLDWATER CREEK INC	COM	
193068 90 3	COLDWATER CREEK INC	CALL	
193068 95 3	COLDWATER CREEK INC	PUT	
193294 10 5 *	COLE KENNETH PRODTNS INC	CL A	
193294 90 5	COLE KENNETH PRODTNS INC	CALL	
193294 95 5	COLE KENNETH PRODTNS INC	PUT	
193459 30 2 *	COLEMAN CABLE INC	COM	
193459 90 2	COLEMAN CABLE INC	CALL	
193459 95 2	COLEMAN CABLE INC	PUT	
194014 10 6 *	COLFAX CORP	COM	
194014 90 6	COLFAX CORP	CALL	
194014 95 6	COLFAX CORP	PUT	
194162 10 3 *	COLGATE PALMOLIVE CO	COM	
194162 90 3	COLGATE PALMOLIVE CO	CALL	
194162 95 3	COLGATE PALMOLIVE CO	PUT	
19421R 20 0	COLLECTORS UNIVERSE INC	COM NEW	
19421W 10 0 *	COLLECTIVE BRANDS INC	COM	
19421W 90 0	COLLECTIVE BRANDS INC	CALL	
19421W 95 0	COLLECTIVE BRANDS INC	PUT	
19566B 10 1	COLONIAL FINL SVCS INC	COM	
195872 10 6 *	COLONIAL PPTYS TR	COM SH BEN INT	
195872 90 6	COLONIAL PPTYS TR	CALL	
195872 95 6	COLONIAL PPTYS TR	PUT	
19623P 10 1	COLONY BANKCORP INC	COM	
19624R 10 6 *	COLONY FINL INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 109

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
19624R 90 6	COLONY FINL INC	CALL	
19624R 95 6	COLONY FINL INC	PUT	
197236 10 2 *	COLUMBIA BKG SYS INC	COM	
197236 90 2	COLUMBIA BKG SYS INC	CALL	
197236 95 2	COLUMBIA BKG SYS INC	PUT	
19761R 10 9	COLUMBIA ETF TR	COLUMBIA CON LRG	
19761R 30 7	COLUMBIA ETF TR	GRWTH EQTY ST	
19761R 40 6	COLUMBIA ETF TR	LARGE-CAP GRW	
19761R 70 3	COLUMBIA ETF TR	INTERMED MUN	
19761R 80 2	COLUMBIA ETF TR	CORE BD STRAT	
197779 10 1 *	COLUMBIA LABS INC	COM	
197779 90 1	COLUMBIA LABS INC	CALL	
197779 95 1	COLUMBIA LABS INC	PUT	
19842X 10 9	COLUMBIA SELIGM PREM TECH GR	COM	
198516 10 6 *	COLUMBIA SPORTSWEAR CO	COM	
198516 90 6	COLUMBIA SPORTSWEAR CO	CALL	
198516 95 6	COLUMBIA SPORTSWEAR CO	PUT	
199333 10 5 *	COLUMBUS MCKINNON CORP N Y	COM	
199333 90 5	COLUMBUS MCKINNON CORP N Y	CALL	
199333 95 5	COLUMBUS MCKINNON CORP N Y	PUT	
199908 10 4 *	COMFORT SYS USA INC	COM	
199908 90 4	COMFORT SYS USA INC	CALL	
199908 95 4	COMFORT SYS USA INC	PUT	
20009T 10 5	COMBIMATRIX CORPORATION	COM	
20009T 11 3	COMBIMATRIX CORPORATION	*W EXP 05/01/201	
20030N 10 1 *	COMCAST CORP NEW	CL A	
20030N 90 1	COMCAST CORP NEW	CALL	
20030N 95 1	COMCAST CORP NEW	PUT	
20030N 20 0 *	COMCAST CORP NEW	CL A SPL	
20030N 90 0	COMCAST CORP NEW	CALL	
20030N 95 0	COMCAST CORP NEW	PUT	
200300 50 7	COMCAST HOLDINGS CORP	ZONES CV2% PCS	
200340 10 7 *	COMERICA INC	COM	
200340 90 7	COMERICA INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 110

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
200340 95 7	COMERICA INC	PUT	
200340 11 5	COMERICA INC	*W EXP 11/14/201	
20050L 10 0	COMMAND SEC CORP	COM	
200525 10 3 *	COMMERCE BANCSHARES INC	COM	
200525 90 3	COMMERCE BANCSHARES INC	CALL	
200525 95 3	COMMERCE BANCSHARES INC	PUT	
201723 10 3 *	COMMERCIAL METALS CO	COM	
201723 90 3	COMMERCIAL METALS CO	CALL	
201723 95 3	COMMERCIAL METALS CO	PUT	
202217 10 5	COMMERICAL NATL FINL CORP PA	COM	DELETED
202608 10 5 *	COMMERCIAL VEH GROUP INC	COM	
202608 90 5	COMMERCIAL VEH GROUP INC	CALL	
202608 95 5	COMMERCIAL VEH GROUP INC	PUT	
203233 10 1 *	COMMONWEALTH REIT	COM SH BEN INT	
203233 90 1	COMMONWEALTH REIT	CALL	
203233 95 1	COMMONWEALTH REIT	PUT	
203233 40 8	COMMONWEALTH REIT	6.50% PFD CUM CO	
203233 60 6	COMMONWEALTH REIT	CV PFD-E 7.25%	
203599 10 5	COMMUNITY BK SHS IND INC	COM	
203607 10 6 *	COMMUNITY BK SYS INC	COM	
203607 90 6	COMMUNITY BK SYS INC	CALL	
203607 95 6	COMMUNITY BK SYS INC	PUT	
203612 10 6	COMMUNITY BANKERS TR CORP	COM	
20365L 10 0	COMMUNITY FINL CORP VA	COM	
203668 10 8 *	COMMUNITY HEALTH SYS INC NEW	COM	
203668 90 8	COMMUNITY HEALTH SYS INC NEW	CALL	
203668 95 8	COMMUNITY HEALTH SYS INC NEW	PUT	
203900 10 5	COMMUNICATIONS SYS INC	COM	
204018 10 5	COMMUNITY PARTNERS BANCORP	COM	
204149 10 8	COMMUNITY TR BANCORP INC	COM	
204157 10 1	COMMUNITY WEST BANCSHARES	COM	
204166 10 2 *	COMMVAULT SYSTEMS INC	COM	
204166 90 2	COMMVAULT SYSTEMS INC	CALL	
204166 95 2	COMMVAULT SYSTEMS INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 111

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
204386 10 6 *	CGG VERITAS	SPONSORED ADR	
204386 90 6	CGG VERITAS	CALL	
204386 95 6	CGG VERITAS	PUT	
20440T 20 1 *	COMPANHIA BRASILEIRA DE DIST	SPN ADR PFD CL A	
20440T 90 1	COMPANHIA BRASILEIRA DE DIST	CALL	
20440T 95 1	COMPANHIA BRASILEIRA DE DIST	PUT	
20440W 10 5 *	COMPANHIA SIDERURGICA NACION	SPONSORED ADR	
20440W 90 5	COMPANHIA SIDERURGICA NACION	CALL	
20440W 95 5	COMPANHIA SIDERURGICA NACION	PUT	
204409 60 1 *	COMPANHIA ENERGETICA DE MINA	SP ADR N-V PFD	
204409 90 1	COMPANHIA ENERGETICA DE MINA	CALL	
204409 95 1	COMPANHIA ENERGETICA DE MINA	PUT	
204409 88 2	COMPANHIA ENERGETICA DE MINA	SPONSORED ADR	
20441A 10 2 *	COMPANHIA DE SANEAMENTO BASI	SPONSORED ADR	
20441A 90 2	COMPANHIA DE SANEAMENTO BASI	CALL	
20441A 95 2	COMPANHIA DE SANEAMENTO BASI	PUT	
20441B 40 7 *	COMPANHIA PARANAENSE ENERG C	SPON ADR PFD	
20441B 90 7	COMPANHIA PARANAENSE ENERG C	CALL	
20441B 95 7	COMPANHIA PARANAENSE ENERG C	PUT	
20441W 10 4	COMPANHIA DE BEBIDAS DAS AME	SPONSORED ADR	
20441W 20 3 *	COMPANHIA DE BEBIDAS DAS AME	SPON ADR PFD	
20441W 90 3	COMPANHIA DE BEBIDAS DAS AME	CALL	
20441W 95 3	COMPANHIA DE BEBIDAS DAS AME	PUT	
204429 10 4	COMPANIA CERVECERIAS UNIDAS	SPONSORED ADR	
204448 10 4 *	COMPANIA DE MINAS BUENAVENTU	SPONSORED ADR	
204448 90 4	COMPANIA DE MINAS BUENAVENTU	CALL	
204448 95 4	COMPANIA DE MINAS BUENAVENTU	PUT	
20451N 10 1 *	COMPASS MINERALS INTL INC	COM	
20451N 90 1	COMPASS MINERALS INTL INC	CALL	
20451N 95 1	COMPASS MINERALS INTL INC	PUT	
20451Q 10 4 *	COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	
20451Q 90 4	COMPASS DIVERSIFIED HOLDINGS	CALL	
20451Q 95 4	COMPASS DIVERSIFIED HOLDINGS	PUT	
20454K 10 4 *	COMPLETE GENOMICS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 112

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
20454K 90 4	COMPLETE GENOMICS INC	CALL	
20454K 95 4	COMPLETE GENOMICS INC	PUT	
20467A 10 1	COMPRESSCO PARTNERS L P	COM UNIT	
20478N AB 6	COMPUCREDIT HLDGS CORP	NOTE 3.625% 5/3	
20478N AD 2	COMPUCREDIT HLDGS CORP	NOTE 5.875%11/3	
20478T 10 7 *	COMPUCREDIT HLDGS CORP	COM	
20478T 90 7	COMPUCREDIT HLDGS CORP	CALL	
20478T 95 7	COMPUCREDIT HLDGS CORP	PUT	
205306 10 3 *	COMPUTER PROGRAMS & SYS INC	COM	
205306 90 3	COMPUTER PROGRAMS & SYS INC	CALL	
205306 95 3	COMPUTER PROGRAMS & SYS INC	PUT	
205363 10 4 *	COMPUTER SCIENCES CORP	COM	
205363 90 4	COMPUTER SCIENCES CORP	CALL	
205363 95 4	COMPUTER SCIENCES CORP	PUT	
205477 10 2 *	COMPUTER TASK GROUP INC	COM	
205477 90 2	COMPUTER TASK GROUP INC	CALL	
205477 95 2	COMPUTER TASK GROUP INC	PUT	
20563P 10 1	COMPX INTERNATIONAL INC	CL A	
205638 10 9 *	COMPUWARE CORP	COM	
205638 90 9	COMPUWARE CORP	CALL	
205638 95 9	COMPUWARE CORP	PUT	
20564W 10 5 *	COMSCORE INC	COM	
20564W 90 5	COMSCORE INC	CALL	
20564W 95 5	COMSCORE INC	PUT	
205684 10 3 *	COMSTOCK HLDG COS INC	CL A	
205684 90 3	COMSTOCK HLDG COS INC	CALL	
205684 95 3	COMSTOCK HLDG COS INC	PUT	
205750 10 2 *	COMSTOCK MNG INC	COM	
205750 90 2	COMSTOCK MNG INC	CALL	
205750 95 2	COMSTOCK MNG INC	PUT	
205768 20 3 *	COMSTOCK RES INC	COM NEW	
205768 90 3	COMSTOCK RES INC	CALL	
205768 95 3	COMSTOCK RES INC	PUT	
205826 AF 7	COMTECH TELECOMMUNICATIONS C	NOTE 3.000% 5/0	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 113

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
205826 20 9 *	COMTECH TELECOMMUNICATIONS C	COM NEW	
205826 90 9	COMTECH TELECOMMUNICATIONS C	CALL	
205826 95 9	COMTECH TELECOMMUNICATIONS C	PUT	
205862 AL 9	COMVERSE TECHNOLOGY INC	DEBT 5/1	ADDED
205862 AM 7	COMVERSE TECHNOLOGY INC	DEBT 5/1	ADDED
205862 40 2 *	COMVERSE TECHNOLOGY INC	COM PAR \$0.10	
205862 90 2	COMVERSE TECHNOLOGY INC	CALL	
205862 95 2	COMVERSE TECHNOLOGY INC	PUT	
205887 10 2 *	CONAGRA FOODS INC	COM	
205887 90 2	CONAGRA FOODS INC	CALL	
205887 95 2	CONAGRA FOODS INC	PUT	
205944 10 1 *	CON-WAY INC	COM	
205944 90 1	CON-WAY INC	CALL	
205944 95 1	CON-WAY INC	PUT	
206016 10 7 *	CONCEPTUS INC	COM	
206016 90 7	CONCEPTUS INC	CALL	
206016 95 7	CONCEPTUS INC	PUT	
20605P 10 1 *	CONCHO RES INC	COM	
20605P 90 1	CONCHO RES INC	CALL	
20605P 95 1	CONCHO RES INC	PUT	
206277 10 5 *	CONCORD MED SVCS HLDGS LTD	SPONSORED ADR	
206277 90 5	CONCORD MED SVCS HLDGS LTD	CALL	
206277 95 5	CONCORD MED SVCS HLDGS LTD	PUT	
206708 10 9 *	CONCUR TECHNOLOGIES INC	COM	
206708 90 9	CONCUR TECHNOLOGIES INC	CALL	
206708 95 9	CONCUR TECHNOLOGIES INC	PUT	
206710 40 2	CONCURRENT COMPUTER CORP NEW	COM PAR \$.01	
20741M 10 3	CONMED HEALTHCARE MGMT INC	COM	DELETED
207410 AD 3	CONMED CORP	NOTE 2.500%11/1	
207410 10 1 *	CONMED CORP	COM	
207410 90 1	CONMED CORP	CALL	
207410 95 1	CONMED CORP	PUT	
207797 10 1	CONNECTICUT WTR SVC INC	COM	
208242 10 7 *	CONNIS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 114

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
208242 90 7	CONNS INC	CALL	
208242 95 7	CONNS INC	PUT	
20825C 10 4 *	CONOCOPHILLIPS	COM	
20825C 90 4	CONOCOPHILLIPS	CALL	
20825C 95 4	CONOCOPHILLIPS	PUT	
20854P 10 9 *	CONSOL ENERGY INC	COM	
20854P 90 9	CONSOL ENERGY INC	CALL	
20854P 95 9	CONSOL ENERGY INC	PUT	
209034 10 7 *	CONSOLIDATED COMM HLDGS INC	COM	
209034 90 7	CONSOLIDATED COMM HLDGS INC	CALL	
209034 95 7	CONSOLIDATED COMM HLDGS INC	PUT	
209115 10 4 *	CONSOLIDATED EDISON INC	COM	
209115 90 4	CONSOLIDATED EDISON INC	CALL	
209115 95 4	CONSOLIDATED EDISON INC	PUT	
209341 10 6 *	CONSOLIDATED GRAPHICS INC	COM	
209341 90 6	CONSOLIDATED GRAPHICS INC	CALL	
209341 95 6	CONSOLIDATED GRAPHICS INC	PUT	
210226 10 6	CONSOLIDATED TOMOKA LD CO	COM	
210313 10 2 *	CONSTANT CONTACT INC	COM	
210313 90 2	CONSTANT CONTACT INC	CALL	
210313 95 2	CONSTANT CONTACT INC	PUT	
21036P 10 8 *	CONSTELLATION BRANDS INC	CL A	
21036P 90 8	CONSTELLATION BRANDS INC	CALL	
21036P 95 8	CONSTELLATION BRANDS INC	PUT	
21036P 20 7 *	CONSTELLATION BRANDS INC	CL B	
21036P 90 7	CONSTELLATION BRANDS INC	CALL	
21036P 95 7	CONSTELLATION BRANDS INC	PUT	
21038E 10 1 *	CONSTELLATION ENERGY PRTNR L	COM UNIT LLC B	
21038E 90 1	CONSTELLATION ENERGY PRTNR L	CALL	
21038E 95 1	CONSTELLATION ENERGY PRTNR L	PUT	
210502 10 0 *	CONSUMER PORTFOLIO SVCS INC	COM	
210502 90 0	CONSUMER PORTFOLIO SVCS INC	CALL	
210502 95 0	CONSUMER PORTFOLIO SVCS INC	PUT	
21075N 20 4 *	CONTANGO OIL & GAS COMPANY	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 115

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
21075N 90 4	CONTANGO OIL & GAS COMPANY	CALL	
21075N 95 4	CONTANGO OIL & GAS COMPANY	PUT	
210795 PU 8	CONTINENTAL AIRLS INC	NOTE 4.500% 1/1	
211615 30 7	CONTINENTAL MATLS CORP	COM PAR \$0.25	
212015 10 1 *	CONTINENTAL RESOURCES INC	COM	
212015 90 1	CONTINENTAL RESOURCES INC	CALL	
212015 95 1	CONTINENTAL RESOURCES INC	PUT	
212485 AE 6	CONVERGYS CORP	SDCV 5.750% 9/1	
212485 10 6 *	CONVERGYS CORP	COM	
212485 90 6	CONVERGYS CORP	CALL	
212485 95 6	CONVERGYS CORP	PUT	
216648 40 2 *	COOPER COS INC	COM NEW	
216648 90 2	COOPER COS INC	CALL	
216648 95 2	COOPER COS INC	PUT	
216831 10 7 *	COOPER TIRE & RUBR CO	COM	
216831 90 7	COOPER TIRE & RUBR CO	CALL	
216831 95 7	COOPER TIRE & RUBR CO	PUT	
217202 10 0 *	COPANO ENERGY L L C	COM UNITS	
217202 90 0	COPANO ENERGY L L C	CALL	
217202 95 0	COPANO ENERGY L L C	PUT	
217204 10 6 *	COPART INC	COM	
217204 90 6	COPART INC	CALL	
217204 95 6	COPART INC	PUT	
218352 10 2 *	CORCEPT THERAPEUTICS INC	COM	
218352 90 2	CORCEPT THERAPEUTICS INC	CALL	
218352 95 2	CORCEPT THERAPEUTICS INC	PUT	
218681 10 4 *	CORE MARK HOLDING CO INC	COM	
218681 90 4	CORE MARK HOLDING CO INC	CALL	
218681 95 4	CORE MARK HOLDING CO INC	PUT	
218683 10 0	CORE MOLDING TECHNOLOGIES IN	COM	
21870Q 10 5 *	CORESITE RLTY CORP	COM	
21870Q 90 5	CORESITE RLTY CORP	CALL	
21870Q 95 5	CORESITE RLTY CORP	PUT	
21871D 10 3 *	CORELOGIC INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 116

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
21871D 90 3	CORELOGIC INC	CALL	
21871D 95 3	CORELOGIC INC	PUT	
218868 10 7 *	CORINTHIAN COLLEGES INC	COM	
218868 90 7	CORINTHIAN COLLEGES INC	CALL	
218868 95 7	CORINTHIAN COLLEGES INC	PUT	
21900C 10 0	CORMEDIX INC	COM	
21900C 11 8	CORMEDIX INC	*W EXP 03/24/201	
21924B 20 3	CORNERSTONE STRATEGIC VALUE	COM NEW	
21924P 10 3 *	CORNERSTONE THERAPEUTICS INC	COM	
21924P 90 3	CORNERSTONE THERAPEUTICS INC	CALL	
21924P 95 3	CORNERSTONE THERAPEUTICS INC	PUT	
21924U 20 1	CORNERSTONE TOTAL RTRN FD IN	COM NEW	
21925C 10 1	CORNERSTONE PROGRESSIVE RTN	COM	
21925Y 10 3 *	CORNERSTONE ONDEMAND INC	COM	
21925Y 90 3	CORNERSTONE ONDEMAND INC	CALL	
21925Y 95 3	CORNERSTONE ONDEMAND INC	PUT	
219350 10 5 *	CORNING INC	COM	
219350 90 5	CORNING INC	CALL	
219350 95 5	CORNING INC	PUT	
21976U 10 9 *	CORONADO BIOSCIENCES INC	COM	
21976U 90 9	CORONADO BIOSCIENCES INC	CALL	
21976U 95 9	CORONADO BIOSCIENCES INC	PUT	
21987A 20 9	CORPBANCA	SPONSORED ADR	
21988R 10 2 *	CORPORATE EXECUTIVE BRD CO	COM	
21988R 90 2	CORPORATE EXECUTIVE BRD CO	CALL	
21988R 95 2	CORPORATE EXECUTIVE BRD CO	PUT	
22002T 10 8 *	CORPORATE OFFICE PPTYS TR	SH BEN INT	
22002T 90 8	CORPORATE OFFICE PPTYS TR	CALL	
22002T 95 8	CORPORATE OFFICE PPTYS TR	PUT	
22025Y 40 7 *	CORRECTIONS CORP AMER NEW	COM NEW	
22025Y 90 7	CORRECTIONS CORP AMER NEW	CALL	
22025Y 95 7	CORRECTIONS CORP AMER NEW	PUT	
221006 10 9	CORVEL CORP	COM	
22122P 10 1 *	COSI INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 117

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
22122P 90 1	COSI INC	CALL	
22122P 95 1	COSI INC	PUT	
221485 10 5 *	COST PLUS INC CALIF	COM	DELETED
221485 90 5	COST PLUS INC CALIF	CALL	DELETED
221485 95 5	COST PLUS INC CALIF	PUT	DELETED
22160K 10 5 *	COSTCO WHSL CORP NEW	COM	
22160K 90 5	COSTCO WHSL CORP NEW	CALL	
22160K 95 5	COSTCO WHSL CORP NEW	PUT	
22160N 10 9 *	COSTAR GROUP INC	COM	
22160N 90 9	COSTAR GROUP INC	CALL	
22160N 95 9	COSTAR GROUP INC	PUT	
22160Q AC 6	COSTCO COMPANIES INC	NOTE 8/1	
22163N 10 6 *	COTT CORP QUE	COM	
22163N 90 6	COTT CORP QUE	CALL	
22163N 95 6	COTT CORP QUE	PUT	
22228P 20 3	COUNTERPATH CORP	COM NEW	ADDED
22238M 10 9	COUNTRY STYLE COOKING RESTAU	SPONSORED ADR	
222660 10 2 *	COURIER CORP	COM	
222660 90 2	COURIER CORP	CALL	
222660 95 2	COURIER CORP	PUT	
222795 10 6 *	COUSINS PPTYS INC	COM	
222795 90 6	COUSINS PPTYS INC	CALL	
222795 95 6	COUSINS PPTYS INC	PUT	
222816 10 0 *	COVANCE INC	COM	
222816 90 0	COVANCE INC	CALL	
222816 95 0	COVANCE INC	PUT	
22282E AC 6	COVANTA HLDG CORP	NOTE 3.250% 6/0	
22282E 10 2 *	COVANTA HLDG CORP	COM	
22282E 90 2	COVANTA HLDG CORP	CALL	
22282E 95 2	COVANTA HLDG CORP	PUT	
22284P 10 5	COVENANT TRANSN GROUP INC	CL A	
222862 10 4 *	COVENTRY HEALTH CARE INC	COM	
222862 90 4	COVENTRY HEALTH CARE INC	CALL	
222862 95 4	COVENTRY HEALTH CARE INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 118

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
222892 10 1	COVER-ALL TECHNOLOGIES INC	COM	
223622 10 1 *	COWEN GROUP INC NEW	CL A	
223622 90 1	COWEN GROUP INC NEW	CALL	
223622 95 1	COWEN GROUP INC NEW	PUT	
22410J 10 6 *	CRACKER BARREL OLD CTRY STOR	COM	
22410J 90 6	CRACKER BARREL OLD CTRY STOR	CALL	
22410J 95 6	CRACKER BARREL OLD CTRY STOR	PUT	
224122 10 1 *	CRAFT BREW ALLIANCE INC	COM	
224122 90 1	CRAFT BREW ALLIANCE INC	CALL	
224122 95 1	CRAFT BREW ALLIANCE INC	PUT	
224399 10 5 *	CRANE CO	COM	
224399 90 5	CRANE CO	CALL	
224399 95 5	CRANE CO	PUT	
224633 10 7	CRAWFORD & CO	CL B	
224633 20 6	CRAWFORD & CO	CL A	
224916 10 6	CREDIT SUISSE ASSET MGMT INC	COM	
225223 30 4 *	CRAY INC	COM NEW	
225223 90 4	CRAY INC	CALL	
225223 95 4	CRAY INC	PUT	
225310 10 1	CREDIT ACCEP CORP MICH	COM	
225401 10 8 *	CREDIT SUISSE GROUP	SPONSORED ADR	
225401 90 8	CREDIT SUISSE GROUP	CALL	
225401 95 8	CREDIT SUISSE GROUP	PUT	
22542D 40 7	CREDIT SUISSE NASSAU BRH	GLB WARM ETN23	
22542D 52 2	CREDIT SUISSE NASSAU BRH	VS 2XINV COPPR	
22542D 53 0	CREDIT SUISSE NASSAU BRH	VS 3XLNGNATGAS	
22542D 54 8	CREDIT SUISSE NASSAU BRH	VS 3XINV CRUDE	
22542D 55 5	CREDIT SUISSE NASSAU BRH	VS 3X INV BREN	
22542D 56 3	CREDIT SUISSE NASSAU BRH	ETN LKD 32	
22542D 57 1	CREDIT SUISSE NASSAU BRH	ETN LKD 32	
22542D 58 9	CREDIT SUISSE NASSAU BRH	VS 3XLNGNATGAS	
22542D 59 7	CREDIT SUISSE NASSAU BRH	VS 3XLNG BRENT	
22542D 61 3	CREDIT SUISSE NASSAU BRH	2X INVERS PALL	
22542D 62 1	CREDIT SUISSE NASSAU BRH	2X LONG PALLAD	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 119

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
22542D 63 9	CREDIT SUISSE NASSAU BRH	2X INVER PLATI	
22542D 64 7	CREDIT SUISSE NASSAU BRH	2X LONG PLATIN	
22542D 65 4	CREDIT SUISSE NASSAU BRH	3X INVERS SILV	
22542D 66 2	CREDIT SUISSE NASSAU BRH	3X LONG SILVER	
22542D 67 0	CREDIT SUISSE NASSAU BRH	3X INVERS GOLD	
22542D 68 8	CREDIT SUISSE NASSAU BRH	3X LONG GOLD	
22542D 75 3	CREDIT SUISSE NASSAU BRH	EXCH NT LKD 31	
22542D 76 1	CREDIT SUISSE NASSAU BRH	VIX SHT TRM FT	
22542D 77 9	CREDIT SUISSE NASSAU BRH	VIX MD TRM FUT	
22542D 78 7	CREDIT SUISSE NASSAU BRH	VIX MID TERM	
22542D 79 5	CREDIT SUISSE NASSAU BRH	INVRV VIX STERM	
22542D 81 1 *	CREDIT SUISSE NASSAU BRH	VIX SHORT TERM	
22542D 90 1	CREDIT SUISSE NASSAU BRH	CALL	
22542D 95 1	CREDIT SUISSE NASSAU BRH	PUT	
22542D 82 9	CREDIT SUISSE NASSAU BRH	INVRV VIX MDTERM	
22542D 84 5	CREDIT SUISSE NASSAU BRH	ETN IDX-LKD 20	
22542D 85 2 *	CREDIT SUISSE NASSAU BRH	ETN LKD 30 MLP	
22542D 90 2	CREDIT SUISSE NASSAU BRH	CALL	
22542D 95 2	CREDIT SUISSE NASSAU BRH	PUT	
22542D 87 8	CREDIT SUISSE NASSAU BRH	EXCH NT LKD 20	
225439 20 7	CREDO PETE CORP	COM PAR \$0.10	
22544F 10 3	CREDIT SUISSE HIGH YLD BND F	SH BEN INT	
225447 10 1 *	CREE INC	COM	
225447 90 1	CREE INC	CALL	
225447 95 1	CREE INC	PUT	
225743 10 3	CRESCENT FINL BANCSHARES INC	COM	
226372 10 0 *	CRESTWOOD MIDSTREAM PRTNERS	COM UNITS REPSTG	
226372 90 0	CRESTWOOD MIDSTREAM PRTNERS	CALL	
226372 95 0	CRESTWOOD MIDSTREAM PRTNERS	PUT	
226406 10 6	CRESUD S A C I F Y A	SPONSORED ADR	
226552 10 7 *	CREXENDO INC	COM	
226552 90 7	CREXENDO INC	CALL	
226552 95 7	CREXENDO INC	PUT	
226553 10 5 *	CREXUS INVT CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 120

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
226553 90 5	CREXUS INVT CORP	CALL	
226553 95 5	CREXUS INVT CORP	PUT	
22662K 20 7 *	CRIMSON EXPLORATION INC	COM NEW	
22662K 90 7	CRIMSON EXPLORATION INC	CALL	
22662K 95 7	CRIMSON EXPLORATION INC	PUT	
227046 10 9 *	CROCS INC	COM	
227046 90 9	CROCS INC	CALL	
227046 95 9	CROCS INC	PUT	
227478 10 4	CROSS A T CO	CL A	
227483 10 4 *	CROSS CTRY HEALTHCARE INC	COM	
227483 90 4	CROSS CTRY HEALTHCARE INC	CALL	
227483 95 4	CROSS CTRY HEALTHCARE INC	PUT	
22757R 10 9	CROSS TIMBERS RTY TR	TR UNIT	
22765D 20 9	CROSSROADS SYS INC	COM NEW	
22765F 10 5	CROSSHAIR ENERGY CORP	COM	
22765U 10 2 *	CROSSTEX ENERGY L P	COM	
22765U 90 2	CROSSTEX ENERGY L P	CALL	
22765U 95 2	CROSSTEX ENERGY L P	PUT	
22765Y 10 4 *	CROSSTEX ENERGY INC	COM	
22765Y 90 4	CROSSTEX ENERGY INC	CALL	
22765Y 95 4	CROSSTEX ENERGY INC	PUT	
228227 10 4 *	CROWN CASTLE INTL CORP	COM	
228227 90 4	CROWN CASTLE INTL CORP	CALL	
228227 95 4	CROWN CASTLE INTL CORP	PUT	
228309 10 0	CROWN CRAFTS INC	COM	
228368 10 6 *	CROWN HOLDINGS INC	COM	
228368 90 6	CROWN HOLDINGS INC	CALL	
228368 95 6	CROWN HOLDINGS INC	PUT	
228411 10 4	CROWN MEDIA HLDGS INC	CL A	
228803 10 2	CRUMBS BAKE SHOP INC	COM	
228803 11 0	CRUMBS BAKE SHOP INC	*W EXP 05/05/201	
228803 20 1	CRUMBS BAKE SHOP INC	UNIT 05/19/2015W	
228903 10 0 *	CRYOLIFE INC	COM	
228903 90 0	CRYOLIFE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 121

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
228903 95 0	CRYOLIFE INC	PUT	
22940F 10 3	CRYSTAL ROCK HLDGS INC	COM	
22943F 10 0 *	CTRIP COM INTL LTD	AMERICAN DEP SHS	
22943F 90 0	CTRIP COM INTL LTD	CALL	
22943F 95 0	CTRIP COM INTL LTD	PUT	
22945C 10 5	CTPARTNERS EXECUTIVE SEARCH	COM	
229663 10 9 *	CUBESMART	COM	
229663 90 9	CUBESMART	CALL	
229663 95 9	CUBESMART	PUT	
229669 10 6 *	CUBIC CORP	COM	
229669 90 6	CUBIC CORP	CALL	
229669 95 6	CUBIC CORP	PUT	
229675 10 3	CUBIC ENERGY INC	COM	
229678 AC 1	CUBIST PHARMACEUTICALS INC	NOTE 2.250% 6/1	
229678 AD 9	CUBIST PHARMACEUTICALS INC	NOTE 2.500%11/0	
229678 10 7 *	CUBIST PHARMACEUTICALS INC	COM	
229678 90 7	CUBIST PHARMACEUTICALS INC	CALL	
229678 95 7	CUBIST PHARMACEUTICALS INC	PUT	
229899 10 9 *	CULLEN FROST BANKERS INC	COM	
229899 90 9	CULLEN FROST BANKERS INC	CALL	
229899 95 9	CULLEN FROST BANKERS INC	PUT	
230215 10 5 *	CULP INC	COM	
230215 90 5	CULP INC	CALL	
230215 95 5	CULP INC	PUT	
230770 10 9 *	CUMBERLAND PHARMACEUTICALS I	COM	
230770 90 9	CUMBERLAND PHARMACEUTICALS I	CALL	
230770 95 9	CUMBERLAND PHARMACEUTICALS I	PUT	
231021 10 6 *	CUMMINS INC	COM	
231021 90 6	CUMMINS INC	CALL	
231021 95 6	CUMMINS INC	PUT	
231082 10 8 *	CUMULUS MEDIA INC	CL A	
231082 90 8	CUMULUS MEDIA INC	CALL	
231082 95 8	CUMULUS MEDIA INC	PUT	
231269 10 1 *	CURIS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 122

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
231269 90 1	CURIS INC	CALL	
231269 95 1	CURIS INC	PUT	
23129R 10 8 *	CURRENCYSHARES SWEDISH KRONA	SWEDISH KRONA	
23129R 90 8	CURRENCYSHARES SWEDISH KRONA	CALL	
23129R 95 8	CURRENCYSHARES SWEDISH KRONA	PUT	
23129S 10 6 *	CURRENCYSHS BRIT POUND STER	BRIT POUND STE	
23129S 90 6	CURRENCYSHS BRIT POUND STER	CALL	
23129S 95 6	CURRENCYSHS BRIT POUND STER	PUT	
23129U 10 1 *	CURRENCYSHARES AUSTRALIAN DL	AUSTRALIAN DOL	
23129U 90 1	CURRENCYSHARES AUSTRALIAN DL	CALL	
23129U 95 1	CURRENCYSHARES AUSTRALIAN DL	PUT	
23129V 10 9 *	CURRENCYSHARES SWISS FRANC T	SWISS FRANC SH	
23129V 90 9	CURRENCYSHARES SWISS FRANC T	CALL	
23129V 95 9	CURRENCYSHARES SWISS FRANC T	PUT	
23129X 10 5 *	CURRENCYSHARES CDN DLR TR	CDN DOLLAR SHS	
23129X 90 5	CURRENCYSHARES CDN DLR TR	CALL	
23129X 95 5	CURRENCYSHARES CDN DLR TR	PUT	
23130A 10 2 *	CURRENCYSHS JAPANESE YEN TR	JAPANESE YEN	
23130A 90 2	CURRENCYSHS JAPANESE YEN TR	CALL	
23130A 95 2	CURRENCYSHS JAPANESE YEN TR	PUT	
23130C 10 8 *	CURRENCYSHARES EURO TR	EURO SHS	
23130C 90 8	CURRENCYSHARES EURO TR	CALL	
23130C 95 8	CURRENCYSHARES EURO TR	PUT	
23131C 10 7	CURRENCYSHARES CHINESE RENMI	CHIN RENMINBI	
231561 10 1 *	CURTISS WRIGHT CORP	COM	
231561 90 1	CURTISS WRIGHT CORP	CALL	
231561 95 1	CURTISS WRIGHT CORP	PUT	
231631 10 2	CUSHING MLP TOTAL RETURN FD	COM SHS	
23164R 10 4	CUSHING RTY & INCOME FD	COM SH BEN INT	
232109 10 8 *	CUTERA INC	COM	
232109 90 8	CUTERA INC	CALL	
232109 95 8	CUTERA INC	PUT	
232229 10 4	CUTWATER SELECT INCOME FD	COM	
232437 30 1	CYANOTECH CORP	COM PAR \$0.02	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 123

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
23251P AB 8	CYBERONICS INC	NOTE 3.000% 9/2	DELETED
23251P 10 2 *	CYBERONICS INC	COM	
23251P 90 2	CYBERONICS INC	CALL	
23251P 95 2	CYBERONICS INC	PUT	
232517 10 2	CYBEROPTICS CORP	COM	
23252E 10 6	CYBEX INTL INC	COM	
23254L 10 8	CYCLACEL PHARMACEUTICALS INC	COM	DELETED
23254L 20 7	CYCLACEL PHARMACEUTICALS INC	PFD CONV EX 6%	
23254L 30 6	CYCLACEL PHARMACEUTICALS INC	COM NEW	ADDED
232572 10 7 *	CYMER INC	COM	
232572 90 7	CYMER INC	CALL	
232572 95 7	CYMER INC	PUT	
232577 20 5 *	CYNOSURE INC	CL A	
232577 90 5	CYNOSURE INC	CALL	
232577 95 5	CYNOSURE INC	PUT	
232806 10 9 *	CYPRESS SEMICONDUCTOR CORP	COM	
232806 90 9	CYPRESS SEMICONDUCTOR CORP	CALL	
232806 95 9	CYPRESS SEMICONDUCTOR CORP	PUT	
23282W 10 0 *	CYTOKINETICS INC	COM	
23282W 90 0	CYTOKINETICS INC	CALL	
23282W 95 0	CYTOKINETICS INC	PUT	
232820 10 0 *	CYTEC INDS INC	COM	
232820 90 0	CYTEC INDS INC	CALL	
232820 95 0	CYTEC INDS INC	PUT	
232828 50 9 *	CYTRX CORP	COM PAR \$.001	
232828 90 9	CYTRX CORP	CALL	
232828 95 9	CYTRX CORP	PUT	
23283K 10 5 *	CYTORI THERAPEUTICS INC	COM	
23283K 90 5	CYTORI THERAPEUTICS INC	CALL	
23283K 95 5	CYTORI THERAPEUTICS INC	PUT	
23283K 11 3	CYTORI THERAPEUTICS INC	*W EXP 09/13/201	
233051 10 1	DBX ETF TR	EM CURR HDG EQ	
233051 20 0	DBX ETF TR	EAFE CURR HDG	
233051 30 9	DBX ETF TR	BRAZIL CUR HDG	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 124

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
233051 40 8	DBX ETF TR	CDA CURR HDGEQ	
233051 50 7	DBX ETF TR	JAPAN CURR HDG	
233052 10 9	DB-X FUNDS	DB-X 2010 TARGET	
233052 20 8	DB-X FUNDS	DB-X 2020 TARGET	
233052 30 7	DB-X FUNDS	DB-X 2030 TARGET	
233052 40 6	DB-X FUNDS	DB-X 2040 TARGET	
233052 50 5	DB-X FUNDS	DB-X INDEPENDENC	
23311P 10 0 *	DCP MIDSTREAM PARTNERS LP	COM UT LTD PTN	
23311P 90 0	DCP MIDSTREAM PARTNERS LP	CALL	
23311P 95 0	DCP MIDSTREAM PARTNERS LP	PUT	
233153 10 5 *	DCT INDUSTRIAL TRUST INC	COM	
233153 90 5	DCT INDUSTRIAL TRUST INC	CALL	
233153 95 5	DCT INDUSTRIAL TRUST INC	PUT	
23317H 10 2 *	DDR CORP	COM	
23317H 90 2	DDR CORP	CALL	
23317H 95 2	DDR CORP	PUT	
23323G 10 6	DGSE COMPANIES INC	COM	
233237 10 6	DNB FINL CORP	COM	
23324T 10 7 *	DFC GLOBAL CORP	COM	
23324T 90 7	DFC GLOBAL CORP	CALL	
23324T 95 7	DFC GLOBAL CORP	PUT	
23325P 10 4	DNP SELECT INCOME FD	COM	
23325P 11 2	DNP SELECT INCOME FD	RIGHT 99/99/9999	ADDED
23331A BB 4	D R HORTON INC	NOTE 2.000% 5/1	
23331A 10 9 *	D R HORTON INC	COM	
23331A 90 9	D R HORTON INC	CALL	
23331A 95 9	D R HORTON INC	PUT	
23332B 10 6 *	DSP GROUP INC	COM	
23332B 90 6	DSP GROUP INC	CALL	
23332B 95 6	DSP GROUP INC	PUT	
233326 AE 7	DST SYS INC DEL	DBCV	8/1
233326 10 7 *	DST SYS INC DEL	COM	
233326 90 7	DST SYS INC DEL	CALL	
233326 95 7	DST SYS INC DEL	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 125

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
233331 10 7 *	DTE ENERGY CO	COM	
233331 90 7	DTE ENERGY CO	CALL	
233331 95 7	DTE ENERGY CO	PUT	
23334J 10 7	DTF TAX-FREE INCOME INC	COM	
23334L 10 2 *	DSW INC	CL A	
23334L 90 2	DSW INC	CALL	
23334L 95 2	DSW INC	PUT	
23335C 10 1 *	DTS INC	COM	
23335C 90 1	DTS INC	CALL	
23335C 95 1	DTS INC	PUT	
23335Q 10 0	DLH HLDGS CORP	COM	ADDED
23337C 20 8	DWS HIGH INCOME TR	SHS NEW	
233377 40 7 *	DXP ENTERPRISES INC NEW	COM NEW	
233377 90 7	DXP ENTERPRISES INC NEW	CALL	
233377 95 7	DXP ENTERPRISES INC NEW	PUT	
23338L 10 8	DWS MULTI MKT INCOME TR	SHS	
23338M 10 6	DWS MUN INCOME TR	COM	
23338N 10 4	DWS STRATEGIC INCOME TR	SHS	
23338T 10 1	DWS STRATEGIC MUN INCOME TR	COM	
23338W 10 4	DWS GLOBAL HIGH INCOME FD	COM	
23339M 20 4	DWS HIGH INCOME OPPORT FD IN	COM NEW	
233720 10 1	DAEGIS INC	COM	
233912 10 4	DAILY JOURNAL CORP	COM	
234264 10 9 *	DAKTRONICS INC	COM	
234264 90 9	DAKTRONICS INC	CALL	
234264 95 9	DAKTRONICS INC	PUT	
235825 20 5 *	DANA HLDG CORP	COM	
235825 90 5	DANA HLDG CORP	CALL	
235825 95 5	DANA HLDG CORP	PUT	
235851 AE 2	DANAHER CORP DEL	DEBT	1/2
235851 AF 9	DANAHER CORP DEL	NOTE	1/2
235851 10 2 *	DANAHER CORP DEL	COM	
235851 90 2	DANAHER CORP DEL	CALL	
235851 95 2	DANAHER CORP DEL	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 126

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
23703P 20 5	DARA BIOSCIENCES INC	COM NEW	
23703Q 10 4 *	DAQO NEW ENERGY CORP	SPONSORED ADR	
23703Q 90 4	DAQO NEW ENERGY CORP	CALL	
23703Q 95 4	DAQO NEW ENERGY CORP	PUT	
237194 10 5 *	DARDEN RESTAURANTS INC	COM	
237194 90 5	DARDEN RESTAURANTS INC	CALL	
237194 95 5	DARDEN RESTAURANTS INC	PUT	
237266 10 1 *	DARLING INTL INC	COM	
237266 90 1	DARLING INTL INC	CALL	
237266 95 1	DARLING INTL INC	PUT	
237690 10 2 *	DATA I O CORP	COM	
237690 90 2	DATA I O CORP	CALL	
237690 95 2	DATA I O CORP	PUT	
237917 20 8	DATAWATCH CORP	COM NEW	
237934 10 4 *	DATALINK CORP	COM	
237934 90 4	DATALINK CORP	CALL	
237934 95 4	DATALINK CORP	PUT	
238108 20 3	DATARAM CORP	COM PAR \$1	
23918K 10 8 *	DAVITA INC	COM	
23918K 90 8	DAVITA INC	CALL	
23918K 95 8	DAVITA INC	PUT	
239359 10 2 *	DAWSON GEOPHYSICAL CO	COM	
239359 90 2	DAWSON GEOPHYSICAL CO	CALL	
239359 95 2	DAWSON GEOPHYSICAL CO	PUT	
239467 10 3	DAXOR CORP	COM	
23962Q 40 7	DAYSTAR TECHNOLOGIES INC	COM PAR \$0.01	
242309 10 2 *	DEALERTRACK HLDGS INC	COM	
242309 90 2	DEALERTRACK HLDGS INC	CALL	
242309 95 2	DEALERTRACK HLDGS INC	PUT	
242370 10 4 *	DEAN FOODS CO NEW	COM	
242370 90 4	DEAN FOODS CO NEW	CALL	
242370 95 4	DEAN FOODS CO NEW	PUT	
243537 10 7 *	DECKERS OUTDOOR CORP	COM	
243537 90 7	DECKERS OUTDOOR CORP	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 127

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
243537 95 7	DECKERS OUTDOOR CORP	PUT	
24379J 20 0 *	DEER CONSUMER PRODS INC	COM NEW	
24379J 90 0	DEER CONSUMER PRODS INC	CALL	
24379J 95 0	DEER CONSUMER PRODS INC	PUT	
244199 10 5 *	DEERE & CO	COM	
244199 90 5	DEERE & CO	CALL	
244199 95 5	DEERE & CO	PUT	
24486R 10 3	DEJOUR ENERGY INC	COM	
245077 10 2	DEL FRISCOS RESTAURANT GROUP	COM	ADDED
245915 10 3	DELAWARE INVTS DIV & INCOME	COM	
246060 10 7	DELAWARE ENHANCED GBL DIV &	COM	
24610T 10 8	DELAWARE INVT NAT MUNI INC F	SH BEN INT	
24610V 10 3	DELAWARE INV MN MUN INC FD I	COM	
246101 10 9	DELAWARE INV CO MUN INC FD I	COM	
24661P 10 4 *	DEL CATH SYS INC	COM	
24661P 90 4	DEL CATH SYS INC	CALL	
24661P 95 4	DEL CATH SYS INC	PUT	
246647 10 1 *	DELEK US HLDGS INC	COM	
246647 90 1	DELEK US HLDGS INC	CALL	
246647 95 1	DELEK US HLDGS INC	PUT	
246911 10 1 *	DELIA'S INC NEW	COM	
246911 90 1	DELIA'S INC NEW	CALL	
246911 95 1	DELIA'S INC NEW	PUT	
24702R 10 1 *	DELL INC	COM	
24702R 90 1	DELL INC	CALL	
24702R 95 1	DELL INC	PUT	
247361 70 2 *	DELTA AIR LINES INC DEL	COM NEW	
247361 90 2	DELTA AIR LINES INC DEL	CALL	
247361 95 2	DELTA AIR LINES INC DEL	PUT	
247368 10 3	DELTA APPAREL INC	COM	
247748 10 6	DELTA NAT GAS INC	COM	
24784L 10 5	DELTEK INC	COM	
247850 10 0 *	DELTIC TIMBER CORP	COM	
247850 90 0	DELTIC TIMBER CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 128

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
247850 95 0	DELTIC TIMBER CORP	PUT	
247916 20 8 *	DENBURY RES INC	COM NEW	
247916 90 8	DENBURY RES INC	CALL	
247916 95 8	DENBURY RES INC	PUT	
248019 10 1 *	DELUXE CORP	COM	
248019 90 1	DELUXE CORP	CALL	
248019 95 1	DELUXE CORP	PUT	
24802N 10 9 *	DEMAND MEDIA INC	COM	
24802N 90 9	DEMAND MEDIA INC	CALL	
24802N 95 9	DEMAND MEDIA INC	PUT	
24802Y 10 5	DEMANDWARE INC	COM	
24823A 10 2	DENALI FD INC	COM	
24823Q AB 3	DENDREON CORP	NOTE 4.750% 6/1	
24823Q AC 1	DENDREON CORP	NOTE 2.875% 1/1	
24823Q 10 7 *	DENDREON CORP	COM	
24823Q 90 7	DENDREON CORP	CALL	
24823Q 95 7	DENDREON CORP	PUT	
248356 10 7 *	DENISON MINES CORP	COM	
248356 90 7	DENISON MINES CORP	CALL	
248356 95 7	DENISON MINES CORP	PUT	
24869P 10 4 *	DENNYS CORP	COM	
24869P 90 4	DENNYS CORP	CALL	
24869P 95 4	DENNYS CORP	PUT	
249030 10 7 *	DENTSPLY INTL INC NEW	COM	
249030 90 7	DENTSPLY INTL INC NEW	CALL	
249030 95 7	DENTSPLY INTL INC NEW	PUT	
249827 50 2	DERMA SCIENCES INC	COM PAR \$.01	
249906 10 8 *	DESCARTES SYS GROUP INC	COM	
249906 90 8	DESCARTES SYS GROUP INC	CALL	
249906 95 8	DESCARTES SYS GROUP INC	PUT	
249908 10 4 *	DEPOMED INC	COM	
249908 90 4	DEPOMED INC	CALL	
249908 95 4	DEPOMED INC	PUT	
25030W 10 0 *	DESARROLLADORA HOMEX S A DE	SPONSORED ADR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 129

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25030W 90 0	DESARROLLADORA HOMEX S A DE	CALL	
25030W 95 0	DESARROLLADORA HOMEX S A DE	PUT	
250639 10 1	DESWELL INDS INC	COM	
25065D 10 0 *	DESTINATION MATERNITY CORP	COM	
25065D 90 0	DESTINATION MATERNITY CORP	CALL	
25065D 95 0	DESTINATION MATERNITY CORP	PUT	
25153Q 65 8	DEUTSCHE BK AG LONDON	ETN DJ HY 2022	
25153Q 70 8	DEUTSCHE BK AG LONDON	ELE MORN TTL22	
25154H 45 9	DEUTSCHE BK AG LDN BRH	PS CMDT LG ETN	
25154H 46 7	DEUTSCHE BK AG LDN BRH	PS CMDTY SH ETN	
25154H 47 5	DEUTSCHE BK AG LDN BRH	PS CMDT DL ETN	
25154H 48 3	DEUTSCHE BK AG LDN BRH	PS CMDT DS ETN	
25154H 53 3	DEUTSCHE BK AG LDN BRH	PS AGRI LG ETN	
25154H 54 1	DEUTSCHE BK AG LDN BRH	PSHS AGRI SHR38	
25154H 55 8	DEUTSCHE BK AG LDN BRH	PS AGRI DL ETN	
25154H 56 6	DEUTSCHE BK AG LDN BRH	PS AGRI DS ETN	
25154H 73 1	DEUTSCHE BK AG LDN BRH	PS GOLD SH ETN	
25154H 74 9	DEUTSCHE BK AG LDN BRH	PS GOLD DL ETN	
25154H 75 6 *	DEUTSCHE BK AG LDN BRH	PS GOLD DS ETN	
25154H 90 6	DEUTSCHE BK AG LDN BRH	CALL	
25154H 95 6	DEUTSCHE BK AG LDN BRH	PUT	
25154K 80 9	DEUTSCHE BK AG LONDON BRH	PS CRD OIL ETN	
25154K 82 5	DEUTSCHE BK AG LONDON BRH	MTLS LNG ETN38	
25154K 83 3	DEUTSCHE BK AG LONDON BRH	MTL SHRT ETN38	
25154K 84 1	DEUTSCHE BK AG LONDON BRH	MTLS DBL ETN38	
25154K 85 8	DEUTSCHE BK AG LONDON BRH	PS MTL DDL ETN	
25154K 86 6	DEUTSCHE BK AG LONDON BRH	PS CR OIL LG ETN	
25154K 87 4	DEUTSCHE BK AG LONDON BRH	PS CR OIL SH ETN	
25154N 52 2	DEUTSCHE BK AG LONDON BRH	DB 3X LONG UST	
25154N 53 0	DEUTSCHE BK AG LONDON BRH	DB 3X SHRT UST	
25154P 17 0	DEUTSCHE BK AG LONDON BRH	INV JAP GOV BD	
25154P 18 8	DEUTSCHE BK AG LONDON BRH	3X INV JAP GOV	
25154P 87 3	DEUTSCHE BK AG LONDON BRH	IDX EXCH NT30	
25154P 88 1	DEUTSCHE BK AG LONDON BRH	IDX FUTRS NT30	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 130

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25154W 20 9	DEUTSCHE BK AG LONDON BRH	PWSH 3X JAP GV	
25154W 21 7	DEUTSCHE BK AG LONDON BRH	US DEFLATION	
25154W 22 5	DEUTSCHE BK AG LONDON BRH	US INFLATN ETN	
25154W 30 8	DEUTSCHE BK AG LONDON BRH	PWRSH JAP GOVT	
25154W 40 7	DEUTSCHE BK AG LONDON BRH	PWRSHR 3X GERM	
25154W 50 6	DEUTSCHE BK AG LONDON BRH	PWRSHR DB GERM	
25154W 60 5	DEUTSCHE BK AG LONDON BRH	PWSH 3X ITL TR	
25154W 70 4	DEUTSCHE BK AG LONDON BRH	PWSH ITAL TRES	
251591 AX 1	DEVELOPERS DIVERSIFIED RLTY	NOTE 1.750%11/1	
25179M 10 3 *	DEVON ENERGY CORP NEW	COM	
25179M 90 3	DEVON ENERGY CORP NEW	CALL	
25179M 95 3	DEVON ENERGY CORP NEW	PUT	
251893 10 3 *	DEVRY INC DEL	COM	
251893 90 3	DEVRY INC DEL	CALL	
251893 95 3	DEVRY INC DEL	PUT	
25212W 10 0 *	DEX ONE CORP	COM	
25212W 90 0	DEX ONE CORP	CALL	
25212W 95 0	DEX ONE CORP	PUT	
252131 10 7 *	DEXCOM INC	COM	
252131 90 7	DEXCOM INC	CALL	
252131 95 7	DEXCOM INC	PUT	
25243Q 20 5 *	DIAGEO P L C	SPON ADR NEW	
25243Q 90 5	DIAGEO P L C	CALL	
25243Q 95 5	DIAGEO P L C	PUT	
25247X 10 7	DIAL GLOBAL INC	COM	
25250T 10 0	DIALOGIC INC	COM	
252603 10 5 *	DIAMOND FOODS INC	COM	
252603 90 5	DIAMOND FOODS INC	CALL	
252603 95 5	DIAMOND FOODS INC	PUT	
25264C 10 1	DIAMOND HILL FINL TRNDS FD I	COM	
25264R 20 7	DIAMOND HILL INVESTMENT GROU	COM NEW	
25271C 10 2 *	DIAMOND OFFSHORE DRILLING IN	COM	
25271C 90 2	DIAMOND OFFSHORE DRILLING IN	CALL	
25271C 95 2	DIAMOND OFFSHORE DRILLING IN	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 131

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
252784 30 1 *	DIAMONDROCK HOSPITALITY CO	COM	
252784 90 1	DIAMONDROCK HOSPITALITY CO	CALL	
252784 95 1	DIAMONDROCK HOSPITALITY CO	PUT	
253017 10 7 *	DICE HLDGS INC	COM	
253017 90 7	DICE HLDGS INC	CALL	
253017 95 7	DICE HLDGS INC	PUT	
253393 10 2 *	DICKS SPORTING GOODS INC	COM	
253393 90 2	DICKS SPORTING GOODS INC	CALL	
253393 95 2	DICKS SPORTING GOODS INC	PUT	
253651 10 3 *	DIEBOLD INC	COM	
253651 90 3	DIEBOLD INC	CALL	
253651 95 3	DIEBOLD INC	PUT	
253798 10 2 *	DIGI INTL INC	COM	
253798 90 2	DIGI INTL INC	CALL	
253798 95 2	DIGI INTL INC	PUT	
25381B 10 1	DIGIMARC CORP NEW	COM	
25382P 10 9	DIGITAL ALLY INC	COM	DELETED
25382P 20 8	DIGITAL ALLY INC	COM NEW	ADDED
253827 10 9	DIGIRAD CORP	COM	
25383B 10 9	DIGITAL CINEMA DESTINATIONS	CL A COM	
25386U 10 4 *	DIGITAL DOMAIN MEDIA GROUP I	COM	DELETED
25386U 90 4	DIGITAL DOMAIN MEDIA GROUP I	CALL	DELETED
25386U 95 4	DIGITAL DOMAIN MEDIA GROUP I	PUT	DELETED
253862 10 6	DIGITAL PWR CORP	COM	
253868 10 3 *	DIGITAL RLTY TR INC	COM	
253868 90 3	DIGITAL RLTY TR INC	CALL	
253868 95 3	DIGITAL RLTY TR INC	PUT	
25388B AB 0	DIGITAL RIV INC	NOTE 1.250% 1/0	
25388B AD 6	DIGITAL RIV INC	NOTE 2.000%11/0	
25388B 10 4 *	DIGITAL RIV INC	COM	
25388B 90 4	DIGITAL RIV INC	CALL	
25388B 95 4	DIGITAL RIV INC	PUT	
25389M 87 7 *	DIGITALGLOBE INC	COM NEW	
25389M 90 7	DIGITALGLOBE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 132

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25389M 95 7	DIGITALGLOBE INC	PUT	
253922 10 8 *	DIME CMNTY BANCSHARES	COM	
253922 90 8	DIME CMNTY BANCSHARES	CALL	
253922 95 8	DIME CMNTY BANCSHARES	PUT	
25400B 10 8 *	DIGITAL GENERATION INC	COM	
25400B 90 8	DIGITAL GENERATION INC	CALL	
25400B 95 8	DIGITAL GENERATION INC	PUT	
254067 10 1 *	DILLARDS INC	CL A	
254067 90 1	DILLARDS INC	CALL	
254067 95 1	DILLARDS INC	PUT	
254423 10 6 *	DINEEQUITY INC	COM	
254423 90 6	DINEEQUITY INC	CALL	
254423 95 6	DINEEQUITY INC	PUT	
254543 10 1 *	DIODES INC	COM	
254543 90 1	DIODES INC	CALL	
254543 95 1	DIODES INC	PUT	
25456U 10 9 *	DIRECT MKTS HLDGS CORP	COM	
25456U 90 9	DIRECT MKTS HLDGS CORP	CALL	
25456U 95 9	DIRECT MKTS HLDGS CORP	PUT	
25459W 10 2 *	DIREXION SHS ETF TR	DLY TECH BULL 3X	
25459W 90 2	DIREXION SHS ETF TR	CALL	
25459W 95 2	DIREXION SHS ETF TR	PUT	
25459W 11 0 *	DIREXION SHS ETF TR	DLY SMCAP BEAR3X	
25459W 90 0	DIREXION SHS ETF TR	CALL	
25459W 95 0	DIREXION SHS ETF TR	PUT	
25459W 12 8 *	DIREXION SHS ETF TR	DLY SCOND 3XBR	
25459W 90 8	DIREXION SHS ETF TR	CALL	
25459W 95 8	DIREXION SHS ETF TR	PUT	
25459W 13 6 *	DIREXION SHS ETF TR	DLY MC3X SHS NEW	
25459W 90 6	DIREXION SHS ETF TR	CALL	
25459W 95 6	DIREXION SHS ETF TR	PUT	
25459W 14 4 *	DIREXION SHS ETF TR	DLY FIN BEAR NEW	
25459W 90 4	DIREXION SHS ETF TR	CALL	
25459W 95 4	DIREXION SHS ETF TR	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 133

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25459W 15 1 *	DIREXION SHS ETF TR	DRX S&P500BEAR	
25459W 90 1	DIREXION SHS ETF TR	CALL	
25459W 95 1	DIREXION SHS ETF TR	PUT	
25459W 16 9 *	DIREXION SHS ETF TR	DLY DEV MKT BEAR	
25459W 90 9	DIREXION SHS ETF TR	CALL	
25459W 95 9	DIREXION SHS ETF TR	PUT	
25459W 21 9 *	DIREXION SHS ETF TR	NAT GS BEAR 3X	
25459W 90 9	DIREXION SHS ETF TR	CALL	
25459W 95 9	DIREXION SHS ETF TR	PUT	
25459W 22 7 *	DIREXION SHS ETF TR	NAT GS BULL 3X	
25459W 90 7	DIREXION SHS ETF TR	CALL	
25459W 95 7	DIREXION SHS ETF TR	PUT	
25459W 23 5 *	DIREXION SHS ETF TR	GLD MNRS BEAR 3X	
25459W 90 5	DIREXION SHS ETF TR	CALL	
25459W 95 5	DIREXION SHS ETF TR	PUT	
25459W 25 0 *	DIREXION SHS ETF TR	GLD MNRS BULL 3X	
25459W 90 0	DIREXION SHS ETF TR	CALL	
25459W 95 0	DIREXION SHS ETF TR	PUT	
25459W 26 8	DIREXION SHS ETF TR	DLY AGRI BEAR	
25459W 27 6	DIREXION SHS ETF TR	DL AGRI BULL	
25459W 28 4 *	DIREXION SHS ETF TR	DL RUSSIA BEAR	
25459W 90 4	DIREXION SHS ETF TR	CALL	
25459W 95 4	DIREXION SHS ETF TR	PUT	
25459W 31 8 *	DIREXION SHS ETF TR	DLY TECH BEAR 3X	
25459W 90 8	DIREXION SHS ETF TR	CALL	
25459W 95 8	DIREXION SHS ETF TR	PUT	
25459W 34 2 *	DIREXION SHS ETF TR	DLY ENRGY BEAR3X	
25459W 90 2	DIREXION SHS ETF TR	CALL	
25459W 95 2	DIREXION SHS ETF TR	PUT	
25459W 35 9	DIREXION SHS ETF TR	BRIC BEAR 3XSH	
25459W 36 7	DIREXION SHS ETF TR	BRIC BULL 3XSH	
25459W 37 5 *	DIREXION SHS ETF TR	INDIA BEAR 3X	
25459W 90 5	DIREXION SHS ETF TR	CALL	
25459W 95 5	DIREXION SHS ETF TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 134

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25459W 38 3 *	DIREXION SHS ETF TR	INDIA BULL 3X	
25459W 90 3	DIREXION SHS ETF TR	CALL	
25459W 95 3	DIREXION SHS ETF TR	PUT	
25459W 39 1	DIREXION SHS ETF TR	RETAIL BEAR 3X	
25459W 41 7	DIREXION SHS ETF TR	RETAIL BULL 3X	
25459W 45 8 *	DIREXION SHS ETF TR	DLY SCOND 3XBU	
25459W 90 8	DIREXION SHS ETF TR	CALL	
25459W 95 8	DIREXION SHS ETF TR	PUT	
25459W 48 2 *	DIREXION SHS ETF TR	DLY EM BR3X NEW	
25459W 90 2	DIREXION SHS ETF TR	CALL	
25459W 95 2	DIREXION SHS ETF TR	PUT	
25459W 54 0 *	DIREXION SHS ETF TR	20YR TRES BULL	
25459W 90 0	DIREXION SHS ETF TR	CALL	
25459W 95 0	DIREXION SHS ETF TR	PUT	
25459W 55 7 *	DIREXION SHS ETF TR	7 10YR TRES BEAR	
25459W 90 7	DIREXION SHS ETF TR	CALL	
25459W 95 7	DIREXION SHS ETF TR	PUT	
25459W 56 5 *	DIREXION SHS ETF TR	7 10YR TRES BULL	
25459W 90 5	DIREXION SHS ETF TR	CALL	
25459W 95 5	DIREXION SHS ETF TR	PUT	
25459W 64 9 *	DIREXION SHS ETF TR	LATN AM BEAR3X	
25459W 90 9	DIREXION SHS ETF TR	CALL	
25459W 95 9	DIREXION SHS ETF TR	PUT	
25459W 73 0 *	DIREXION SHS ETF TR	DLY MIDCAP ETF3X	
25459W 90 0	DIREXION SHS ETF TR	CALL	
25459W 95 0	DIREXION SHS ETF TR	PUT	
25459W 75 5 *	DIREXION SHS ETF TR	DLY R/E BULL3X	
25459W 90 5	DIREXION SHS ETF TR	CALL	
25459W 95 5	DIREXION SHS ETF TR	PUT	
25459W 76 3 *	DIREXION SHS ETF TR	CHINA BEAR 3X	
25459W 90 3	DIREXION SHS ETF TR	CALL	
25459W 95 3	DIREXION SHS ETF TR	PUT	
25459W 77 1 *	DIREXION SHS ETF TR	CHINA BULL 3X	
25459W 90 1	DIREXION SHS ETF TR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 135

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25459W 95 1	DIREXION SHS ETF TR	PUT	
25459W 78 9 *	DIREXION SHS ETF TR	DLY DEV MKT BULL	
25459W 90 9	DIREXION SHS ETF TR	CALL	
25459W 95 9	DIREXION SHS ETF TR	PUT	
25459W 84 7 *	DIREXION SHS ETF TR	DLY SMCAP BULL3X	
25459W 90 7	DIREXION SHS ETF TR	CALL	
25459W 95 7	DIREXION SHS ETF TR	PUT	
25459W 86 2 *	DIREXION SHS ETF TR	DRX S&P500BULL	
25459W 90 2	DIREXION SHS ETF TR	CALL	
25459W 95 2	DIREXION SHS ETF TR	PUT	
25459W 88 8 *	DIREXION SHS ETF TR	DLY ENRGY BULL3X	
25459W 90 8	DIREXION SHS ETF TR	CALL	
25459W 95 8	DIREXION SHS ETF TR	PUT	
25459Y 10 8	DIREXION SHS ETF TR	7-10YR TR BEAR	
25459Y 20 7	DIREXION SHS ETF TR	NAS100 EQL WGT	
25459Y 30 6	DIREXION SHS ETF TR	TL BD MKT BEAR	
25459Y 40 5	DIREXION SHS ETF TR	20YR TRES BEAR	
25459Y 50 4	DIREXION SHS ETF TR	BAS MAT BULL3X	
25459Y 60 3	DIREXION SHS ETF TR	BAS MAT BEAR3X	
25459Y 64 5 *	DIREXION SHS ETF TR	DLY RUSSIA BUL	
25459Y 90 5	DIREXION SHS ETF TR	CALL	
25459Y 95 5	DIREXION SHS ETF TR	PUT	
25459Y 65 2 *	DIREXION SHS ETF TR	LATN AM BULL3X	
25459Y 90 2	DIREXION SHS ETF TR	CALL	
25459Y 95 2	DIREXION SHS ETF TR	PUT	
25459Y 66 0 *	DIREXION SHS ETF TR	DLY R/E BEAR3X	
25459Y 90 0	DIREXION SHS ETF TR	CALL	
25459Y 95 0	DIREXION SHS ETF TR	PUT	
25459Y 67 8 *	DIREXION SHS ETF TR	20YR TRES BEAR	
25459Y 90 8	DIREXION SHS ETF TR	CALL	
25459Y 95 8	DIREXION SHS ETF TR	PUT	
25459Y 68 6 *	DIREXION SHS ETF TR	DLY EMRGMKT BULL	
25459Y 90 6	DIREXION SHS ETF TR	CALL	
25459Y 95 6	DIREXION SHS ETF TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 136

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25459Y 69 4 *	DIREXION SHS ETF TR	DLY FIN BULL NEW	
25459Y 90 4	DIREXION SHS ETF TR	CALL	
25459Y 95 4	DIREXION SHS ETF TR	PUT	
25459Y 71 0	DIREXION SHS ETF TR	S&P LATAM 40VO	
25459Y 72 8	DIREXION SHS ETF TR	S&P500 VOL RES	
25459Y 74 4	DIREXION SHS ETF TR	S&P1500 VOL RS	
25459Y 76 9	DIREXION SHS ETF TR	ALL CP INSIDER	
25459Y 77 7	DIREXION SHS ETF TR	LRG CP INSIDER	
25459Y 81 9	DIREXION SHS ETF TR	TOTAL MKT BEAR	
25459Y 86 8	DIREXION SHS ETF TR	HEALTHCAR BEAR	
25459Y 87 6	DIREXION SHS ETF TR	HEALTHCARE BUL	
254668 40 3 *	DISCOVERY LABORATORIES INC N	COM NEW	
254668 90 3	DISCOVERY LABORATORIES INC N	CALL	
254668 95 3	DISCOVERY LABORATORIES INC N	PUT	
254687 10 6 *	DISNEY WALT CO	COM DISNEY	
254687 90 6	DISNEY WALT CO	CALL	
254687 95 6	DISNEY WALT CO	PUT	
25470F 10 4 *	DISCOVERY COMMUNICATNS NEW	COM SER A	
25470F 90 4	DISCOVERY COMMUNICATNS NEW	CALL	
25470F 95 4	DISCOVERY COMMUNICATNS NEW	PUT	
25470F 20 3	DISCOVERY COMMUNICATNS NEW	COM SER B	
25470F 30 2 *	DISCOVERY COMMUNICATNS NEW	COM SER C	
25470F 90 2	DISCOVERY COMMUNICATNS NEW	CALL	
25470F 95 2	DISCOVERY COMMUNICATNS NEW	PUT	
25470M 10 9 *	DISH NETWORK CORP	CL A	
25470M 90 9	DISH NETWORK CORP	CALL	
25470M 95 9	DISH NETWORK CORP	PUT	
254709 10 8 *	DISCOVER FINL SVCS	COM	
254709 90 8	DISCOVER FINL SVCS	CALL	
254709 95 8	DISCOVER FINL SVCS	PUT	
25490A 10 1 *	DIRECTV	COM CL A	DELETED
25490A 90 1	DIRECTV	CALL	DELETED
25490A 95 1	DIRECTV	PUT	DELETED
25490A 30 9 *	DIRECTV	COM	ADDED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 137

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25490A 90 9	DIRECTV	CALL	ADDED
25490A 95 9	DIRECTV	PUT	ADDED
25500T 10 8 *	DITECH NETWORKS INC	COM	
25500T 90 8	DITECH NETWORKS INC	CALL	
25500T 95 8	DITECH NETWORKS INC	PUT	
25538A 10 5	DIVIDEND & INCOME FUND	COM	
255519 10 0	DIXIE GROUP INC	CL A	
256135 20 3 *	DR REDDYS LABS LTD	ADR	
256135 90 3	DR REDDYS LABS LTD	CALL	
256135 95 3	DR REDDYS LABS LTD	PUT	
25614T 10 1 *	DOCUMENT SEC SYS INC	COM	
25614T 90 1	DOCUMENT SEC SYS INC	CALL	
25614T 95 1	DOCUMENT SEC SYS INC	PUT	
25659P 40 2 *	DOLAN CO	COM	
25659P 90 2	DOLAN CO	CALL	
25659P 95 2	DOLAN CO	PUT	
25659T 10 7 *	DOLBY LABORATORIES INC	COM	
25659T 90 7	DOLBY LABORATORIES INC	CALL	
25659T 95 7	DOLBY LABORATORIES INC	PUT	
256603 10 1 *	DOLE FOOD CO INC NEW	COM	
256603 90 1	DOLE FOOD CO INC NEW	CALL	
256603 95 1	DOLE FOOD CO INC NEW	PUT	
256664 AB 9	DOLLAR FINL CORP	NOTE 2.875% 6/3	
256664 AC 7	DOLLAR FINL CORP	NOTE 3.000% 4/0	
256677 10 5 *	DOLLAR GEN CORP NEW	COM	
256677 90 5	DOLLAR GEN CORP NEW	CALL	
256677 95 5	DOLLAR GEN CORP NEW	PUT	
256743 10 5 *	DOLLAR THRIFTY AUTOMOTIVE GP	COM	
256743 90 5	DOLLAR THRIFTY AUTOMOTIVE GP	CALL	
256743 95 5	DOLLAR THRIFTY AUTOMOTIVE GP	PUT	
256746 10 8 *	DOLLAR TREE INC	COM	
256746 90 8	DOLLAR TREE INC	CALL	
256746 95 8	DOLLAR TREE INC	PUT	
25746Q 10 8	DOMINION RES BLACK WARRIOR T	UNITS BEN INT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 138

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
25746U AP 4	DOMINION RES INC VA NEW	NOTE 2.125%12/1	
25746U AT 6	DOMINION RES INC VA NEW	NOTE 2.125%12/1	
25746U 10 9 *	DOMINION RES INC VA NEW	COM	
25746U 90 9	DOMINION RES INC VA NEW	CALL	
25746U 95 9	DOMINION RES INC VA NEW	PUT	
25754A 20 1 *	DOMINOS PIZZA INC	COM	
25754A 90 1	DOMINOS PIZZA INC	CALL	
25754A 95 1	DOMINOS PIZZA INC	PUT	
257559 20 3 *	DOMTAR CORP	COM NEW	
257559 90 3	DOMTAR CORP	CALL	
257559 95 3	DOMTAR CORP	PUT	
257651 10 9 *	DONALDSON INC	COM	
257651 90 9	DONALDSON INC	CALL	
257651 95 9	DONALDSON INC	PUT	
257701 20 1	DONEGAL GROUP INC	CL A	
257701 30 0	DONEGAL GROUP INC	CL B	
257867 10 1 *	DONNELLEY R R & SONS CO	COM	
257867 90 1	DONNELLEY R R & SONS CO	CALL	
257867 95 1	DONNELLEY R R & SONS CO	PUT	
25811P 88 6 *	DORAL FINL CORP	COM NEW	
25811P 90 6	DORAL FINL CORP	CALL	
25811P 95 6	DORAL FINL CORP	PUT	
25820R 10 5 *	DORCHESTER MINERALS LP	COM UNIT	
25820R 90 5	DORCHESTER MINERALS LP	CALL	
25820R 95 5	DORCHESTER MINERALS LP	PUT	
258278 10 0 *	DORMAN PRODUCTS INC	COM	
258278 90 0	DORMAN PRODUCTS INC	CALL	
258278 95 0	DORMAN PRODUCTS INC	PUT	
25848T 10 9 *	DOT HILL SYS CORP	COM	
25848T 90 9	DOT HILL SYS CORP	CALL	
25848T 95 9	DOT HILL SYS CORP	PUT	
258570 20 9 *	DOUBLE EAGLE PETE CO	COM PAR \$0.10	
258570 90 9	DOUBLE EAGLE PETE CO	CALL	
258570 95 9	DOUBLE EAGLE PETE CO	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 139

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
258623 10 7	DOUBLELINE OPPORTUNISTIC CR	COM	
25960P 10 9 *	DOUGLAS EMMETT INC	COM	
25960P 90 9	DOUGLAS EMMETT INC	CALL	
25960P 95 9	DOUGLAS EMMETT INC	PUT	
25960R 10 5 *	DOUGLAS DYNAMICS INC	COM	
25960R 90 5	DOUGLAS DYNAMICS INC	CALL	
25960R 95 5	DOUGLAS DYNAMICS INC	PUT	
260003 10 8 *	DOVER CORP	COM	
260003 90 8	DOVER CORP	CALL	
260003 95 8	DOVER CORP	PUT	
260095 10 4 *	DOVER DOWNS GAMING & ENTMT I	COM	
260095 90 4	DOVER DOWNS GAMING & ENTMT I	CALL	
260095 95 4	DOVER DOWNS GAMING & ENTMT I	PUT	
260174 10 7 *	DOVER MOTORSPORTS INC	COM	
260174 90 7	DOVER MOTORSPORTS INC	CALL	
260174 95 7	DOVER MOTORSPORTS INC	PUT	
260412 10 1	DOVER SADDLERY INC	COM	
260537 10 5	DOW 30SM ENHANCED PREM & INC	COM	
260543 10 3 *	DOW CHEM CO	COM	
260543 90 3	DOW CHEM CO	CALL	
260543 95 3	DOW CHEM CO	PUT	
260582 10 1	DOW 30 PREMIUM & DIV INC FD	COM	
26138E 10 9 *	DR PEPPER SNAPPLE GROUP INC	COM	
26138E 90 9	DR PEPPER SNAPPLE GROUP INC	CALL	
26138E 95 9	DR PEPPER SNAPPLE GROUP INC	PUT	
26144M 10 3 *	DRAGONWAVE INC	COM	
26144M 90 3	DRAGONWAVE INC	CALL	
26144M 95 3	DRAGONWAVE INC	PUT	
26152H 30 1	DRDGOLD LIMITED	SPON ADR REPSTG	
26153C 10 3 *	DREAMWORKS ANIMATION SKG INC	CL A	
26153C 90 3	DREAMWORKS ANIMATION SKG INC	CALL	
26153C 95 3	DREAMWORKS ANIMATION SKG INC	PUT	
261608 10 3 *	DRESSER-RAND GROUP INC	COM	
261608 90 3	DRESSER-RAND GROUP INC	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 140

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
261608 95 3	DRESSER-RAND GROUP INC	PUT	
26168L 20 5 *	DREW INDS INC	COM NEW	
26168L 90 5	DREW INDS INC	CALL	
26168L 95 5	DREW INDS INC	PUT	
261932 10 7	DREYFUS STRATEGIC MUNS INC	COM	
26200S 10 1	DREYFUS HIGH YIELD STRATEGIE	SH BEN INT	
26201R 10 2	DREYFUS MUN INCOME INC	COM	
26202F 10 7	DREYFUS STRATEGIC MUN BD FD	COM	
262037 10 4 *	DRIL-QUIP INC	COM	
262037 90 4	DRIL-QUIP INC	CALL	
262037 95 4	DRIL-QUIP INC	PUT	
262498 AB 4	DRYSHIPS INC.	NOTE 5.000%12/0	
263534 10 9 *	DU PONT E I DE NEMOURS & CO	COM	
263534 90 9	DU PONT E I DE NEMOURS & CO	CALL	
263534 95 9	DU PONT E I DE NEMOURS & CO	PUT	
264142 10 0	DUCKWALL-ALCO STORES INC NEW	COM	DELETED
264147 10 9 *	DUCOMMUN INC DEL	COM	
264147 90 9	DUCOMMUN INC DEL	CALL	
264147 95 9	DUCOMMUN INC DEL	PUT	
26432K 10 8	DUFF & PHELPS UTIL CORP BD T	COM	
26433B 10 7 *	DUFF & PHELPS CORP NEW	CL A	
26433B 90 7	DUFF & PHELPS CORP NEW	CALL	
26433B 95 7	DUFF & PHELPS CORP NEW	PUT	
26433C 10 5	DUFF & PHELPS GLB UTL INC FD	COM	
26441C 10 5 *	DUKE ENERGY CORP NEW	COM	DELETED
26441C 90 5	DUKE ENERGY CORP NEW	CALL	DELETED
26441C 95 5	DUKE ENERGY CORP NEW	PUT	DELETED
26441C 20 4 *	DUKE ENERGY CORP NEW	COM NEW	ADDED
26441C 90 4	DUKE ENERGY CORP NEW	CALL	ADDED
26441C 95 4	DUKE ENERGY CORP NEW	PUT	ADDED
264411 50 5 *	DUKE REALTY CORP	COM NEW	
264411 90 5	DUKE REALTY CORP	CALL	
264411 95 5	DUKE REALTY CORP	PUT	
26483E 10 0 *	DUN & BRADSTREET CORP DEL NE	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 141

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
26483E 90 0	DUN & BRADSTREET CORP DEL NE	CALL	
26483E 95 0	DUN & BRADSTREET CORP DEL NE	PUT	
265504 10 0 *	DUNKIN BRANDS GROUP INC	COM	
265504 90 0	DUNKIN BRANDS GROUP INC	CALL	
265504 95 0	DUNKIN BRANDS GROUP INC	PUT	
26613Q 10 6 *	DUPONT FABROS TECHNOLOGY INC	COM	
26613Q 90 6	DUPONT FABROS TECHNOLOGY INC	CALL	
26613Q 95 6	DUPONT FABROS TECHNOLOGY INC	PUT	
26658A 10 7	DURATA THERAPEUTICS INC	COM	ADDED
266605 10 4 *	DURECT CORP	COM	
266605 90 4	DURECT CORP	CALL	
266605 95 4	DURECT CORP	PUT	
266898 10 5 *	DUSA PHARMACEUTICALS INC	COM	
266898 90 5	DUSA PHARMACEUTICALS INC	CALL	
266898 95 5	DUSA PHARMACEUTICALS INC	PUT	
26746E 10 3 *	DYAX CORP	COM	
26746E 90 3	DYAX CORP	CALL	
26746E 95 3	DYAX CORP	PUT	
267475 10 1 *	DYCOM INDS INC	COM	
267475 90 1	DYCOM INDS INC	CALL	
267475 95 1	DYCOM INDS INC	PUT	
26779V 10 5	DYNACQ HEALTHCARE INC	COM	
267888 10 5 *	DYNAMIC MATLS CORP	COM	
267888 90 5	DYNAMIC MATLS CORP	CALL	
267888 95 5	DYNAMIC MATLS CORP	PUT	
268057 10 6 *	DYNAMICS RESH CORP	COM	
268057 90 6	DYNAMICS RESH CORP	CALL	
268057 95 6	DYNAMICS RESH CORP	PUT	
268102 10 0	DYNASIL CORP AMER	COM	
268157 10 4	DYNATRONICS CORP	COM	
268158 10 2 *	DYNAVAX TECHNOLOGIES CORP	COM	
268158 90 2	DYNAVAX TECHNOLOGIES CORP	CALL	
268158 95 2	DYNAVAX TECHNOLOGIES CORP	PUT	
26817F 10 4 *	DYNAVOX INC	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 142

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
26817F 90 4	DYNAVOX INC	CALL	
26817F 95 4	DYNAVOX INC	PUT	
26817G 30 0 *	DYNEGY INC DEL	COM	DELETED
26817G 90 0	DYNEGY INC DEL	CALL	DELETED
26817G 95 0	DYNEGY INC DEL	PUT	DELETED
26817Q 50 6 *	DYNEX CAP INC	COM NEW	
26817Q 90 6	DYNEX CAP INC	CALL	
26817Q 95 6	DYNEX CAP INC	PUT	
268253 10 1	ECB BANCORP INC	COM	
26827L 10 9 *	ECA MARCELLUS TR I	COM UNIT	
26827L 90 9	ECA MARCELLUS TR I	CALL	
26827L 95 9	ECA MARCELLUS TR I	PUT	
268311 10 7 *	EDAP TMS S A	SPONSORED ADR	
268311 90 7	EDAP TMS S A	CALL	
268311 95 7	EDAP TMS S A	PUT	
26833A 10 5 *	E-COMMERCE CHINA DANGDANG IN	SPN ADS COM A	
26833A 90 5	E-COMMERCE CHINA DANGDANG IN	CALL	
26833A 95 5	E-COMMERCE CHINA DANGDANG IN	PUT	
268461 10 0	EGA EMERGING GLOBAL SHS TR	EGSHARE GEM COMP	
268461 20 9	EGA EMERGING GLOBAL SHS TR	BSC MATLS GEM	
268461 30 8	EGA EMERGING GLOBAL SHS TR	CONS GOODS GEM	
268461 40 7	EGA EMERGING GLOBAL SHS TR	CONSMR SVC GEM	
268461 50 6	EGA EMERGING GLOBAL SHS TR	EGSHARE FINL GEM	
268461 60 5	EGA EMERGING GLOBAL SHS TR	HLTH CARE GEMS	
268461 62 1	EGA EMERGING GLOBAL SHS TR	EGSHARE EM DOM	ADDED
268461 63 9	EGA EMERGING GLOBAL SHS TR	EGSHR BYND BRC	ADDED
268461 65 4	EGA EMERGING GLOBAL SHS TR	LOW VOL EM DIV	
268461 70 4	EGA EMERGING GLOBAL SHS TR	INDLS GEMS	
268461 76 1	EGA EMERGING GLOBAL SHS TR	INDIA CONSUMER	
268461 77 9	EGA EMERGING GLOBAL SHS TR	EGS EMKTCONS ETF	
268461 80 3	EGA EMERGING GLOBAL SHS TR	TECHNOLOGY GEM	
268461 81 1	EGA EMERGING GLOBAL SHS TR	EGS INDIA SC ETF	
268461 82 9	EGA EMERGING GLOBAL SHS TR	EGS BRAZ INF ETF	
268461 83 7	EGA EMERGING GLOBAL SHS TR	EGS CHIN INF ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 143

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
268461 84 5	EGA EMERGING GLOBAL SHS TR	EGS INDI INF ETF	
268461 85 2	EGA EMERGING GLOBAL SHS TR	EGSHARE EM METLS	
268461 86 0	EGA EMERGING GLOBAL SHS TR	EGSHARE ENGY GEM	
268461 87 8	EGA EMERGING GLOBAL SHS TR	UTILITIES GEMS	
268461 88 6	EGA EMERGING GLOBAL SHS TR	TELECOM GEMS	
26852W 10 3 *	E HOUSE CHINA HLDGS LTD	ADR	
26852W 90 3	E HOUSE CHINA HLDGS LTD	CALL	
26852W 95 3	E HOUSE CHINA HLDGS LTD	PUT	
268648 AM 4	E M C CORP MASS	NOTE 1.750%12/0	
268648 10 2 *	E M C CORP MASS	COM	
268648 90 2	E M C CORP MASS	CALL	
268648 95 2	E M C CORP MASS	PUT	
268664 10 9	EMC INS GROUP INC	COM	
26874R 10 8 *	ENI S P A	SPONSORED ADR	
26874R 90 8	ENI S P A	CALL	
26874R 95 8	ENI S P A	PUT	
26875P 10 1 *	EOG RES INC	COM	
26875P 90 1	EOG RES INC	CALL	
26875P 95 1	EOG RES INC	PUT	
268763 20 8	EON COMMUNICATIONS CORP	COM NEW	
26882D 10 9 *	EPIQ SYS INC	COM	
26882D 90 9	EPIQ SYS INC	CALL	
26882D 95 9	EPIQ SYS INC	PUT	
26883D 10 8 *	EPL OIL & GAS INC	COM	ADDED
26883D 90 8	EPL OIL & GAS INC	CALL	ADDED
26883D 95 8	EPL OIL & GAS INC	PUT	ADDED
26884F 10 2	ESB FINL CORP	COM	
26884L 10 9 *	EQT CORP	COM	
26884L 90 9	EQT CORP	CALL	
26884L 95 9	EQT CORP	PUT	
26885B 10 0 *	EQT MIDSTREAM PARTNERS LP	UNIT LTD PARTN	ADDED
26885B 90 0	EQT MIDSTREAM PARTNERS LP	CALL	ADDED
26885B 95 0	EQT MIDSTREAM PARTNERS LP	PUT	ADDED
268948 10 6	EAGLE BANCORP INC MD	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 144

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
26922A 30 5	ETF SER SOLUTIONS	ALPCLONE ALTER	
26922V 10 1	ETFS PLATINUM TR	SH BEN INT	
26922W 10 9	ETFS PRECIOUS METALS BASKET	PHYS PM BSKT	
26922X 10 7 *	ETFS SILVER TR	SILVER SHS	
26922X 90 7	ETFS SILVER TR	CALL	
26922X 95 7	ETFS SILVER TR	PUT	
26922Y 10 5 *	ETFS GOLD TR	SHS	
26922Y 90 5	ETFS GOLD TR	CALL	
26922Y 95 5	ETFS GOLD TR	PUT	
26923A 10 6	ETFS PALLADIUM TR	SH BEN INT	
26923B 10 4	ETFS WHITE METALS BASKET TR	PHY WM BSK SHS	
26923C 10 2	ETFS ASIAN GOLD TR	PHYS ASAIN GLD	
269246 AZ 7	E TRADE FINANCIAL CORP	NOTE	8/3
269246 40 1 *	E TRADE FINANCIAL CORP	COM NEW	
269246 90 1	E TRADE FINANCIAL CORP	CALL	
269246 95 1	E TRADE FINANCIAL CORP	PUT	
26926V 10 7 *	EV ENERGY PARTNERS LP	COM UNITS	
26926V 90 7	EV ENERGY PARTNERS LP	CALL	
26926V 95 7	EV ENERGY PARTNERS LP	PUT	
269279 40 2 *	EXCO RESOURCES INC	COM	
269279 90 2	EXCO RESOURCES INC	CALL	
269279 95 2	EXCO RESOURCES INC	PUT	
26942G 10 0	EAGLE BANCORP MONT INC	COM	
269451 10 0	EAGLE CAP GROWTH FD INC	COM	
26969P 10 8 *	EAGLE MATERIALS INC	COM	
26969P 90 8	EAGLE MATERIALS INC	CALL	
26969P 95 8	EAGLE MATERIALS INC	PUT	
26985R 10 4 *	EAGLE ROCK ENERGY PARTNERS L	UNIT	
26985R 90 4	EAGLE ROCK ENERGY PARTNERS L	CALL	
26985R 95 4	EAGLE ROCK ENERGY PARTNERS L	PUT	
27032D 20 5	EARTHSTONE ENERGY INC	COM NEW	
270321 10 2 *	EARTHLINK INC	COM	
270321 90 2	EARTHLINK INC	CALL	
270321 95 2	EARTHLINK INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 145

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
27579R 10 4 *	EAST WEST BANCORP INC	COM	
27579R 90 4	EAST WEST BANCORP INC	CALL	
27579R 95 4	EAST WEST BANCORP INC	PUT	
276217 10 6	EASTERN AMERN NAT GAS TR	UNIT 99/99/9999	
276317 10 4	EASTERN CO	COM	
276534 10 4	EASTERN INS HLDGS INC	COM	
277196 10 1	EASTERN VA BANKSHARES INC	COM	
277276 10 1 *	EASTGROUP PPTY INC	COM	
277276 90 1	EASTGROUP PPTY INC	CALL	
277276 95 1	EASTGROUP PPTY INC	PUT	
277432 10 0 *	EASTMAN CHEM CO	COM	
277432 90 0	EASTMAN CHEM CO	CALL	
277432 95 0	EASTMAN CHEM CO	PUT	
277432 11 8	EASTMAN CHEM CO	*W EXP 02/27/201	ADDED
277858 10 6 *	EASYLINK SERVICES INTL CORP	CL A	DELETED
277858 90 6	EASYLINK SERVICES INTL CORP	CALL	DELETED
277858 95 6	EASYLINK SERVICES INTL CORP	PUT	DELETED
278058 10 2 *	EATON CORP	COM	
278058 90 2	EATON CORP	CALL	
278058 95 2	EATON CORP	PUT	
27826D 10 6	EATON VANCE MI MUNI INCOME T	SH BEN INT	
27826E 10 4	EATON VANCE MA MUNI INCOME T	SH BEN INT	
27826F 10 1	EATON VANCE CA MUNI INCOME T	SH BEN INT	
27826G 10 9	EATON VANCE OH MUNI INCOME T	SH BEN INT	
27826S 10 3	EATON VANCE SR INCOME TR	SH BEN INT	
27826T 10 1	EATON VANCE PA MUNI INCOME T	SH BEN INT	
27826U 10 8	EATON VANCE MUNI INCOME TRUS	SH BEN INT	
27826V 10 6	EATON VANCE NJ MUNI INCOME T	SH BEN INT	
27826W 10 4	EATON VANCE NY MUNI INCOME T	SH BEN INT	
278265 10 3 *	EATON VANCE CORP	COM NON VTG	
278265 90 3	EATON VANCE CORP	CALL	
278265 95 3	EATON VANCE CORP	PUT	
27827K 10 9	EATON VANCE MUN BD FD II	COM	
27827X 10 1	EATON VANCE MUN BD FD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 146

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
27827Y 10 9	EATON VANCE NEW YORK MUN BD	COM	
278274 10 5	EATON VANCE ENHANCED EQ INC	COM	
278277 10 8	EATON VANCE ENH EQTY INC FD	COM	
278279 10 4	EATON VANCE FLTING RATE INC	COM	
27828A 10 0	EATON VANCE CALIF MUN BD FD	COM	
27828C 10 6	EATON VANCE CALIF MUN BD FD	COM	
27828G 10 7	EATON VANCE TAX ADVT DIV INC	COM	
27828H 10 5	EATON VANCE LTD DUR INCOME F	COM	
27828K 10 8	EATON VANCE MASS MUN BD FD	COM	
27828L 10 6	EATON VANCE OHIO MUN BD FD	COM	
27828M 10 4	EATON VANCE MICH MUN BD FD	COM	
27828N 10 2	EATON VANCE TX MGD DIV EQ IN	COM	
27828Q 10 5	EATON VANCE SR FLTNG RTE TR	COM	
27828R 10 3	EATON VANCE N J MUN BD FD	COM	
27828S 10 1	EATON VANCE TX ADV GLBL DIV	COM	
27828T 10 9	EATON VANCE N Y MUN BD FD II	COM	
27828U 10 6	EATON VANCE TX ADV GLB DIV O	COM	
27828V 10 4	EATON VANCE SH TM DR DIVR IN	COM	
27828W 10 2	EATON VANCE PA MUN BD FD	COM	
27828X 10 0	EATON VANCE TAX MNGED BUY WR	COM	
27828Y 10 8	EATON VANCE TX MNG BY WRT OP	COM	
27829C 10 5	EATON VANCE TXMGD GL BUYWR O	COM	
27829F 10 8	EATON VANCE TAX MNGD GBL DV	COM	
27829G 10 6	EATON VANCE RISK MNGD DIV EQ	COM	
27829L 10 5	EATON VANCE NATL MUN OPPORT	COM SHS	
27829M 10 3	EATON VANCE TAX-ADV BD & OPT	COM SH BEN INT	
278642 10 3 *	EBAY INC	COM	
278642 90 3	EBAY INC	CALL	
278642 95 3	EBAY INC	PUT	
278715 20 6 *	EBIX INC	COM NEW	
278715 90 6	EBIX INC	CALL	
278715 95 6	EBIX INC	PUT	
27874N 10 5 *	ECHELON CORP	COM	
27874N 90 5	ECHELON CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 147

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
27874N 95 5	ECHELON CORP	PUT	
27875T 10 1 *	ECHO GLOBAL LOGISTICS INC	COM	
27875T 90 1	ECHO GLOBAL LOGISTICS INC	CALL	
27875T 95 1	ECHO GLOBAL LOGISTICS INC	PUT	
27876L 10 7	ECHO THERAPEUTICS INC	COM	
278768 10 6 *	EHOSTAR CORP	CL A	
278768 90 6	EHOSTAR CORP	CALL	
278768 95 6	EHOSTAR CORP	PUT	
278865 10 0 *	ECOLAB INC	COM	
278865 90 0	ECOLAB INC	CALL	
278865 95 0	ECOLAB INC	PUT	
278878 10 3	ECOLOGY & ENVIRONMENT INC	CL A	
279158 10 9 *	ECOPETROL S A	SPONSORED ADS	
279158 90 9	ECOPETROL S A	CALL	
279158 95 9	ECOPETROL S A	PUT	
27922Y 20 2	ECOTALITY INC	COM NEW	
279285 10 0	EDAC TECHNOLOGIES CORP	COM	
27943Q 10 5	EDELMAN FINL GROUP INC	COM	
279765 10 1	EDGAR ONLINE INC	COM	DELETED
28014Q 10 7	EDGEN GROUP INC	CL A	
280358 10 2 *	EDGEWATER TECHNOLOGY INC	COM	
280358 90 2	EDGEWATER TECHNOLOGY INC	CALL	
280358 95 2	EDGEWATER TECHNOLOGY INC	PUT	
281020 10 7 *	EDISON INTL	COM	
281020 90 7	EDISON INTL	CALL	
281020 95 7	EDISON INTL	PUT	
28140H 10 4 *	EDUCATION RLTY TR INC	COM	
28140H 90 4	EDUCATION RLTY TR INC	CALL	
28140H 95 4	EDUCATION RLTY TR INC	PUT	
28140M 10 3 *	EDUCATION MGMT CORP NEW	COM	
28140M 90 3	EDUCATION MGMT CORP NEW	CALL	
28140M 95 3	EDUCATION MGMT CORP NEW	PUT	
281479 10 5	EDUCATIONAL DEV CORP	COM	
281736 10 8	EDWARDS GROUP LTD	SPONSORED ADR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 148

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
28176E 10 8 *	EDWARDS LIFESCIENCES CORP	COM	
28176E 90 8	EDWARDS LIFESCIENCES CORP	CALL	
28176E 95 8	EDWARDS LIFESCIENCES CORP	PUT	
28225C 80 6 *	EGAIN COMMUNICATIONS	COM NEW	
28225C 90 6	EGAIN COMMUNICATIONS	CALL	
28225C 95 6	EGAIN COMMUNICATIONS	PUT	
28238P 10 9 *	EHEALTH INC	COM	
28238P 90 9	EHEALTH INC	CALL	
28238P 95 9	EHEALTH INC	PUT	
28257U 10 4	EINSTEIN NOAH REST GROUP INC	COM	
282914 10 0 *	8X8 INC NEW	COM	
282914 90 0	8X8 INC NEW	CALL	
282914 95 0	8X8 INC NEW	PUT	
283677 85 4 *	EL PASO ELEC CO	COM NEW	
283677 90 4	EL PASO ELEC CO	CALL	
283677 95 4	EL PASO ELEC CO	PUT	
283702 10 8 *	EL PASO PIPELINE PARTNERS L	COM UNIT LPI	
283702 90 8	EL PASO PIPELINE PARTNERS L	CALL	
283702 95 8	EL PASO PIPELINE PARTNERS L	PUT	
284131 20 8 *	ELAN PLC	ADR	
284131 90 8	ELAN PLC	CALL	
284131 95 8	ELAN PLC	PUT	
28473M 10 0	ELECSYS CORP	COM	
284902 10 3 *	ELDORADO GOLD CORP NEW	COM	
284902 90 3	ELDORADO GOLD CORP NEW	CALL	
284902 95 3	ELDORADO GOLD CORP NEW	PUT	
285218 10 3 *	ELECTRO RENT CORP	COM	
285218 90 3	ELECTRO RENT CORP	CALL	
285218 95 3	ELECTRO RENT CORP	PUT	
285229 10 0 *	ELECTRO SCIENTIFIC INDS	COM	
285229 90 0	ELECTRO SCIENTIFIC INDS	CALL	
285229 95 0	ELECTRO SCIENTIFIC INDS	PUT	
285233 10 2	ELECTRO-SENSORS INC	COM	
285409 10 8	ELECTROMED INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 149

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
285512 AA 7	ELECTRONIC ARTS INC	NOTE 0.750% 7/1	ADDED
285512 10 9 *	ELECTRONIC ARTS INC	COM	
285512 90 9	ELECTRONIC ARTS INC	CALL	
285512 95 9	ELECTRONIC ARTS INC	PUT	
286082 10 2 *	ELECTRONICS FOR IMAGING INC	COM	
286082 90 2	ELECTRONICS FOR IMAGING INC	CALL	
286082 95 2	ELECTRONICS FOR IMAGING INC	PUT	
286202 20 5	ELEPHANT TALK COMM CORP	COM NEW	
28660G 10 6 *	ELIZABETH ARDEN INC	COM	
28660G 90 6	ELIZABETH ARDEN INC	CALL	
28660G 95 6	ELIZABETH ARDEN INC	PUT	
28849P 10 0 *	ELLIE MAE INC	COM	
28849P 90 0	ELLIE MAE INC	CALL	
28849P 95 0	ELLIE MAE INC	PUT	
288522 30 3 *	ELLINGTON FINANCIAL LLC	COM	
288522 90 3	ELLINGTON FINANCIAL LLC	CALL	
288522 95 3	ELLINGTON FINANCIAL LLC	PUT	
288853 10 4 *	ELLIS PERRY INTL INC	COM	
288853 90 4	ELLIS PERRY INTL INC	CALL	
288853 95 4	ELLIS PERRY INTL INC	PUT	
289074 10 6	ELLSWORTH FUND LTD	COM	
289660 10 2	ELMIRA SVGS BK ELMIRA N Y	COM	
290138 20 5 *	ELONG INC	SPONSORED ADR	
290138 90 5	ELONG INC	CALL	
290138 95 5	ELONG INC	PUT	
290139 10 4	ELOQUA INC	COM	ADDED
290348 10 1	ELSTER GROUP SE	SPONSORED ADR	DELETED
29076N 20 6 *	EMAGIN CORP	COM NEW	
29076N 90 6	EMAGIN CORP	CALL	
29076N 95 6	EMAGIN CORP	PUT	
29081P 20 4	EMBOTELLADORA ANDINA S A	SPON ADR A	
29081P 30 3	EMBOTELLADORA ANDINA S A	SPON ADR B	
29082A 10 7 *	EMBRAER S A	SP ADR REP 4 COM	
29082A 90 7	EMBRAER S A	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 150

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29082A 95 7	EMBRAER S A	PUT	
290828 10 2	EMCLAIRE FINL CORP	COM	
29084Q 10 0 *	EMCOR GROUP INC	COM	
29084Q 90 0	EMCOR GROUP INC	CALL	
29084Q 95 0	EMCOR GROUP INC	PUT	
290846 20 3 *	EMCORE CORP	COM NEW	
290846 90 3	EMCORE CORP	CALL	
290846 95 3	EMCORE CORP	PUT	
29089Q 10 5 *	EMERGENT BIOSOLUTIONS INC	COM	
29089Q 90 5	EMERGENT BIOSOLUTIONS INC	CALL	
29089Q 95 5	EMERGENT BIOSOLUTIONS INC	PUT	
291005 10 6 *	EMERITUS CORP	COM	
291005 90 6	EMERITUS CORP	CALL	
291005 95 6	EMERITUS CORP	PUT	
29101U 10 0 *	EMERALD OIL INC	COM	ADDED
29101U 90 0	EMERALD OIL INC	CALL	ADDED
29101U 95 0	EMERALD OIL INC	PUT	ADDED
291011 10 4 *	EMERSON ELEC CO	COM	
291011 90 4	EMERSON ELEC CO	CALL	
291011 95 4	EMERSON ELEC CO	PUT	
291087 20 3 *	EMERSON RADIO CORP	COM NEW	
291087 90 3	EMERSON RADIO CORP	CALL	
291087 95 3	EMERSON RADIO CORP	PUT	
291525 10 3 *	EMMIS COMMUNICATIONS CORP	CL A	
291525 90 3	EMMIS COMMUNICATIONS CORP	CALL	
291525 95 3	EMMIS COMMUNICATIONS CORP	PUT	
291525 20 2	EMMIS COMMUNICATIONS CORP	PFD CV SER A	
291641 10 8 *	EMPIRE DIST ELEC CO	COM	
291641 90 8	EMPIRE DIST ELEC CO	CALL	
291641 95 8	EMPIRE DIST ELEC CO	PUT	
292052 20 6	EMPIRE RESORTS INC	COM NEW	
292218 10 4 *	EMPLOYERS HOLDINGS INC	COM	
292218 90 4	EMPLOYERS HOLDINGS INC	CALL	
292218 95 4	EMPLOYERS HOLDINGS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 151

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29244A 10 2	EMPRESA DIST Y COMERCIAL NOR	SPON ADR	
29244T 10 1	EMPRESA NACIONAL DE ELCTRCID	SPONSORED ADR	
292448 20 6	EMPRESAS ICA S A DE CV	SPONS ADR NEW	
292475 20 9 *	EMULEX CORP	COM NEW	
292475 90 9	EMULEX CORP	CALL	
292475 95 9	EMULEX CORP	PUT	
29250N 10 5 *	ENBRIDGE INC	COM	
29250N 90 5	ENBRIDGE INC	CALL	
29250N 95 5	ENBRIDGE INC	PUT	
29250R 10 6 *	ENBRIDGE ENERGY PARTNERS L P	COM	
29250R 90 6	ENBRIDGE ENERGY PARTNERS L P	CALL	
29250R 95 6	ENBRIDGE ENERGY PARTNERS L P	PUT	
29250X 10 3 *	ENBRIDGE ENERGY MANAGEMENT L	SHS UNITS LLI	
29250X 90 3	ENBRIDGE ENERGY MANAGEMENT L	CALL	
29250X 95 3	ENBRIDGE ENERGY MANAGEMENT L	PUT	
292505 10 4 *	ENCANA CORP	COM	
292505 90 4	ENCANA CORP	CALL	
292505 95 4	ENCANA CORP	PUT	
29255V 20 1	ENCORE BANCSHARES INC	COM	DELETED
292554 10 2 *	ENCORE CAP GROUP INC	COM	
292554 90 2	ENCORE CAP GROUP INC	CALL	
292554 95 2	ENCORE CAP GROUP INC	PUT	
292562 10 5 *	ENCORE WIRE CORP	COM	
292562 90 5	ENCORE WIRE CORP	CALL	
292562 95 5	ENCORE WIRE CORP	PUT	
29257M AE 0	ENDEAVOR INTL CORP INC	NOTE 5.500% 7/1	ADDED
29258Y 10 3 *	ENDEAVOUR SILVER CORP	COM	
29258Y 90 3	ENDEAVOUR SILVER CORP	CALL	
29258Y 95 3	ENDEAVOUR SILVER CORP	PUT	
29259G 20 0 *	ENDEAVOUR INTL CORP	COM NEW	
29259G 90 0	ENDEAVOUR INTL CORP	CALL	
29259G 95 0	ENDEAVOUR INTL CORP	PUT	
29264F AB 2	ENDO HEALTH SOLUTIONS INC	NOTE 1.750% 4/1	
29264F 20 5 *	ENDO HEALTH SOLUTIONS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 152

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29264F 90 5	ENDO HEALTH SOLUTIONS INC	CALL	
29264F 95 5	ENDO HEALTH SOLUTIONS INC	PUT	
29265N 10 8 *	ENERGEN CORP	COM	
29265N 90 8	ENERGEN CORP	CALL	
29265N 95 8	ENERGEN CORP	PUT	
29266R 10 8 *	ENERGIZER HLDGS INC	COM	
29266R 90 8	ENERGIZER HLDGS INC	CALL	
29266R 95 8	ENERGIZER HLDGS INC	PUT	
29266S 10 6 *	ENDOLOGIX INC	COM	
29266S 90 6	ENDOLOGIX INC	CALL	
29266S 95 6	ENDOLOGIX INC	PUT	
29269A 10 2 *	ENDOCYTE INC	COM	
29269A 90 2	ENDOCYTE INC	CALL	
29269A 95 2	ENDOCYTE INC	PUT	
29269K 10 0 *	ENDURO RTY TR	TR UNIT	
29269K 90 0	ENDURO RTY TR	CALL	
29269K 95 0	ENDURO RTY TR	PUT	
29270J 10 0 *	ENERGY RECOVERY INC	COM	
29270J 90 0	ENERGY RECOVERY INC	CALL	
29270J 95 0	ENERGY RECOVERY INC	PUT	
29270U 30 3 *	ENERGY PARTNERS LTD	COM NEW	DELETED
29270U 90 3	ENERGY PARTNERS LTD	CALL	DELETED
29270U 95 3	ENERGY PARTNERS LTD	PUT	DELETED
29271Q 10 3	ENERGY SVCS OF AMERICA CORP	COM	
29273R 10 9 *	ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	
29273R 90 9	ENERGY TRANSFER PRTNRS L P	CALL	
29273R 95 9	ENERGY TRANSFER PRTNRS L P	PUT	
29273V 10 0 *	ENERGY TRANSFER EQUITY L P	COM UT LTD PTN	
29273V 90 0	ENERGY TRANSFER EQUITY L P	CALL	
29273V 95 0	ENERGY TRANSFER EQUITY L P	PUT	
29274F 10 4 *	ENERSIS S A	SPONSORED ADR	
29274F 90 4	ENERSIS S A	CALL	
29274F 95 4	ENERSIS S A	PUT	
29275Y AA 0	ENERSYS	NOTE 3.375% 6/0	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 153

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29275Y 10 2 *	ENERSYS	COM	
29275Y 90 2	ENERSYS	CALL	
29275Y 95 2	ENERSYS	PUT	
292756 20 2 *	ENERGYSOLUTIONS INC	COM	
292756 90 2	ENERGYSOLUTIONS INC	CALL	
292756 95 2	ENERGYSOLUTIONS INC	PUT	
292764 10 7 *	ENERNOC INC	COM	
292764 90 7	ENERNOC INC	CALL	
292764 95 7	ENERNOC INC	PUT	
292766 10 2 *	ENERPLUS CORP	COM	
292766 90 2	ENERPLUS CORP	CALL	
292766 95 2	ENERPLUS CORP	PUT	
29285W 10 4 *	ENGILITY HLDGS INC	COM	ADDED
29285W 90 4	ENGILITY HLDGS INC	CALL	ADDED
29285W 95 4	ENGILITY HLDGS INC	PUT	ADDED
292851 10 2	ENGEX INC	COM	DELETED
293306 10 6 *	ENGLOBAL CORP	COM	
293306 90 6	ENGLOBAL CORP	CALL	
293306 95 6	ENGLOBAL CORP	PUT	
293389 10 2 *	ENNIS INC	COM	
293389 90 2	ENNIS INC	CALL	
293389 95 2	ENNIS INC	PUT	
29355A 10 7 *	ENPHASE ENERGY INC	COM	
29355A 90 7	ENPHASE ENERGY INC	CALL	
29355A 95 7	ENPHASE ENERGY INC	PUT	
29355M 20 0	ENOVA SYSTEMS INC	COM NEW	
29355X AB 3	ENPRO INDS INC	DCV 3.938%10/1	
29355X 10 7 *	ENPRO INDS INC	COM	
29355X 90 7	ENPRO INDS INC	CALL	
29355X 95 7	ENPRO INDS INC	PUT	
29358P 10 1 *	ENSIGN GROUP INC	COM	
29358P 90 1	ENSIGN GROUP INC	CALL	
29358P 95 1	ENSIGN GROUP INC	PUT	
29362U 10 4 *	ENTEGRIS INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 154

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29362U 90 4	ENTEGRIS INC	CALL	
29362U 95 4	ENTEGRIS INC	PUT	
293639 10 0 *	ENTERCOM COMMUNICATIONS CORP	CL A	
293639 90 0	ENTERCOM COMMUNICATIONS CORP	CALL	
293639 95 0	ENTERCOM COMMUNICATIONS CORP	PUT	
29364G 10 3 *	ENERGY CORP NEW	COM	
29364G 90 3	ENERGY CORP NEW	CALL	
29364G 95 3	ENERGY CORP NEW	PUT	
29365M 20 8 *	ENTEROMEDICS INC	COM NEW	
29365M 90 8	ENTEROMEDICS INC	CALL	
29365M 95 8	ENTEROMEDICS INC	PUT	
293668 10 9	ENTERPRISE BANCORP INC MASS	COM	
293712 10 5	ENTERPRISE FINL SVCS CORP	COM	
293792 10 7 *	ENTERPRISE PRODS PARTNERS L	COM	
293792 90 7	ENTERPRISE PRODS PARTNERS L	CALL	
293792 95 7	ENTERPRISE PRODS PARTNERS L	PUT	
29380T 10 5 *	ENTERTAINMENT PPTYS TR	COM SH BEN INT	
29380T 90 5	ENTERTAINMENT PPTYS TR	CALL	
29380T 95 5	ENTERTAINMENT PPTYS TR	PUT	
29380T 40 2	ENTERTAINMENT PPTYS TR	PFD C CNV 5.75%	
29380T 60 0	ENTERTAINMENT PPTYS TR	CONV PFD 9% SR E	
29382F 20 2	ENTREMED INC	COM NEW	
29382R 10 7 *	ENTRAVISION COMMUNICATIONS C	CL A	
29382R 90 7	ENTRAVISION COMMUNICATIONS C	CALL	
29382R 95 7	ENTRAVISION COMMUNICATIONS C	PUT	
29383G 10 0 *	ENTREE GOLD INC	COM	
29383G 90 0	ENTREE GOLD INC	CALL	
29383G 95 0	ENTREE GOLD INC	PUT	
29383V 20 6	ENTERTAINMENT GAMING ASIA IN	COM NEW	
29384R 10 5 *	ENTROPIC COMMUNICATIONS INC	COM	
29384R 90 5	ENTROPIC COMMUNICATIONS INC	CALL	
29384R 95 5	ENTROPIC COMMUNICATIONS INC	PUT	
29390Q 10 9 *	EQUAL ENERGY LTD	COM	
29390Q 90 9	EQUAL ENERGY LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 155

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
29390Q 95 9	EQUAL ENERGY LTD	PUT	
293904 AE 8	ENZON PHARMACEUTICALS INC	NOTE 4.000% 6/0	
293904 10 8 *	ENZON PHARMACEUTICALS INC	COM	
293904 90 8	ENZON PHARMACEUTICALS INC	CALL	
293904 95 8	ENZON PHARMACEUTICALS INC	PUT	
29404K 10 6	ENVESTNET INC	COM	
294100 10 2 *	ENZO BIOCHEM INC	COM	
294100 90 2	ENZO BIOCHEM INC	CALL	
294100 95 2	ENZO BIOCHEM INC	PUT	
29413T 10 6 *	ENVIVIO INC	COM	
29413T 90 6	ENVIVIO INC	CALL	
29413T 95 6	ENVIVIO INC	PUT	
29414B 10 4	EPAM SYS INC	COM	
29414M 10 0	ENVIROSTAR INC	COM	
294268 10 7	EPLUS INC	COM	
29428R 10 3 *	EPOCH HOLDING CORP	COM	
29428R 90 3	EPOCH HOLDING CORP	CALL	
29428R 95 3	EPOCH HOLDING CORP	PUT	
29429D 10 3 *	EPOCRATES INC	COM	
29429D 90 3	EPOCRATES INC	CALL	
29429D 95 3	EPOCRATES INC	PUT	
294429 10 5 *	EQUIFAX INC	COM	
294429 90 5	EQUIFAX INC	CALL	
294429 95 5	EQUIFAX INC	PUT	
29444U AG 1	EQUINIX INC	NOTE 3.000%10/1	
29444U AH 9	EQUINIX INC	NOTE 4.750% 6/1	
29444U 50 2 *	EQUINIX INC	COM NEW	
29444U 90 2	EQUINIX INC	CALL	
29444U 95 2	EQUINIX INC	PUT	
29472R 10 8 *	EQUITY LIFESTYLE PPTYS INC	COM	
29472R 90 8	EQUITY LIFESTYLE PPTYS INC	CALL	
29472R 95 8	EQUITY LIFESTYLE PPTYS INC	PUT	
294752 10 0 *	EQUITY ONE	COM	
294752 90 0	EQUITY ONE	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 156

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
294752 95 0	EQUITY ONE	PUT	
29476L 10 7 *	EQUITY RESIDENTIAL	SH BEN INT	
29476L 90 7	EQUITY RESIDENTIAL	CALL	
29476L 95 7	EQUITY RESIDENTIAL	PUT	
294766 10 0	EQUUS TOTAL RETURN INC	COM	
29481V 10 8 *	ERESEARCHTECHNOLOGY INC	COM	DELETED
29481V 90 8	ERESEARCHTECHNOLOGY INC	CALL	DELETED
29481V 95 8	ERESEARCHTECHNOLOGY INC	PUT	DELETED
29482P 10 0	ERICKSON AIR-CRANE INC	COM	
294821 60 8 *	ERICSSON	ADR B SEK 10	
294821 90 8	ERICSSON	CALL	
294821 95 8	ERICSSON	PUT	
29490B 10 1	ERBA DIAGNOSTICS	COM	ADDED
29530P 10 2	ERIE INDY CO	CL A	
296056 10 4	ESCALADE INC	COM	
296074 30 5	ESCALON MED CORP	COM NEW	
296315 10 4 *	ESCO TECHNOLOGIES INC	COM	
296315 90 4	ESCO TECHNOLOGIES INC	CALL	
296315 95 4	ESCO TECHNOLOGIES INC	PUT	
296650 10 4	ESPEY MFG & ELECTRS CORP	COM	
29667D 10 4	ESSA BANCORP INC	COM	
297178 10 5 *	ESSEX PPTY TR INC	COM	
297178 90 5	ESSEX PPTY TR INC	CALL	
297178 95 5	ESSEX PPTY TR INC	PUT	
297187 10 6	ESSEX RENT CORP	COM	
297425 10 0 *	ESTERLINE TECHNOLOGIES CORP	COM	
297425 90 0	ESTERLINE TECHNOLOGIES CORP	CALL	
297425 95 0	ESTERLINE TECHNOLOGIES CORP	PUT	
29759W 10 1	ETABLISSEMENTS DELHAIZE FRER	SPONSORED ADR	
297602 10 4 *	ETHAN ALLEN INTERIORS INC	COM	
297602 90 4	ETHAN ALLEN INTERIORS INC	CALL	
297602 95 4	ETHAN ALLEN INTERIORS INC	PUT	
29788A 10 4	E2OPEN INC	COM	ADDED
29841R 10 2	EUNITS 2 YR US EQTY MKT PTNT	UNIT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 157

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
298411 10 9	EUNITS 2 YR U S MKT PARTN TR	UNIT	
29843R 10 0	EURASIAN MINERALS INC	COM	
298736 AF 6	EURONET WORLDWIDE INC	NOTE 3.500%10/1	
298736 10 9 *	EURONET WORLDWIDE INC	COM	
298736 90 9	EURONET WORLDWIDE INC	CALL	
298736 95 9	EURONET WORLDWIDE INC	PUT	
298768 10 2	EUROPEAN EQUITY FUND	COM	
29911Q 20 8	EVANS BANCORP INC	COM NEW	
299766 20 4	EVER GLORY INTL GRP INC	COM NEW	
29977A 10 5 *	EVERCORE PARTNERS INC	CLASS A	
29977A 90 5	EVERCORE PARTNERS INC	CALL	
29977A 95 5	EVERCORE PARTNERS INC	PUT	
29977G 10 2 *	EVERBANK FINL CORP	COM	
29977G 90 2	EVERBANK FINL CORP	CALL	
29977G 95 2	EVERBANK FINL CORP	PUT	
30049A 10 7 *	EVOLUTION PETROLEUM CORP	COM	
30049A 90 7	EVOLUTION PETROLEUM CORP	CALL	
30049A 95 7	EVOLUTION PETROLEUM CORP	PUT	
30049R 20 9	EVOLVING SYS INC	COM NEW	
300614 50 0	EXA CORP	COM	ADDED
30063P 10 5 *	EXACT SCIENCES CORP	COM	
30063P 90 5	EXACT SCIENCES CORP	CALL	
30063P 95 5	EXACT SCIENCES CORP	PUT	
30064E 10 9	EXACTECH INC	COM	
30064K 10 5 *	EXACTTARGET INC	COM	
30064K 90 5	EXACTTARGET INC	CALL	
30064K 95 5	EXACTTARGET INC	PUT	
300645 10 8 *	EXAR CORP	COM	
300645 90 8	EXAR CORP	CALL	
300645 95 8	EXAR CORP	PUT	
30066A 10 5 *	EXAMWORKS GROUP INC	COM	
30066A 90 5	EXAMWORKS GROUP INC	CALL	
30066A 95 5	EXAMWORKS GROUP INC	PUT	
30068C 10 9 *	EXCEL TR INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 158

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
30068C 90 9	EXCEL TR INC	CALL	
30068C 95 9	EXCEL TR INC	PUT	
301505 10 3	EXCHANGE TRADED CONCEPTS TR	YORK HIINC MLP	
301505 30 1	EXCHANGE TRADED CONCEPTS TR	SUST NO AM OIL	
30161N 10 1 *	EXELON CORP	COM	
30161N 90 1	EXELON CORP	CALL	
30161N 95 1	EXELON CORP	PUT	
30161Q AC 8	EXELIXIS INC	NOTE 4.250% 8/1	ADDED
30161Q 10 4 *	EXELIXIS INC	COM	
30161Q 90 4	EXELIXIS INC	CALL	
30161Q 95 4	EXELIXIS INC	PUT	
30162A 10 8 *	EXELIS INC	COM	
30162A 90 8	EXELIS INC	CALL	
30162A 95 8	EXELIS INC	PUT	
301835 10 4 *	EXETER RES CORP	COM	
301835 90 4	EXETER RES CORP	CALL	
301835 95 4	EXETER RES CORP	PUT	
302046 10 7	EXFO INC	SUB VTG SHS	
302051 AL 1	EXIDE TECHNOLOGIES	FRNT 9/1	
302051 20 6 *	EXIDE TECHNOLOGIES	COM NEW	
302051 90 6	EXIDE TECHNOLOGIES	CALL	
302051 95 6	EXIDE TECHNOLOGIES	PUT	
302081 10 4 *	EXLSERVICE HOLDINGS INC	COM	
302081 90 4	EXLSERVICE HOLDINGS INC	CALL	
302081 95 4	EXLSERVICE HOLDINGS INC	PUT	
30212P 30 3 *	EXPEDIA INC DEL	COM NEW	
30212P 90 3	EXPEDIA INC DEL	CALL	
30212P 95 3	EXPEDIA INC DEL	PUT	
302130 10 9 *	EXPEDITORS INTL WASH INC	COM	
302130 90 9	EXPEDITORS INTL WASH INC	CALL	
302130 95 9	EXPEDITORS INTL WASH INC	PUT	
30214U 10 2	EXPONENT INC	COM	
30219E 10 3 *	EXPRESS INC	COM	
30219E 90 3	EXPRESS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 159

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
30219E 95 3	EXPRESS INC	PUT	
30219G 10 8 *	EXPRESS SCRIPTS HLDG CO	COM	
30219G 90 8	EXPRESS SCRIPTS HLDG CO	CALL	
30219G 95 8	EXPRESS SCRIPTS HLDG CO	PUT	
30225N 10 5 *	EXTERRAN PARTNERS LP	COM UNITS	
30225N 90 5	EXTERRAN PARTNERS LP	CALL	
30225N 95 5	EXTERRAN PARTNERS LP	PUT	
30225T 10 2 *	EXTRA SPACE STORAGE INC	COM	
30225T 90 2	EXTRA SPACE STORAGE INC	CALL	
30225T 95 2	EXTRA SPACE STORAGE INC	PUT	
30225X AA 1	EXTERRAN HLDGS INC	NOTE 4.250% 6/1	
30225X 10 3 *	EXTERRAN HLDGS INC	COM	
30225X 90 3	EXTERRAN HLDGS INC	CALL	
30225X 95 3	EXTERRAN HLDGS INC	PUT	
30226D 10 6 *	EXTREME NETWORKS INC	COM	
30226D 90 6	EXTREME NETWORKS INC	CALL	
30226D 95 6	EXTREME NETWORKS INC	PUT	
30227B 10 9 *	EXTORRE GOLD MINES LTD	COM	DELETED
30227B 90 9	EXTORRE GOLD MINES LTD	CALL	DELETED
30227B 95 9	EXTORRE GOLD MINES LTD	PUT	DELETED
302301 10 6 *	EZCORP INC	CL A NON VTG	
302301 90 6	EZCORP INC	CALL	
302301 95 6	EZCORP INC	PUT	
30231G 10 2 *	EXXON MOBIL CORP	COM	
30231G 90 2	EXXON MOBIL CORP	CALL	
30231G 95 2	EXXON MOBIL CORP	PUT	
30239F 10 6	FBL FINL GROUP INC	CL A	
30241L AF 6	FEI CO	NOTE 2.875% 6/0	
30241L 10 9 *	FEI CO	COM	
30241L 90 9	FEI CO	CALL	
30241L 95 9	FEI CO	PUT	
302445 10 1 *	FLIR SYS INC	COM	
302445 90 1	FLIR SYS INC	CALL	
302445 95 1	FLIR SYS INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 160

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
30247C 30 1 *	FBR & CO	COM	
30247C 90 1	FBR & CO	CALL	
30247C 95 1	FBR & CO	PUT	
30249U 10 1 *	FMC TECHNOLOGIES INC	COM	
30249U 90 1	FMC TECHNOLOGIES INC	CALL	
30249U 95 1	FMC TECHNOLOGIES INC	PUT	
302491 30 3 *	F M C CORP	COM NEW	
302491 90 3	F M C CORP	CALL	
302491 95 3	F M C CORP	PUT	
302519 20 2	F N B UNITED CORP	COM NEW	
302520 10 1 *	FNB CORP PA	COM	
302520 90 1	FNB CORP PA	CALL	
302520 95 1	FNB CORP PA	PUT	
30263Y 10 4	FS BANCORP INC	COM	ADDED
302633 10 2 *	FSI INTL INC	COM	
302633 90 2	FSI INTL INC	CALL	
302633 95 2	FSI INTL INC	PUT	
302693 10 6 *	FXCM INC	COM CL A	
302693 90 6	FXCM INC	CALL	
302693 95 6	FXCM INC	PUT	
302695 10 1 *	FX ENERGY INC	COM	
302695 90 1	FX ENERGY INC	CALL	
302695 95 1	FX ENERGY INC	PUT	
302941 AB 5	FTI CONSULTING INC	NOTE 3.750% 7/1	DELETED
302941 10 9 *	FTI CONSULTING INC	COM	
302941 90 9	FTI CONSULTING INC	CALL	
302941 95 9	FTI CONSULTING INC	PUT	
30303M 10 2 *	FACEBOOK INC	CL A	
30303M 90 2	FACEBOOK INC	CALL	
30303M 95 2	FACEBOOK INC	PUT	
30304P 10 4 *	FACTORSHARES S&P CRUDE OIL P	COM UNT BEN IT	
30304P 90 4	FACTORSHARES S&P CRUDE OIL P	CALL	
30304P 95 4	FACTORSHARES S&P CRUDE OIL P	PUT	
30304T 10 6 *	FACTORSHARES S&P GOLD PREM	COM UNT BEN IT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 161

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
30304T 90 6	FACTORSHARES S&P GOLD PREM	CALL	
30304T 95 6	FACTORSHARES S&P GOLD PREM	PUT	
303046 10 6 *	FACTORSHARES S&P US EQTY PRE	COM UNT BEN IT	
303046 90 6	FACTORSHARES S&P US EQTY PRE	CALL	
303046 95 6	FACTORSHARES S&P US EQTY PRE	PUT	
303047 10 4 *	FACTORSHARES S&P ANTI-EQTY P	COM UNITS BEN	
303047 90 4	FACTORSHARES S&P ANTI-EQTY P	CALL	
303047 95 4	FACTORSHARES S&P ANTI-EQTY P	PUT	
303048 10 2 *	FACTORSHARES S&P EQTY ANT-US	COM UNT BEN IT	
303048 90 2	FACTORSHARES S&P EQTY ANT-US	CALL	
303048 95 2	FACTORSHARES S&P EQTY ANT-US	PUT	
303075 10 5 *	FACTSET RESH SYS INC	COM	
303075 90 5	FACTSET RESH SYS INC	CALL	
303075 95 5	FACTSET RESH SYS INC	PUT	
303250 10 4 *	FAIR ISAAC CORP	COM	
303250 90 4	FAIR ISAAC CORP	CALL	
303250 95 4	FAIR ISAAC CORP	PUT	
303726 10 3 *	FAIRCHILD SEMICONDUCTOR INTL	COM	
303726 90 3	FAIRCHILD SEMICONDUCTOR INTL	CALL	
303726 95 3	FAIRCHILD SEMICONDUCTOR INTL	PUT	
305560 30 2 *	FAIRPOINT COMMUNICATIONS INC	COM NEW	
305560 90 2	FAIRPOINT COMMUNICATIONS INC	CALL	
305560 95 2	FAIRPOINT COMMUNICATIONS INC	PUT	
306137 10 0 *	FALCONSTOR SOFTWARE INC	COM	
306137 90 0	FALCONSTOR SOFTWARE INC	CALL	
306137 95 0	FALCONSTOR SOFTWARE INC	PUT	
307000 10 9 *	FAMILY DLR STORES INC	COM	
307000 90 9	FAMILY DLR STORES INC	CALL	
307000 95 9	FAMILY DLR STORES INC	PUT	
307068 10 6 *	FAMOUS DAVES AMER INC	COM	
307068 90 6	FAMOUS DAVES AMER INC	CALL	
307068 95 6	FAMOUS DAVES AMER INC	PUT	
307675 10 8	FARMER BROS CO	COM	
309562 10 6	FARMERS CAP BK CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 162

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
309627 10 7	FARMERS NATL BANC CORP	COM	
311642 10 2 *	FARO TECHNOLOGIES INC	COM	
311642 90 2	FARO TECHNOLOGIES INC	CALL	
311642 95 2	FARO TECHNOLOGIES INC	PUT	
311900 10 4 *	FASTENAL CO	COM	
311900 90 4	FASTENAL CO	CALL	
311900 95 4	FASTENAL CO	PUT	
312059 10 8	FAUQUIER BANKSHARES INC VA	COM	
313148 10 8	FEDERAL AGRIC MTG CORP	CL A	
313148 30 6 *	FEDERAL AGRIC MTG CORP	CL C	
313148 90 6	FEDERAL AGRIC MTG CORP	CALL	
313148 95 6	FEDERAL AGRIC MTG CORP	PUT	
313549 40 4 *	FEDERAL MOGUL CORP	COM	
313549 90 4	FEDERAL MOGUL CORP	CALL	
313549 95 4	FEDERAL MOGUL CORP	PUT	
313747 20 6 *	FEDERAL REALTY INVT TR	SH BEN INT NEW	
313747 90 6	FEDERAL REALTY INVT TR	CALL	
313747 95 6	FEDERAL REALTY INVT TR	PUT	
313855 10 8 *	FEDERAL SIGNAL CORP	COM	
313855 90 8	FEDERAL SIGNAL CORP	CALL	
313855 95 8	FEDERAL SIGNAL CORP	PUT	
314162 10 8	FEDERATED ENHANC TREAS INCM	COM SH BEN INT	
314211 10 3 *	FEDERATED INVS INC PA	CL B	
314211 90 3	FEDERATED INVS INC PA	CALL	
314211 95 3	FEDERATED INVS INC PA	PUT	
31422T 10 1	FEDERATED NATL HLDG CO	COM	ADDED
31423M 10 5	FEDERATED PREM INTR MUN INC	COM	
31423P 10 8	FEDERATED PREM MUN INC FD	COM	
31428X 10 6 *	FEDEX CORP	COM	
31428X 90 6	FEDEX CORP	CALL	
31428X 95 6	FEDEX CORP	PUT	
31429C 10 1	FEDFIRST FINL CORP NEW	COM	
31429Y 10 3 *	FEIHE INTL INC	COM	
31429Y 90 3	FEIHE INTL INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 163

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
31429Y 95 3	FEIHE INTL INC	PUT	
31430F 10 1 *	FELCOR LODGING TR INC	COM	
31430F 90 1	FELCOR LODGING TR INC	CALL	
31430F 95 1	FELCOR LODGING TR INC	PUT	
31430F 20 0	FELCOR LODGING TR INC	PFD CV A \$1.95	
314462 10 2	FEMALE HEALTH CO	COM	
315293 10 0 *	FERRELLGAS PARTNERS L.P.	UNIT LTD PART	
315293 90 0	FERRELLGAS PARTNERS L.P.	CALL	
315293 95 0	FERRELLGAS PARTNERS L.P.	PUT	
315405 AL 4	FERRO CORP	NOTE 6.500% 8/1	
315405 10 0 *	FERRO CORP	COM	
315405 90 0	FERRO CORP	CALL	
315405 95 0	FERRO CORP	PUT	
315616 10 2 *	F5 NETWORKS INC	COM	
315616 90 2	F5 NETWORKS INC	CALL	
315616 95 2	F5 NETWORKS INC	PUT	
31573A 10 9 *	FIBRIA CELULOSE S A	SP ADR REP COM	
31573A 90 9	FIBRIA CELULOSE S A	CALL	
31573A 95 9	FIBRIA CELULOSE S A	PUT	
315831 10 7	FIDELITY BANCORP INC	COM	
315912 80 8 *	FIDELITY COMWLTH TR	NDQ CP IDX TRK	
315912 90 8	FIDELITY COMWLTH TR	CALL	
315912 95 8	FIDELITY COMWLTH TR	PUT	
31620M 10 6 *	FIDELITY NATL INFORMATION SV	COM	
31620M 90 6	FIDELITY NATL INFORMATION SV	CALL	
31620M 95 6	FIDELITY NATL INFORMATION SV	PUT	
31620R AE 5	FIDELITY NATIONAL FINANCIAL	NOTE 4.250% 8/1	ADDED
31620R 10 5 *	FIDELITY NATIONAL FINANCIAL	CL A	
31620R 90 5	FIDELITY NATIONAL FINANCIAL	CALL	
31620R 95 5	FIDELITY NATIONAL FINANCIAL	PUT	
316394 10 5	FIDELITY SOUTHERN CORP NEW	COM	
31647Q 10 6	FIDUCIARY CLAYMORE MLP OPP F	COM	
316500 10 7	FIDUS INVT CORP	COM	
316570 10 0	FIELDPOINT PETROLEUM CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 164

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
316570 12 6	FIELDPOINT PETROLEUM CORP	*W EXP 03/23/201	
31660B 10 1 *	FIESTA RESTAURANT GROUP INC	COM	
31660B 90 1	FIESTA RESTAURANT GROUP INC	CALL	
31660B 95 1	FIESTA RESTAURANT GROUP INC	PUT	
316645 10 0 *	FIFTH & PAC COS INC	COM	
316645 90 0	FIFTH & PAC COS INC	CALL	
316645 95 0	FIFTH & PAC COS INC	PUT	
316773 10 0 *	FIFTH THIRD BANCORP	COM	
316773 90 0	FIFTH THIRD BANCORP	CALL	
316773 95 0	FIFTH THIRD BANCORP	PUT	
316773 20 9	FIFTH THIRD BANCORP	CNV PFD DEP1/250	
31678A 10 3 *	FIFTH STREET FINANCE CORP	COM	
31678A 90 3	FIFTH STREET FINANCE CORP	CALL	
31678A 95 3	FIFTH STREET FINANCE CORP	PUT	
316827 10 4 *	51JOB INC	SP ADR REP COM	
316827 90 4	51JOB INC	CALL	
316827 95 4	51JOB INC	PUT	
317485 10 0 *	FINANCIAL ENGINES INC	COM	
317485 90 0	FINANCIAL ENGINES INC	CALL	
317485 95 0	FINANCIAL ENGINES INC	PUT	
317585 40 4	FINANCIAL INSTNS INC	COM	
31787A AK 7	FINISAR CORP	NOTE 5.000%10/1	
31787A 50 7 *	FINISAR CORP	COM NEW	
31787A 90 7	FINISAR CORP	CALL	
31787A 95 7	FINISAR CORP	PUT	
317923 10 0 *	FINISH LINE INC	CL A	
317923 90 0	FINISH LINE INC	CALL	
317923 95 0	FINISH LINE INC	PUT	
318457 10 8	FIRST ACCEPTANCE CORP	COM	
31847R 10 2 *	FIRST AMERN FINL CORP	COM	
31847R 90 2	FIRST AMERN FINL CORP	CALL	
31847R 95 2	FIRST AMERN FINL CORP	PUT	
31848L 10 4	FIRST ADVANTAGE BANCORP	COM	
31849P 10 4	FIRST AMERN MINN MUN INC FD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 165

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
31866P 10 2	FIRST BANCORP INC ME	COM	
318672 70 6 *	FIRST BANCORP P R	COM NEW	
318672 90 6	FIRST BANCORP P R	CALL	
318672 95 6	FIRST BANCORP P R	PUT	
318910 10 6	FIRST BANCORP N C	COM	
318916 10 3	FIRST BANCSHARES INC MS	COM	
319383 10 5 *	FIRST BUSEY CORP	COM	
319383 90 5	FIRST BUSEY CORP	CALL	
319383 95 5	FIRST BUSEY CORP	PUT	
319390 10 0	FIRST BUS FINL SVCS INC WIS	COM	
319395 10 9	FIRST CALIFORNIA FINANCIAL G	COM NEW	
31942D 10 7 *	FIRST CASH FINL SVCS INC	COM	
31942D 90 7	FIRST CASH FINL SVCS INC	CALL	
31942D 95 7	FIRST CASH FINL SVCS INC	PUT	
31942S 10 4	FIRST CAPITAL INC	COM	
31943X 10 2	1ST CENTURY BANCSHARES INC	COM	
319438 10 7	FIRST CAPITAL BANCORP VA	COM	
319459 20 2	FIRST CTZNS BANC CORP	COM NO PAR	
31946M 10 3	FIRST CTZNS BANCSHARES INC N	CL A	
31969M 10 5	FIRST CLOVER LEAF FIN CORP	COM	
319829 10 7 *	FIRST COMWLTH FINL CORP PA	COM	
319829 90 7	FIRST COMWLTH FINL CORP PA	CALL	
319829 95 7	FIRST COMWLTH FINL CORP PA	PUT	
31983A 10 3 *	FIRST CMNTY BANCSHARES INC N	COM	
31983A 90 3	FIRST CMNTY BANCSHARES INC N	CALL	
31983A 95 3	FIRST CMNTY BANCSHARES INC N	PUT	
319835 10 4	FIRST CMNTY CORP S C	COM	
319850 10 3	FIRST CONN BANCORP INC MD	COM	
31986N 10 2	1ST CONSTITUTION BANCORP	COM	
32006W 10 6	FIRST DEFIANCE FINL CORP	COM	
32020F 30 3	FIRST FED BANCSHARES ARK	COM NEW	
32020R 10 9 *	FIRST FINL BANKSHARES	COM	
32020R 90 9	FIRST FINL BANKSHARES	CALL	
32020R 95 9	FIRST FINL BANKSHARES	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 166

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
320209 10 9 *	FIRST FINL BANCORP OH	COM	
320209 90 9	FIRST FINL BANCORP OH	CALL	
320209 95 9	FIRST FINL BANCORP OH	PUT	
320209 11 7	FIRST FINL BANCORP OH	*W EXP 12/23/201	
32021X 10 5	FIRST FED NORTHN MICH BANCOR	COM	
320218 10 0	FIRST FINL CORP IND	COM	
32022D 10 8	FIRST FINL SVC CORP	COM	
32022K 10 2 *	FIRST FINANCIAL NORTHWEST IN	COM	
32022K 90 2	FIRST FINANCIAL NORTHWEST IN	CALL	
32022K 95 2	FIRST FINANCIAL NORTHWEST IN	PUT	
320239 10 6 *	FIRST FINL HLDGS INC	COM	
320239 90 6	FIRST FINL HLDGS INC	CALL	
320239 95 6	FIRST FINL HLDGS INC	PUT	
320517 10 5 *	FIRST HORIZON NATL CORP	COM	
320517 90 5	FIRST HORIZON NATL CORP	CALL	
320517 95 5	FIRST HORIZON NATL CORP	PUT	
32054K 10 3 *	FIRST INDUSTRIAL REALTY TRUS	COM	
32054K 90 3	FIRST INDUSTRIAL REALTY TRUS	CALL	
32054K 95 3	FIRST INDUSTRIAL REALTY TRUS	PUT	
32055Y 20 1	FIRST INTST BANCYSYSTEM INC	COM CL A	
320734 10 6	FIRST LONG IS CORP	COM	
320744 10 5	FIRST M & F CORP	COM	
32076V 10 3 *	FIRST MAJESTIC SILVER CORP	COM	
32076V 90 3	FIRST MAJESTIC SILVER CORP	CALL	
32076V 95 3	FIRST MAJESTIC SILVER CORP	PUT	
320771 10 8 *	FIRST MARBLEHEAD CORP	COM	
320771 90 8	FIRST MARBLEHEAD CORP	CALL	
320771 95 8	FIRST MARBLEHEAD CORP	PUT	
320817 10 9 *	FIRST MERCHANTS CORP	COM	
320817 90 9	FIRST MERCHANTS CORP	CALL	
320817 95 9	FIRST MERCHANTS CORP	PUT	
320867 10 4 *	FIRST MIDWEST BANCORP DEL	COM	
320867 90 4	FIRST MIDWEST BANCORP DEL	CALL	
320867 95 4	FIRST MIDWEST BANCORP DEL	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 167

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
33582V 10 8 *	FIRST NIAGARA FINL GP INC	COM	
33582V 90 8	FIRST NIAGARA FINL GP INC	CALL	
33582V 95 8	FIRST NIAGARA FINL GP INC	PUT	
33589V 10 1	FIRST PACTRUST BANCORP INC	COM	
33610F 10 9 *	FIRST POTOMAC RLTY TR	COM	
33610F 90 9	FIRST POTOMAC RLTY TR	CALL	
33610F 95 9	FIRST POTOMAC RLTY TR	PUT	
33616C 10 0 *	FIRST REP BK SAN FRANCISCO C	COM	
33616C 90 0	FIRST REP BK SAN FRANCISCO C	CALL	
33616C 95 0	FIRST REP BK SAN FRANCISCO C	PUT	
33621E 10 9	FIRST SAVINGS FINL GROUP INC	COM	
336312 20 2	FIRST SEC GROUP INC	COM NEW	
336433 10 7 *	FIRST SOLAR INC	COM	
336433 90 7	FIRST SOLAR INC	CALL	
336433 95 7	FIRST SOLAR INC	PUT	
33646W 10 0	FIRST SOUTH BANCORP INC VA	COM	
336901 10 3	1ST SOURCE CORP	COM	
336917 10 9 *	FIRST TR MORNINGSTAR DIV LEA	SHS	
336917 90 9	FIRST TR MORNINGSTAR DIV LEA	CALL	
336917 95 9	FIRST TR MORNINGSTAR DIV LEA	PUT	
336919 10 5 *	FIRST TR VAL LINE EQ ALLO IN	SHS	
336919 90 5	FIRST TR VAL LINE EQ ALLO IN	CALL	
336919 95 5	FIRST TR VAL LINE EQ ALLO IN	PUT	
336920 10 3 *	FIRST TR US IPO INDEX FD	SHS	
336920 90 3	FIRST TR US IPO INDEX FD	CALL	
336920 95 3	FIRST TR US IPO INDEX FD	PUT	
33718M 10 5 *	FIRST TR DJS MICROCAP INDEX	COM SHS ANNUAL	
33718M 90 5	FIRST TR DJS MICROCAP INDEX	CALL	
33718M 95 5	FIRST TR DJS MICROCAP INDEX	PUT	
33731K 10 2	FIRST TR/ABERDEEN EMERG OPT	COM	
33731L 10 0	FIRST TR ACTIVE DIVID INCOME	COM	
337318 10 9	FIRST TR ENHANCED EQTY INC F	COM	
337319 10 7	FIRST TR ABERDEEN GLBL OPP F	COM SHS	
33733A 10 2 *	FIRST TR ISE CHINDIA INDEX F	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 168

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
33733A 90 2	FIRST TR ISE CHINDIA INDEX F	CALL	
33733A 95 2	FIRST TR ISE CHINDIA INDEX F	PUT	
33733B 10 0 *	FIRST TR ISE WATER INDEX FD	COM	
33733B 90 0	FIRST TR ISE WATER INDEX FD	CALL	
33733B 95 0	FIRST TR ISE WATER INDEX FD	PUT	
33733C 10 8	FIRST TR MULTI CP VAL ALPHA	COM SHS	
33733E 10 4 *	FIRST TR EXCHANGE TRADED FD	STRAT VAL IDX FD	
33733E 90 4	FIRST TR EXCHANGE TRADED FD	CALL	
33733E 95 4	FIRST TR EXCHANGE TRADED FD	PUT	
33733E 20 3 *	FIRST TR EXCHANGE TRADED FD	NY ARCA BIOTECH	
33733E 90 3	FIRST TR EXCHANGE TRADED FD	CALL	
33733E 95 3	FIRST TR EXCHANGE TRADED FD	PUT	
33733E 30 2 *	FIRST TR EXCHANGE TRADED FD	DJ INTERNT IDX	
33733E 90 2	FIRST TR EXCHANGE TRADED FD	CALL	
33733E 95 2	FIRST TR EXCHANGE TRADED FD	PUT	
33733E 40 1	FIRST TR EXCHANGE TRADED FD	NASDAQ 100 EX	
33733E 50 0	FIRST TR EXCHANGE TRADED FD	NAS CLNEDG GREEN	
33733E 60 9	FIRST TR EXCHANGE TRADED FD	CBOE S&P500VIX	ADDED
33733F 10 1	FIRST TR MULTI CAP VALUE ALP	COM SHS	
33733G 10 9	FIRST TRUST SPECIALTY FINANC	COM BEN INTR	
33733H 10 7	FIRST TR BICK INDEX FD	COM SHS	
33733J 10 3 *	FIRST TR ISE GLOBL COPPR IND	COM	
33733J 90 3	FIRST TR ISE GLOBL COPPR IND	CALL	
33733J 95 3	FIRST TR ISE GLOBL COPPR IND	PUT	
33733U 10 8	FIRST TR SR FLG RTE INCM FD	COM	
33734E 10 3	FIRST TRUST MORTGAGE INCM FD	COM SHS	
33734G 10 8 *	FIRST TR S&P REIT INDEX FD	COM	
33734G 90 8	FIRST TR S&P REIT INDEX FD	CALL	
33734G 95 8	FIRST TR S&P REIT INDEX FD	PUT	
33734H 10 6 *	FIRST TR VALUE LINE DIVID IN	SHS	
33734H 90 6	FIRST TR VALUE LINE DIVID IN	CALL	
33734H 95 6	FIRST TR VALUE LINE DIVID IN	PUT	
33734J 10 2 *	FIRST TR ISE REVERE NAT GAS	COM	
33734J 90 2	FIRST TR ISE REVERE NAT GAS	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 169

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
33734J 95 2	FIRST TR ISE REVERE NAT GAS	PUT	
33734K 10 9	FIRST TR LRGE CP CORE ALPHA	COM SHS	
33734X 10 1 *	FIRST TR EXCHANGE TRADED FD	CONSUMR DISCRE	
33734X 90 1	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 1	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 11 9 *	FIRST TR EXCHANGE TRADED FD	CONSUMR STAPLE	
33734X 90 9	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 9	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 12 7 *	FIRST TR EXCHANGE TRADED FD	ENERGY ALPHADX	
33734X 90 7	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 7	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 13 5 *	FIRST TR EXCHANGE TRADED FD	FINLS ALPHADFX	
33734X 90 5	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 5	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 14 3	FIRST TR EXCHANGE TRADED FD	HLTH CARE ALPH	
33734X 15 0	FIRST TR EXCHANGE TRADED FD	INDLS PROD DUR	
33734X 16 8 *	FIRST TR EXCHANGE TRADED FD	MATERIALS ALPH	
33734X 90 8	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 8	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 17 6 *	FIRST TR EXCHANGE TRADED FD	TECH ALPHADFX	
33734X 90 6	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 6	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 18 4 *	FIRST TR EXCHANGE TRADED FD	UTILITIES ALPH	
33734X 90 4	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 4	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 19 2 *	FIRST TR EXCHANGE TRADED FD	ISE CLOUD COMP	
33734X 90 2	FIRST TR EXCHANGE TRADED FD	CALL	
33734X 95 2	FIRST TR EXCHANGE TRADED FD	PUT	
33734X 20 0	FIRST TR EXCHANGE TRADED FD	DJ GLBL DIVID	
33734X 30 9	FIRST TR EXCHANGE TRADED FD	AUTO INDEX FD	
33734Y 10 9	FIRST TR SML CP CORE ALPHA F	COM SHS	
337344 10 5 *	FIRST TR NAS100 EQ WEIGHTED	SHS	
337344 90 5	FIRST TR NAS100 EQ WEIGHTED	CALL	
337344 95 5	FIRST TR NAS100 EQ WEIGHTED	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 170

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
337345 10 2 *	FIRST TR NASDAQ100 TECH INDE	SHS	
337345 90 2	FIRST TR NASDAQ100 TECH INDE	CALL	
337345 95 2	FIRST TR NASDAQ100 TECH INDE	PUT	
33735B 10 8	FIRST TR MID CAP CORE ALPHAD	COM SHS	
33735G 10 7	FIRST TR VALUE LINE 100 ETF	COM SHS	
33735J 10 1	FIRST TR LRG CP VL ALPHAD	COM SHS	
33735K 10 8	FIRST TR LRG CP GRWTH ALPHAD	COM SHS	
33735T 10 9	FIRST TR STOXX EURO DIV FD	COMMON SHS	
337353 30 4	FIRST TR STRATEGIC HIGH INC	COM SHS NEW	
33736G 10 6 *	FIRST TR ISE GLB WIND ENRG E	COM SHS	
33736G 90 6	FIRST TR ISE GLB WIND ENRG E	CALL	
33736G 95 6	FIRST TR ISE GLB WIND ENRG E	PUT	
33736M 10 3	FIRST TR ISE GLOBAL ENGR & C	COM	
33736N 10 1	FIRST TR FTSE EPRA/NAREIT DE	COM	
33736Q 10 4	FIRST TR NASDAQ ABA CMNTY BK	UT COM SHS ETF	
33737A 10 8	FIRST TR EXCH TRADED FD II	NASDQ CLN EDGE	
33737C 10 4 *	FIRST TR ISE GLBL PLAT INDX	COM	
33737C 90 4	FIRST TR ISE GLBL PLAT INDX	CALL	
33737C 95 4	FIRST TR ISE GLBL PLAT INDX	PUT	
33737J 10 9	FIRST TR EXCH TRD ALPHA FD I	ASIA EX JAPAN	
33737J 11 7	FIRST TR EXCH TRD ALPHA FD I	EUROPE ALPHA	
33737J 12 5	FIRST TR EXCH TRD ALPHA FD I	LATIN AMER ALP	
33737J 13 3	FIRST TR EXCH TRD ALPHA FD I	BRAZIL ALPHA	
33737J 14 1	FIRST TR EXCH TRD ALPHA FD I	CHINA ALPHAD	
33737J 15 8	FIRST TR EXCH TRD ALPHA FD I	JAPAN ALPHAD	
33737J 16 6	FIRST TR EXCH TRD ALPHA FD I	STH KOREA ALPH	
33737J 17 4	FIRST TR EXCH TRD ALPHA FD I	DEV MRK EX US	
33737J 18 2	FIRST TR EXCH TRD ALPHA FD I	EMERG MKT ALPH	
33737J 19 0	FIRST TR EXCH TRD ALPHA FD I	GERMANY ALPHA	
33737J 20 8	FIRST TR EXCH TRD ALPHA FD I	CANADA ALPHA	
33737J 21 6	FIRST TR EXCH TRD ALPHA FD I	AUSTRALIA ALPH	
33737J 22 4	FIRST TR EXCH TRD ALPHA FD I	UNIT KING ALPH	
33737J 23 2	FIRST TR EXCH TRD ALPHA FD I	SWITZLND ALPH	
33737J 24 0	FIRST TR EXCH TRD ALPHA FD I	HONG KONG ALPH	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 171

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
33737J 25 7	FIRST TR EXCH TRD ALPHA FD I	TAIWAN ALPHADE	
33737J 30 7	FIRST TR EXCH TRD ALPHA FD I	EM SML CP ALPH	
33737J 40 6	FIRST TR EXCH TRD ALPHA FD I	EX US SML CP	
33737K 10 6	FIRST TR NASDAQ SMART PHONE	COM SHS	
33737M 10 2	FIRST TR EXCNGE TRD ALPHADEX	MID CP GR ALPH	
33737M 20 1	FIRST TR EXCNGE TRD ALPHADEX	MID CAP VAL FD	
33737M 30 0	FIRST TR EXCNGE TRD ALPHADEX	SML CP GRW ALP	
33737M 40 9	FIRST TR EXCNGE TRD ALPHADEX	SML CAP VAL AL	
33737M 50 8	FIRST TR EXCNGE TRD ALPHADEX	MEGA CAP ALPHA	
33738C 10 3	FIRST TR ENERGY INFRASTRCTR	COM	
33738D 10 1	FIRST TR EXCHANGE-TRADED FD	NO AMER ENERGY	ADDED
33738E 10 9	FIRST TR HIGH INCOME L/S FD	COM	
33738G 10 4	FIRST TR ENERGY INCOME & GRW	COM	
33738R 10 0	FIRST TR EXCHANGE TRADED FD	MULTI ASSET DI	ADDED
33738R 11 8	FIRST TR EXCHANGE TRADED FD	NASD TECH DIV	ADDED
33740N 10 5	1ST UNITED BANCORP INC FLA	COM	
33741H 10 7	FIRST UTD CORP	COM	
337493 10 0	FIRST W VA BANCORP INC	COM	
33761G 10 4	FIRSTBANK CORP MICH	COM	
33761N AA 7	FIRSTSERVICE CORP	SDCV 6.500%12/3	
33761N 10 9	FIRSTSERVICE CORP	SUB VTG SH	
33761X 10 7	FIRSTCITY FINL CORP	COM	
33766Y 10 0	FIRSTHAND TECH VALUE FD INC	COM	
337738 10 8 *	FISERV INC	COM	
337738 90 8	FISERV INC	CALL	
337738 95 8	FISERV INC	PUT	
337756 20 9	FISHER COMMUNICATIONS INC	COM	
337915 10 2 *	FIRSTMERIT CORP	COM	
337915 90 2	FIRSTMERIT CORP	CALL	
337915 95 2	FIRSTMERIT CORP	PUT	
337930 50 7	FLAGSTAR BANCORP INC	COM NEW	
337932 10 7 *	FIRSTENERGY CORP	COM	
337932 90 7	FIRSTENERGY CORP	CALL	
337932 95 7	FIRSTENERGY CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 172

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
33829M 10 1 *	FIVE BELOW INC	COM	ADDED
33829M 90 1	FIVE BELOW INC	CALL	ADDED
33829M 95 1	FIVE BELOW INC	PUT	ADDED
33832D AB 2	FIVE STAR QUALITY CARE INC	NOTE 3.750%10/1	
33832D 10 6 *	FIVE STAR QUALITY CARE INC	COM	
33832D 90 6	FIVE STAR QUALITY CARE INC	CALL	
33832D 95 6	FIVE STAR QUALITY CARE INC	PUT	
338478 10 0	FLAHERTY & CRMN/CLYMR PFD SE	COM SHS	
338479 10 8	FLAHERTY & CRMRN CLYMRE T R	COM	
33848E 10 6	FLAHERTY & CRUMRINE PFD INC	COM	
338480 10 6	FLAHERTY & CRUMRINE PFD INC	COM	
338488 10 9 *	FLAMEL TECHNOLOGIES SA	SPONSORED ADR	
338488 90 9	FLAMEL TECHNOLOGIES SA	CALL	
338488 95 9	FLAMEL TECHNOLOGIES SA	PUT	
338517 10 5	FLANIGANS ENTERPRISES INC	COM	
339041 10 5 *	FLEETCOR TECHNOLOGIES INC	COM	
339041 90 5	FLEETCOR TECHNOLOGIES INC	CALL	
339041 95 5	FLEETCOR TECHNOLOGIES INC	PUT	
33938T 10 4	FLEXIBLE SOLUTIONS INTL INC	COM	
339382 10 3	FLEXSTEEL INDS INC	COM	
33939L 10 0	FLEXSHARES TR	MORNSTAR USMKT	
33939L 40 7	FLEXSHARES TR	MORNSTAR UPSTR	
33939L 50 6	FLEXSHARES TR	IBOXX 3R TARGT	
33939L 60 5	FLEXSHARES TR	IBOXX 5YR TRGT	
343389 AA 0	FLOTEK INDS INC DEL	NOTE 5.250% 2/1	
343389 10 2 *	FLOTEK INDS INC DEL	COM	
343389 90 2	FLOTEK INDS INC DEL	CALL	
343389 95 2	FLOTEK INDS INC DEL	PUT	
343412 AA 0	FLUOR CORP NEW	NOTE 1.500% 2/1	
343412 10 2 *	FLUOR CORP NEW	COM	
343412 90 2	FLUOR CORP NEW	CALL	
343412 95 2	FLUOR CORP NEW	PUT	
343468 10 4 *	FLOW INTL CORP	COM	
343468 90 4	FLOW INTL CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 173

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
343468 95 4	FLOW INTL CORP	PUT	
343498 10 1 *	FLOWERS FOODS INC	COM	
343498 90 1	FLOWERS FOODS INC	CALL	
343498 95 1	FLOWERS FOODS INC	PUT	
34354P 10 5 *	FLOWERVE CORP	COM	
34354P 90 5	FLOWERVE CORP	CALL	
34354P 95 5	FLOWERVE CORP	PUT	
34385P 10 8 *	FLUIDIGM CORP DEL	COM	
34385P 90 8	FLUIDIGM CORP DEL	CALL	
34385P 95 8	FLUIDIGM CORP DEL	PUT	
343873 10 5 *	FLUSHING FINL CORP	COM	
343873 90 5	FLUSHING FINL CORP	CALL	
343873 95 5	FLUSHING FINL CORP	PUT	
34407D 10 9	FLY LEASING LTD	SPONSORED ADR	
34415V 10 9 *	FOCUS MEDIA HLDG LTD	SPONSORED ADR	
34415V 90 9	FOCUS MEDIA HLDG LTD	CALL	
34415V 95 9	FOCUS MEDIA HLDG LTD	PUT	
34416W 50 2	FOCUSSHARES TR	MRNGSTR US MKT	DELETED
34416W 60 1	FOCUSSHARES TR	MRNGSTR LRG CP	DELETED
34416W 70 0	FOCUSSHARES TR	MRNGSTR MID CP	DELETED
34416W 77 5	FOCUSSHARES TR	MRNSTR UTILS	DELETED
34416W 78 3	FOCUSSHARES TR	MRNSTR TECH	DELETED
34416W 79 1	FOCUSSHARES TR	MRNST REAL EST	DELETED
34416W 80 9	FOCUSSHARES TR	MRNGSTR SML CP	DELETED
34416W 81 7	FOCUSSHARES TR	MRNSTR INDLS	DELETED
34416W 82 5	FOCUSSHARES TR	MRNSTR HTH CRE	DELETED
34416W 83 3	FOCUSSHARES TR	MRNSTR FIN SVC	DELETED
34416W 84 1	FOCUSSHARES TR	MRNSTR ENERGY	DELETED
34416W 85 8	FOCUSSHARES TR	MRNSTR CON DEF	DELETED
34416W 86 6	FOCUSSHARES TR	MRNSTR CON CYC	DELETED
34416W 87 4	FOCUSSHARES TR	MRNSTR COMM SV	DELETED
34416W 88 2	FOCUSSHARES TR	MRNGSTR BS MAT	DELETED
344419 10 6 *	FOMENTO ECONOMICO MEXICANO S	SPON ADR UNITS	
344419 90 6	FOMENTO ECONOMICO MEXICANO S	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 174

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
344419 95 6	FOMENTO ECONOMICO MEXICANO S	PUT	
344437 40 5	FONAR CORP	COM NEW	
344798 20 2	FOOD TECHNOLOGY SERVICE INC	COM NEW	
344849 10 4 *	FOOT LOCKER INC	COM	
344849 90 4	FOOT LOCKER INC	CALL	
344849 95 4	FOOT LOCKER INC	PUT	
345143 10 1	FORBES ENERGY SVCS LTD	COM	
345370 CF 5	FORD MTR CO DEL	NOTE 4.250%12/1	
345370 CN 8	FORD MTR CO DEL	NOTE 4.250%11/1	
345370 13 4	FORD MTR CO DEL	*W EXP 01/01/201	
345370 86 0 *	FORD MTR CO DEL	COM PAR \$0.01	
345370 90 0	FORD MTR CO DEL	CALL	
345370 95 0	FORD MTR CO DEL	PUT	
345550 AM 9	FOREST CITY ENTERPRISES INC	NOTE 5.000%10/1	
345550 AP 2	FOREST CITY ENTERPRISES INC	NOTE 4.250% 8/1	ADDED
345550 10 7 *	FOREST CITY ENTERPRISES INC	CL A	
345550 90 7	FOREST CITY ENTERPRISES INC	CALL	
345550 95 7	FOREST CITY ENTERPRISES INC	PUT	
345550 30 5	FOREST CITY ENTERPRISES INC	CL B CONV	
345838 10 6 *	FOREST LABS INC	COM	
345838 90 6	FOREST LABS INC	CALL	
345838 95 6	FOREST LABS INC	PUT	
346091 70 5 *	FOREST OIL CORP	COM PAR \$0.01	
346091 90 5	FOREST OIL CORP	CALL	
346091 95 5	FOREST OIL CORP	PUT	
346233 10 9 *	FORESTAR GROUP INC	COM	
346233 90 9	FORESTAR GROUP INC	CALL	
346233 95 9	FORESTAR GROUP INC	PUT	
346375 10 8 *	FORMFACTOR INC	COM	
346375 90 8	FORMFACTOR INC	CALL	
346375 95 8	FORMFACTOR INC	PUT	
346414 10 5	FORMULA SYS 1985 LTD	SPONSORED ADR	
346563 10 9 *	FORRESTER RESH INC	COM	
346563 90 9	FORRESTER RESH INC	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 175

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
346563 95 9	FORRESTER RESH INC	PUT	
347200 10 7	FORT DEARBORN INCOME SECS IN	COM	
34954W 10 4	FORTEGRA FINL CORP	COM	
34958B 10 6 *	FORTRESS INVESTMENT GROUP LL	CL A	
34958B 90 6	FORTRESS INVESTMENT GROUP LL	CALL	
34958B 95 6	FORTRESS INVESTMENT GROUP LL	PUT	
34959E 10 9 *	FORTINET INC	COM	
34959E 90 9	FORTINET INC	CALL	
34959E 95 9	FORTINET INC	PUT	
34963X 20 0	FORTUNE INDUSTRIES INC	COM NEW	
34964C 10 6 *	FORTUNE BRANDS HOME & SEC IN	COM	
34964C 90 6	FORTUNE BRANDS HOME & SEC IN	CALL	
34964C 95 6	FORTUNE BRANDS HOME & SEC IN	PUT	
34984V 10 0 *	FORUM ENERGY TECHNOLOGIES IN	COM	
34984V 90 0	FORUM ENERGY TECHNOLOGIES IN	CALL	
34984V 95 0	FORUM ENERGY TECHNOLOGIES IN	PUT	
349853 10 1 *	FORWARD AIR CORP	COM	
349853 90 1	FORWARD AIR CORP	CALL	
349853 95 1	FORWARD AIR CORP	PUT	
349862 30 0	FORWARD INDS INC N Y	COM NEW	
349882 10 0 *	FOSSIL INC	COM	
349882 90 0	FOSSIL INC	CALL	
349882 95 0	FOSSIL INC	PUT	
349915 10 8 *	FORTUNA SILVER MINES INC	COM	
349915 90 8	FORTUNA SILVER MINES INC	CALL	
349915 95 8	FORTUNA SILVER MINES INC	PUT	
350060 10 9 *	FOSTER L B CO	COM	
350060 90 9	FOSTER L B CO	CALL	
350060 95 9	FOSTER L B CO	PUT	
35137T 10 8	FOX CHASE BANCORP INC NEW	COM	
351680 10 3	FQF TR	QUANTSHARE MOM	
351680 20 2	FQF TR	QUANT NEUT VAL	
351680 30 1	FQF TR	QUANT NET HG BET	
351680 40 0	FQF TR	QUANTSHARE SIZ	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 176

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
351680 50 9	FQF TR	QUANTSHAR QUAL	
351680 60 8	FQF TR	QUANTSHAR ANTI	
351680 70 7	FQF TR	QUANT NEUT ANT	
35177Q 10 5 *	FRANCE TELECOM	SPONSORED ADR	
35177Q 90 5	FRANCE TELECOM	CALL	
35177Q 95 5	FRANCE TELECOM	PUT	
351793 10 4 *	FRANCESCAS HLDGS CORP	COM	
351793 90 4	FRANCESCAS HLDGS CORP	CALL	
351793 95 4	FRANCESCAS HLDGS CORP	PUT	
351858 10 5 *	FRANCO NEVADA CORP	COM	
351858 90 5	FRANCO NEVADA CORP	CALL	
351858 95 5	FRANCO NEVADA CORP	PUT	
353469 10 9 *	FRANKLIN COVEY CO	COM	
353469 90 9	FRANKLIN COVEY CO	CALL	
353469 95 9	FRANKLIN COVEY CO	PUT	
353514 10 2 *	FRANKLIN ELEC INC	COM	
353514 90 2	FRANKLIN ELEC INC	CALL	
353514 95 2	FRANKLIN ELEC INC	PUT	
35353C 10 2	FRANKLIN FINL CORP VA	COM	
354613 10 1 *	FRANKLIN RES INC	COM	
354613 90 1	FRANKLIN RES INC	CALL	
354613 95 1	FRANKLIN RES INC	PUT	
35471R 10 6 *	FRANKLIN STREET PPTYS CORP	COM	
35471R 90 6	FRANKLIN STREET PPTYS CORP	CALL	
35471R 95 6	FRANKLIN STREET PPTYS CORP	PUT	
35472T 10 1	FRANKLIN TEMPLETON LTD DUR I	COM	
355145 10 3	FRANKLIN UNVL TR	SH BEN INT	
35582T 10 8	FREDERICKS HOLLYWOOD GROUP I	COM	
356108 10 0 *	FREDS INC	CL A	
356108 90 0	FREDS INC	CALL	
356108 95 0	FREDS INC	PUT	
35671D 85 7 *	FREEPORT-MCMORAN COPPER & GO	COM	
35671D 90 7	FREEPORT-MCMORAN COPPER & GO	CALL	
35671D 95 7	FREEPORT-MCMORAN COPPER & GO	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 177

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
357023 10 0 *	FREIGHTCAR AMER INC	COM	
357023 90 0	FREIGHTCAR AMER INC	CALL	
357023 95 0	FREIGHTCAR AMER INC	PUT	
358010 10 6	FREQUENCY ELECTRS INC	COM	
358029 10 6 *	FRESENIUS MED CARE AG&CO KGA	SPONSORED ADR	
358029 90 6	FRESENIUS MED CARE AG&CO KGA	CALL	
358029 95 6	FRESENIUS MED CARE AG&CO KGA	PUT	
358029 20 5	FRESENIUS MED CARE AG&CO KGA	SPON ADR PREF	
35804H 10 6 *	FRESH MKT INC	COM	
35804H 90 6	FRESH MKT INC	CALL	
35804H 95 6	FRESH MKT INC	PUT	
358435 10 5	FRIEDMAN INDS INC	COM	
358453 30 6	FRIENDFINDER NETWORKS INC	COM IPO	
358748 10 1	FRISCHS RESTAURANTS INC	COM	
35906A 10 8 *	FRONTIER COMMUNICATIONS CORP	COM	
35906A 90 8	FRONTIER COMMUNICATIONS CORP	CALL	
35906A 95 8	FRONTIER COMMUNICATIONS CORP	PUT	
359360 10 4	FROZEN FOOD EXPRESS INDS INC	COM	
35952H 10 6 *	FUELCELL ENERGY INC	COM	
35952H 90 6	FUELCELL ENERGY INC	CALL	
35952H 95 6	FUELCELL ENERGY INC	PUT	
35952W 10 3 *	FUEL SYS SOLUTIONS INC	COM	
35952W 90 3	FUEL SYS SOLUTIONS INC	CALL	
35952W 95 3	FUEL SYS SOLUTIONS INC	PUT	
359523 10 7 *	FUEL TECH INC	COM	
359523 90 7	FUEL TECH INC	CALL	
359523 95 7	FUEL TECH INC	PUT	
359671 10 4	FULL CIRCLE CAP CORP	COM	
359678 10 9	FULL HOUSE RESORTS INC	COM	
359694 10 6 *	FULLER H B CO	COM	
359694 90 6	FULLER H B CO	CALL	
359694 95 6	FULLER H B CO	PUT	
360271 10 0 *	FULTON FINL CORP PA	COM	
360271 90 0	FULTON FINL CORP PA	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 178

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
360271 95 0	FULTON FINL CORP PA	PUT	
360921 10 0 *	FURNITURE BRANDS INTL INC	COM	
360921 90 0	FURNITURE BRANDS INTL INC	CALL	
360921 95 0	FURNITURE BRANDS INTL INC	PUT	
36106P 10 1 *	FURIEX PHARMACEUTICALS INC	COM	
36106P 90 1	FURIEX PHARMACEUTICALS INC	CALL	
36106P 95 1	FURIEX PHARMACEUTICALS INC	PUT	
361086 10 1 *	FURMANITE CORPORATION	COM	
361086 90 1	FURMANITE CORPORATION	CALL	
361086 95 1	FURMANITE CORPORATION	PUT	
36112J 10 7 *	FUSION-IO INC	COM	
36112J 90 7	FUSION-IO INC	CALL	
36112J 95 7	FUSION-IO INC	PUT	
36113E 10 7 *	FUSHI COPPERWELD INC	COM	
36113E 90 7	FUSHI COPPERWELD INC	CALL	
36113E 95 7	FUSHI COPPERWELD INC	PUT	
36116M 10 6 *	FUTUREFUEL CORPORATION	COM	
36116M 90 6	FUTUREFUEL CORPORATION	CALL	
36116M 95 6	FUTUREFUEL CORPORATION	PUT	
361202 10 4	FX ALLIANCE INC	COM	DELETED
361268 10 5 *	G & K SVCS INC	CL A	
361268 90 5	G & K SVCS INC	CALL	
361268 95 5	G & K SVCS INC	PUT	
361438 10 4	GAMCO INVESTORS INC	COM	
361448 10 3 *	GATX CORP	COM	
361448 90 3	GATX CORP	CALL	
361448 95 3	GATX CORP	PUT	
361448 20 2	GATX CORP	PFD CONV \$2.50	
361570 10 4	GDL FUND	COM SH BEN IT	
36159R 10 3 *	GEO GROUP INC	COM	
36159R 90 3	GEO GROUP INC	CALL	
36159R 95 3	GEO GROUP INC	PUT	
361652 20 9 *	GFI GROUP INC	COM	
361652 90 9	GFI GROUP INC	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 179

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
361652 95 9	GFI GROUP INC	PUT	
36191C 20 5 *	GSI GROUP INC CDA NEW	COM NEW	
36191C 90 5	GSI GROUP INC CDA NEW	CALL	
36191C 95 5	GSI GROUP INC CDA NEW	PUT	
36191G 10 7 *	GNC HLDGS INC	COM CL A	
36191G 90 7	GNC HLDGS INC	CALL	
36191G 95 7	GNC HLDGS INC	PUT	
36191J 10 1 *	GSV CAP CORP	COM	
36191J 90 1	GSV CAP CORP	CALL	
36191J 95 1	GSV CAP CORP	PUT	
36191U 10 6 *	GT ADVANCED TECHNOLOGIES INC	COM	
36191U 90 6	GT ADVANCED TECHNOLOGIES INC	CALL	
36191U 95 6	GT ADVANCED TECHNOLOGIES INC	PUT	
36191X 10 0 *	GSE HLDG INC	COM	
36191X 90 0	GSE HLDG INC	CALL	
36191X 95 0	GSE HLDG INC	PUT	
36225V 10 4 *	GP STRATEGIES CORP	COM	
36225V 90 4	GP STRATEGIES CORP	CALL	
36225V 95 4	GP STRATEGIES CORP	PUT	
36227K 10 6	GSE SYS INC	COM	
362273 10 4	GS FIN CORP	ETN CLAYMORE37	
36237H 10 1 *	G-III APPAREL GROUP LTD	COM	
36237H 90 1	G-III APPAREL GROUP LTD	CALL	
36237H 95 1	G-III APPAREL GROUP LTD	PUT	
36238K 10 3	GTSI CORP	COM	DELETED
36239Q 10 9	GABELLI MULTIMEDIA TR INC	COM	
362397 10 1	GABELLI EQUITY TR INC	COM	
36240A 10 1	GABELLI UTIL TR	COM	
36240B 10 9	GABELLI CONV & INCOME SECS F	CONV SECS FD	
36241U 10 6 *	GSI TECHNOLOGY	COM	
36241U 90 6	GSI TECHNOLOGY	CALL	
36241U 95 6	GSI TECHNOLOGY	PUT	
36242H 10 4	GABELLI DIVD & INCOME TR	COM	
36242L 10 5	GABELLI GLOBL UTIL & INCOME	COM SH BEN INT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 180

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
36246K 10 3	GABELLI HLTHCARE & WELLNESS	SHS	
362607 30 1 *	GAFISA S A	SPONS ADR	
362607 90 1	GAFISA S A	CALL	
362607 95 1	GAFISA S A	PUT	
36268Q 10 3 *	GAIAM INC	CL A	
36268Q 90 3	GAIAM INC	CALL	
36268Q 95 3	GAIAM INC	PUT	
36268W 10 0	GAIN CAP HLDGS INC	COM	
363225 11 1	GALECTIN THERAPEUTICS INC	*W EXP 03/28/201	
363225 20 2	GALECTIN THERAPEUTICS INC	COM NEW	
363225 30 1	GALECTIN THERAPEUTICS INC	UNIT 99/99/9999	
363256 10 8 *	GALENA BIOPHARMA	COM	
363256 90 8	GALENA BIOPHARMA	CALL	
363256 95 8	GALENA BIOPHARMA	PUT	
363576 10 9 *	GALLAGHER ARTHUR J & CO	COM	
363576 90 9	GALLAGHER ARTHUR J & CO	CALL	
363576 95 9	GALLAGHER ARTHUR J & CO	PUT	
36465A 10 9	GAMCO GLOBAL GOLD NAT RES &	COM SH BEN INT	
36465E 10 1	GAMCO NAT RES GOLD & INCOME	SH BEN INT	
36467A 10 7	GAMING PARTNERS INTL CORP	COM	
36467W 10 9 *	GAMESTOP CORP NEW	CL A	
36467W 90 9	GAMESTOP CORP NEW	CALL	
36467W 95 9	GAMESTOP CORP NEW	PUT	
364730 10 1 *	GANNETT INC	COM	
364730 90 1	GANNETT INC	CALL	
364730 95 1	GANNETT INC	PUT	
364760 10 8 *	GAP INC DEL	COM	
364760 90 8	GAP INC DEL	CALL	
364760 95 8	GAP INC DEL	PUT	
365558 10 5 *	GARDNER DENVER INC	COM	
365558 90 5	GARDNER DENVER INC	CALL	
365558 95 5	GARDNER DENVER INC	PUT	
366651 10 7 *	GARTNER INC	COM	
366651 90 7	GARTNER INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 181

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
366651 95 7	GARTNER INC	PUT	
367204 10 4	GAS NAT INC	COM	
367220 10 0 *	GASCO ENERGY INC	COM	
367220 90 0	GASCO ENERGY INC	CALL	
367220 95 0	GASCO ENERGY INC	PUT	
367299 20 3 *	GASTAR EXPL LTD	COM NEW	
367299 90 3	GASTAR EXPL LTD	CALL	
367299 95 3	GASTAR EXPL LTD	PUT	
367905 10 6 *	GAYLORD ENTMT CO NEW	COM	
367905 90 6	GAYLORD ENTMT CO NEW	CALL	
367905 95 6	GAYLORD ENTMT CO NEW	PUT	
36846Q 20 3	GEEKNET INC	COM NEW	
36866T 10 3 *	GEN-PROBE INC NEW	COM	DELETED
36866T 90 3	GEN-PROBE INC NEW	CALL	DELETED
36866T 95 3	GEN-PROBE INC NEW	PUT	DELETED
368678 10 8	GENCOR INDS INC	COM	
368682 AN 0	GENCORP INC	SDCV 4.062%12/3	
368682 10 0 *	GENCORP INC	COM	
368682 90 0	GENCORP INC	CALL	
368682 95 0	GENCORP INC	PUT	
36869M AA 3	GENCO SHIPPING & TRADING LTD	NOTE 5.000% 8/1	
368736 10 4 *	GENERAC HLDGS INC	COM	
368736 90 4	GENERAC HLDGS INC	CALL	
368736 95 4	GENERAC HLDGS INC	PUT	
368802 10 4	GENERAL AMERN INVS INC	COM	
369300 AD 0	GENERAL CABLE CORP DEL NEW	NOTE 0.875%11/1	
369300 AK 4	GENERAL CABLE CORP DEL NEW	NOTE 1.000%10/1	
369300 AL 2	GENERAL CABLE CORP DEL NEW	FRNT 4.500%11/1	
369300 10 8 *	GENERAL CABLE CORP DEL NEW	COM	
369300 90 8	GENERAL CABLE CORP DEL NEW	CALL	
369300 95 8	GENERAL CABLE CORP DEL NEW	PUT	
369385 10 9 *	GENERAL COMMUNICATION INC	CL A	
369385 90 9	GENERAL COMMUNICATION INC	CALL	
369385 95 9	GENERAL COMMUNICATION INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 182

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
369550 10 8 *	GENERAL DYNAMICS CORP	COM	
369550 90 8	GENERAL DYNAMICS CORP	CALL	
369550 95 8	GENERAL DYNAMICS CORP	PUT	
369604 10 3 *	GENERAL ELECTRIC CO	COM	
369604 90 3	GENERAL ELECTRIC CO	CALL	
369604 95 3	GENERAL ELECTRIC CO	PUT	
369730 10 6	GENERAL EMPLOYMENT ENTERPRIS	COM	
369822 10 1	GENERAL FINANCE CORP	COM	
369822 13 5	GENERAL FINANCE CORP	*W EXP 06/25/201	
369822 40 8	GENERAL FINANCE CORP	UNIT 99/99/9999	
370023 10 3 *	GENERAL GROWTH PPTYS INC NEW	COM	
370023 90 3	GENERAL GROWTH PPTYS INC NEW	CALL	
370023 95 3	GENERAL GROWTH PPTYS INC NEW	PUT	
370334 10 4 *	GENERAL MLS INC	COM	
370334 90 4	GENERAL MLS INC	CALL	
370334 95 4	GENERAL MLS INC	PUT	
370373 10 2 *	GENERAL MOLY INC	COM	
370373 90 2	GENERAL MOLY INC	CALL	
370373 95 2	GENERAL MOLY INC	PUT	
37045V 10 0 *	GENERAL MTRS CO	COM	
37045V 90 0	GENERAL MTRS CO	CALL	
37045V 95 0	GENERAL MTRS CO	PUT	
37045V 11 8	GENERAL MTRS CO	*W EXP 07/10/201	
37045V 12 6	GENERAL MTRS CO	*W EXP 07/10/201	
37045V 20 9	GENERAL MTRS CO	JR PFD CNV SRB	
370853 10 3 *	GENERAL STEEL HOLDINGS INC	COM	
370853 90 3	GENERAL STEEL HOLDINGS INC	CALL	
370853 95 3	GENERAL STEEL HOLDINGS INC	PUT	
371532 10 2 *	GENESCO INC	COM	
371532 90 2	GENESCO INC	CALL	
371532 95 2	GENESCO INC	PUT	
371559 10 5 *	GENESEEE & WYO INC	CL A	
371559 90 5	GENESEEE & WYO INC	CALL	
371559 95 5	GENESEEE & WYO INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 183

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
37185R 10 9 *	GENETIC TECHNOLOGIES LTD	SPONSORED ADR	
37185R 90 9	GENETIC TECHNOLOGIES LTD	CALL	
37185R 95 9	GENETIC TECHNOLOGIES LTD	PUT	
371901 10 9 *	GENTEX CORP	COM	
371901 90 9	GENTEX CORP	CALL	
371901 95 9	GENTEX CORP	PUT	
371927 10 4 *	GENESIS ENERGY L P	UNIT LTD PARTN	
371927 90 4	GENESIS ENERGY L P	CALL	
371927 95 4	GENESIS ENERGY L P	PUT	
372284 20 8 *	GENIE ENERGY LTD	CL B	
372284 90 8	GENIE ENERGY LTD	CALL	
372284 95 8	GENIE ENERGY LTD	PUT	
372309 10 4	GENMARK DIAGNOSTICS INC	COM	
37244C 10 1 *	GENOMIC HEALTH INC	COM	
37244C 90 1	GENOMIC HEALTH INC	CALL	
37244C 95 1	GENOMIC HEALTH INC	PUT	
37244E 10 7 *	GENON ENERGY INC	COM	
37244E 90 7	GENON ENERGY INC	CALL	
37244E 95 7	GENON ENERGY INC	PUT	
37246C 30 7	GENVEC INC	COM NEW	
372460 10 5 *	GENUINE PARTS CO	COM	
372460 90 5	GENUINE PARTS CO	CALL	
372460 95 5	GENUINE PARTS CO	PUT	
37247A 10 2 *	GENTIVA HEALTH SERVICES INC	COM	
37247A 90 2	GENTIVA HEALTH SERVICES INC	CALL	
37247A 95 2	GENTIVA HEALTH SERVICES INC	PUT	
37247D 10 6 *	GENWORTH FINL INC	COM CL A	
37247D 90 6	GENWORTH FINL INC	CALL	
37247D 95 6	GENWORTH FINL INC	PUT	
372476 10 1 *	GEORESOURCES INC	COM	DELETED
372476 90 1	GEORESOURCES INC	CALL	DELETED
372476 95 1	GEORESOURCES INC	PUT	DELETED
37248H 30 4	GEOPETRO RESOURCES CO	COM	
37249T 10 9 *	GEOGLOBAL RESOURCES INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 184

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
37249T 90 9	GEOGLOBAL RESOURCES INC	CALL	
37249T 95 9	GEOGLOBAL RESOURCES INC	PUT	
37250B 10 4	GENTIUM S P A	SPONSORED ADR	
37250U 20 1	GEOMET INC DEL	COM	DELETED
37250U 30 0	GEOMET INC DEL	PFD CONV SER A	DELETED
37250W 10 8 *	GEOEYE INC	COM	
37250W 90 8	GEOEYE INC	CALL	
37250W 95 8	GEOEYE INC	PUT	
37253A 10 3 *	GENTHERM INC	COM	ADDED
37253A 90 3	GENTHERM INC	CALL	ADDED
37253A 95 3	GENTHERM INC	PUT	ADDED
372591 10 7	GEORGETOWN BANCORP INC MD	COM	ADDED
372910 30 7 *	GEOKINETICS INC	COM PAR \$0.01	
372910 90 7	GEOKINETICS INC	CALL	
372910 95 7	GEOKINETICS INC	PUT	
373200 30 2 *	GEORGIA GULF CORP	COM PAR\$0.01 NEW	
373200 90 2	GEORGIA GULF CORP	CALL	
373200 95 2	GEORGIA GULF CORP	PUT	
373737 10 5 *	GERDAU S A	SPONSORED ADR	
373737 90 5	GERDAU S A	CALL	
373737 95 5	GERDAU S A	PUT	
373865 10 4	GERMAN AMERN BANCORP INC	COM	
374163 10 3 *	GERON CORP	COM	
374163 90 3	GERON CORP	CALL	
374163 95 3	GERON CORP	PUT	
374297 10 9 *	GETTY RLTY CORP NEW	COM	
374297 90 9	GETTY RLTY CORP NEW	CALL	
374297 95 9	GETTY RLTY CORP NEW	PUT	
374396 10 9 *	GEVO INC	COM	
374396 90 9	GEVO INC	CALL	
374396 95 9	GEVO INC	PUT	
374511 10 3 *	GIANT INTERACTIVE GROUP INC	ADR	
374511 90 3	GIANT INTERACTIVE GROUP INC	CALL	
374511 95 3	GIANT INTERACTIVE GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 185

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
374689 10 7 *	GIBRALTAR INDS INC	COM	
374689 90 7	GIBRALTAR INDS INC	CALL	
374689 95 7	GIBRALTAR INDS INC	PUT	
37517Y 10 3	GIGOPTIX INC	COM	
375175 10 6	GIGA TRONICS INC	COM	
375558 AH 6	GILEAD SCIENCES INC	NOTE 0.625% 5/0	
375558 AN 3	GILEAD SCIENCES INC	NOTE 1.000% 5/0	
375558 AP 8	GILEAD SCIENCES INC	NOTE 1.625% 5/0	
375558 10 3 *	GILEAD SCIENCES INC	COM	
375558 90 3	GILEAD SCIENCES INC	CALL	
375558 95 3	GILEAD SCIENCES INC	PUT	
375916 10 3 *	GILDAN ACTIVEWEAR INC	COM	
375916 90 3	GILDAN ACTIVEWEAR INC	CALL	
375916 95 3	GILDAN ACTIVEWEAR INC	PUT	
37637Q 10 5 *	GLACIER BANCORP INC NEW	COM	
37637Q 90 5	GLACIER BANCORP INC NEW	CALL	
37637Q 95 5	GLACIER BANCORP INC NEW	PUT	
376535 10 0 *	GLADSTONE CAPITAL CORP	COM	
376535 90 0	GLADSTONE CAPITAL CORP	CALL	
376535 95 0	GLADSTONE CAPITAL CORP	PUT	
376536 10 8	GLADSTONE COML CORP	COM	
376546 10 7	GLADSTONE INVT CORP	COM	
377316 10 4 *	GLATFELTER	COM	
377316 90 4	GLATFELTER	CALL	
377316 95 4	GLATFELTER	PUT	
37733W 10 5 *	GLAXOSMITHKLINE PLC	SPONSORED ADR	
37733W 90 5	GLAXOSMITHKLINE PLC	CALL	
37733W 95 5	GLAXOSMITHKLINE PLC	PUT	
377341 10 2 *	GLEACHER & CO INC	COM	
377341 90 2	GLEACHER & CO INC	CALL	
377341 95 2	GLEACHER & CO INC	PUT	
377407 10 1	GLEN BURNIE BANCORP	COM	
378967 10 3 *	GLOBAL CASH ACCESS HLDGS INC	COM	
378967 90 3	GLOBAL CASH ACCESS HLDGS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 186

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
378967 95 3	GLOBAL CASH ACCESS HLDGS INC	PUT	
378968 10 1	GLOBAL INCOME&CURRENCY FD IN	COM	
378973 AA 9	GLOBALSTAR INC	NOTE 5.750% 4/0	
378973 40 8 *	GLOBALSTAR INC	COM	
378973 90 8	GLOBALSTAR INC	CALL	
378973 95 8	GLOBALSTAR INC	PUT	
379302 10 2 *	GLIMCHER RLTY TR	SH BEN INT	
379302 90 2	GLIMCHER RLTY TR	CALL	
379302 95 2	GLIMCHER RLTY TR	PUT	
37933G 10 8	GLOBAL HIGH INCOME FUND INC	COM	
37940G 10 9	GLOBALSCAPE INC	COM	
37940X 10 2 *	GLOBAL PMTS INC	COM	
37940X 90 2	GLOBAL PMTS INC	CALL	
37940X 95 2	GLOBAL PMTS INC	PUT	
37941P 30 6 *	GLOBAL POWER EQUIPMENT GRP I	COM PAR \$0.01	
37941P 90 6	GLOBAL POWER EQUIPMENT GRP I	CALL	
37941P 95 6	GLOBAL POWER EQUIPMENT GRP I	PUT	
37946R 10 9 *	GLOBAL PARTNERS LP	COM UNITS	
37946R 90 9	GLOBAL PARTNERS LP	CALL	
37946R 95 9	GLOBAL PARTNERS LP	PUT	
37946S 10 7 *	GLOBAL GEOPHYSICAL SVCS INC	COM	
37946S 90 7	GLOBAL GEOPHYSICAL SVCS INC	CALL	
37946S 95 7	GLOBAL GEOPHYSICAL SVCS INC	PUT	
37950E 10 1	GLOBAL X FDS	FTSE NORDIC REG	
37950E 20 0	GLOBAL X FDS	FTSE COLOMBIA20	
37950E 33 3	GLOBAL X FDS	GLBX SUPRINC ETF	ADDED
37950E 34 1	GLOBAL X FDS	GLB X FTSE NOR	
37950E 35 8	GLOBAL X FDS	GLB X PERMETF	
37950E 36 6	GLOBAL X FDS	FTSE GREECE 20	
37950E 38 2	GLOBAL X FDS	400 MID CP ETF	
37950E 39 0	GLOBAL X FDS	NASD 500 ETF	
37950E 40 8 *	GLOBAL X FDS	CHINA CONS ETF	
37950E 90 8	GLOBAL X FDS	CALL	
37950E 95 8	GLOBAL X FDS	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 187

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
37950E 41 6 *	GLOBAL X FDS	SOCIAL MED ETF	
37950E 90 6	GLOBAL X FDS	CALL	
37950E 95 6	GLOBAL X FDS	PUT	
37950E 47 3	GLOBAL X FDS	GLBL X MLP ETF	
37950E 48 1	GLOBAL X FDS	GLB X CDA PFD	
37950E 49 9	GLOBAL X FDS	GLB X FERTIL	
37950E 50 7	GLOBAL X FDS	CHINA ENRG ETF	
37950E 53 1	GLOBAL X FDS	GLOBAL X AUTO	
37950E 54 9	GLOBAL X FDS	GLB X SUPERDIV	
37950E 60 6 *	GLOBAL X FDS	CHINA FINL ETF	
37950E 90 6	GLOBAL X FDS	CALL	
37950E 95 6	GLOBAL X FDS	PUT	
37950E 61 4	GLOBAL X FDS	PURE GLD MINERS	
37950E 63 0	GLOBAL X FDS	GBL X JR MN ETF	
37950E 64 8	GLOBAL X FDS	GLB X ASEAN 40	
37950E 65 5	GLOBAL X FDS	ANDEAN 40 ETF	
37950E 69 7	GLOBAL X FDS	GLB X ARGENT20	
37950E 70 5 *	GLOBAL X FDS	CHINA INDL ETF	
37950E 90 5	GLOBAL X FDS	CALL	
37950E 95 5	GLOBAL X FDS	PUT	
37950E 71 3	GLOBAL X FDS	GLB X ALUMINUM	
37950E 73 9 *	GLOBAL X FDS	GLB X GLD EXPL	
37950E 90 9	GLOBAL X FDS	CALL	
37950E 95 9	GLOBAL X FDS	PUT	
37950E 74 7	GLOBAL X FDS	GLOB X NOR ETF	
37950E 75 4 *	GLOBAL X FDS	GLB X URANIUM	
37950E 90 4	GLOBAL X FDS	CALL	
37950E 95 4	GLOBAL X FDS	PUT	
37950E 76 2 *	GLOBAL X FDS	GLB X LITHIUM	
37950E 90 2	GLOBAL X FDS	CALL	
37950E 95 2	GLOBAL X FDS	PUT	
37950E 78 8	GLOBAL X FDS	BRAZIL MID CAP	
37950E 80 4 *	GLOBAL X FDS	NASDQ CHINA TECH	
37950E 90 4	GLOBAL X FDS	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 188

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
37950E 95 4	GLOBAL X FDS	PUT	
37950E 83 8	GLOBAL X FDS	GLB X BRZ FINL	
37950E 84 6	GLOBAL X FDS	GLB X BRAZ CON	
37950E 85 3 *	GLOBAL X FDS	SILVER MNR ETF	
37950E 90 3	GLOBAL X FDS	CALL	
37950E 95 3	GLOBAL X FDS	PUT	
37950E 86 1 *	GLOBAL X FDS	COPPER MNR ETF	
37950E 90 1	GLOBAL X FDS	CALL	
37950E 95 1	GLOBAL X FDS	PUT	
37950E 87 9	GLOBAL X FDS	CHINA MATL ETF	
37951D 10 2	GLOBAL EAGLE ACQUISITION COR	COM	
37951D 11 0	GLOBAL EAGLE ACQUISITION COR	*W EXP 05/13/201	
37951D 20 1	GLOBAL EAGLE ACQUISITION COR	UNIT 99/99/9999	
37954N 20 6 *	GLOBE SPECIALTY METALS INC	COM	
37954N 90 6	GLOBE SPECIALTY METALS INC	CALL	
37954N 95 6	GLOBE SPECIALTY METALS INC	PUT	
37956X 10 3 *	GLOBECOMM SYSTEMS INC	COM	
37956X 90 3	GLOBECOMM SYSTEMS INC	CALL	
37956X 95 3	GLOBECOMM SYSTEMS INC	PUT	
379577 20 8	GLOBUS MED INC	CL A	ADDED
379887 20 1	GLOWPOINT INC	COM NEW	
379890 10 6 *	GLU MOBILE INC	COM	
379890 90 6	GLU MOBILE INC	CALL	
379890 95 6	GLU MOBILE INC	PUT	
38011M AB 4	GMX RES INC	NOTE 5.000% 2/0	
38011M AJ 7	GMX RES INC	NOTE 4.500% 5/0	
38011M 10 8 *	GMX RES INC	COM	
38011M 90 8	GMX RES INC	CALL	
38011M 95 8	GMX RES INC	PUT	
38045R 10 7 *	GOL LINHAS AEREAS INTLG S A	SP ADR REP PFD	
38045R 90 7	GOL LINHAS AEREAS INTLG S A	CALL	
38045R 95 7	GOL LINHAS AEREAS INTLG S A	PUT	
38059T 10 6 *	GOLD FIELDS LTD NEW	SPONSORED ADR	
38059T 90 6	GOLD FIELDS LTD NEW	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 189

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
38059T 95 6	GOLD FIELDS LTD NEW	PUT	
38068N AB 4	GOLD RESV INC	NOTE 5.500% 6/1	
38068N 10 8 *	GOLD RESV INC	CL A	
38068N 90 8	GOLD RESV INC	CALL	
38068N 95 8	GOLD RESV INC	PUT	
38068T 10 5 *	GOLD RESOURCE CORP	COM	
38068T 90 5	GOLD RESOURCE CORP	CALL	
38068T 95 5	GOLD RESOURCE CORP	PUT	
380738 10 4	GOLD STD VENTURES CORP	COM	
380956 AB 8	GOLDCORP INC NEW	NOTE 2.000% 8/0	
380956 40 9 *	GOLDCORP INC NEW	COM	
380956 90 9	GOLDCORP INC NEW	CALL	
380956 95 9	GOLDCORP INC NEW	PUT	
381010 10 7	GOLDEN ENTERPRISES INC	COM	
381119 10 6 *	GOLDEN MINERALS CO	COM	
381119 90 6	GOLDEN MINERALS CO	CALL	
381119 95 6	GOLDEN MINERALS CO	PUT	
38119T AC 8	GOLDEN STAR RES LTD CDA	DBCV 4.000%11/3	
38119T AE 4	GOLDEN STAR RES LTD CDA	DEBT 5.000% 6/0	
38119T 10 4 *	GOLDEN STAR RES LTD CDA	COM	
38119T 90 4	GOLDEN STAR RES LTD CDA	CALL	
38119T 95 4	GOLDEN STAR RES LTD CDA	PUT	
381370 10 5	GOLDFIELD CORP	COM	
38141G 10 4 *	GOLDMAN SACHS GROUP INC	COM	
38141G 90 4	GOLDMAN SACHS GROUP INC	CALL	
38141G 95 4	GOLDMAN SACHS GROUP INC	PUT	
38143U TC 5	GOLDMAN SACHS GROUP INC	MTNF 3/2	
38144L 85 2	GOLDMAN SACHS GROUP INC	SP ENHCMD37ETN	
38168Y 10 3	GOLFSMITH INTL HOLDINGS INC	COM	DELETED
38173M 10 2 *	GOLUB CAP BDC INC	COM	
38173M 90 2	GOLUB CAP BDC INC	CALL	
38173M 95 2	GOLUB CAP BDC INC	PUT	
382140 87 9	GOOD TIMES RESTAURANTS INC	COM PAR \$.001NEW	
382388 10 6 *	GOODRICH CORP	COM	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 190

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
382388 90 6	GOODRICH CORP	CALL	DELETED
382388 95 6	GOODRICH CORP	PUT	DELETED
382410 AC 2	GOODRICH PETE CORP	NOTE 5.000%10/0	
382410 40 5 *	GOODRICH PETE CORP	COM NEW	
382410 90 5	GOODRICH PETE CORP	CALL	
382410 95 5	GOODRICH PETE CORP	PUT	
382550 10 1 *	GOODYEAR TIRE & RUBR CO	COM	
382550 90 1	GOODYEAR TIRE & RUBR CO	CALL	
382550 95 1	GOODYEAR TIRE & RUBR CO	PUT	
382550 30 9	GOODYEAR TIRE & RUBR CO	PFD CONV	
38259P 50 8 *	GOOGLE INC	CL A	
38259P 90 8	GOOGLE INC	CALL	
38259P 95 8	GOOGLE INC	PUT	
38269P 10 0	GORDMANS STORES INC	COM	
383082 10 4 *	GORMAN RUPP CO	COM	
383082 90 4	GORMAN RUPP CO	CALL	
383082 95 4	GORMAN RUPP CO	PUT	
38376A 10 3 *	GOVERNMENT PPTYS INCOME TR	COM SHS BEN INT	
38376A 90 3	GOVERNMENT PPTYS INCOME TR	CALL	
38376A 95 3	GOVERNMENT PPTYS INCOME TR	PUT	
38388F 10 8 *	GRACE W R & CO DEL NEW	COM	
38388F 90 8	GRACE W R & CO DEL NEW	CALL	
38388F 95 8	GRACE W R & CO DEL NEW	PUT	
384109 10 4 *	GRACO INC	COM	
384109 90 4	GRACO INC	CALL	
384109 95 4	GRACO INC	PUT	
384313 10 2 *	GRAFTECH INTL LTD	COM	
384313 90 2	GRAFTECH INTL LTD	CALL	
384313 95 2	GRAFTECH INTL LTD	PUT	
384556 10 6 *	GRAHAM CORP	COM	
384556 90 6	GRAHAM CORP	CALL	
384556 95 6	GRAHAM CORP	PUT	
384802 10 4 *	GRAINGER W W INC	COM	
384802 90 4	GRAINGER W W INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 191

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
384802 95 4	GRAINGER W W INC	PUT	
384871 10 9 *	GRAMERCY CAP CORP	COM	
384871 90 9	GRAMERCY CAP CORP	CALL	
384871 95 9	GRAMERCY CAP CORP	PUT	
38500T 10 1 *	GRAN TIERRA ENERGY INC	COM	
38500T 90 1	GRAN TIERRA ENERGY INC	CALL	
38500T 95 1	GRAN TIERRA ENERGY INC	PUT	
38526M 10 6 *	GRAND CANYON ED INC	COM	
38526M 90 6	GRAND CANYON ED INC	CALL	
38526M 95 6	GRAND CANYON ED INC	PUT	
38724Q 40 4	GRANITE CITY FOOD & BREWERY	COM NEW	
387328 10 7 *	GRANITE CONSTR INC	COM	
387328 90 7	GRANITE CONSTR INC	CALL	
387328 95 7	GRANITE CONSTR INC	PUT	
387431 10 9 *	GRANITE REAL ESTATE INC	COM	ADDED
387431 90 9	GRANITE REAL ESTATE INC	CALL	ADDED
387431 95 9	GRANITE REAL ESTATE INC	PUT	ADDED
388689 10 1 *	GRAPHIC PACKAGING HLDG CO	COM	
388689 90 1	GRAPHIC PACKAGING HLDG CO	CALL	
388689 95 1	GRAPHIC PACKAGING HLDG CO	PUT	
38911N 10 7	GRAVITY CO LTD	SPONSORED ADR	
389375 10 6	GRAY TELEVISION INC	COM	
389375 20 5	GRAY TELEVISION INC	CL A	
389465 30 3	GRAYMARK HEALTHCARE INC	COM PAR \$.0001	
390124 10 5	GREAT BASIN GOLD LTD	COM	
390607 10 9 *	GREAT LAKES DREDGE & DOCK CO	COM	
390607 90 9	GREAT LAKES DREDGE & DOCK CO	CALL	
390607 95 9	GREAT LAKES DREDGE & DOCK CO	PUT	
390905 10 7	GREAT SOUTHN BANCORP INC	COM	
391064 10 2	GREAT NORTHN IRON ORE PPTYS	CTFS BEN INT	
39115V 10 1 *	GREAT PANTHER SILVER LTD	COM	
39115V 90 1	GREAT PANTHER SILVER LTD	CALL	
39115V 95 1	GREAT PANTHER SILVER LTD	PUT	
391164 10 0 *	GREAT PLAINS ENERGY INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 192

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
391164 90 0	GREAT PLAINS ENERGY INC	CALL	
391164 95 0	GREAT PLAINS ENERGY INC	PUT	
39153L AB 2	GREATBATCH INC	SDCV 2.250% 6/1	
39153L 10 6 *	GREATBATCH INC	COM	
39153L 90 6	GREATBATCH INC	CALL	
39153L 95 6	GREATBATCH INC	PUT	
39167B 10 2	GREATER CHINA FD INC	COM	
39304D 10 2 *	GREEN DOT CORP	CL A	
39304D 90 2	GREEN DOT CORP	CALL	
39304D 95 2	GREEN DOT CORP	PUT	
393122 10 6 *	GREEN MTN COFFEE ROASTERS IN	COM	
393122 90 6	GREEN MTN COFFEE ROASTERS IN	CALL	
393122 95 6	GREEN MTN COFFEE ROASTERS IN	PUT	
393222 AB 0	GREEN PLAINS RENEWABLE ENERG	NOTE 5.750%11/0	ADDED
393222 10 4 *	GREEN PLAINS RENEWABLE ENERG	COM	
393222 90 4	GREEN PLAINS RENEWABLE ENERG	CALL	
393222 95 4	GREEN PLAINS RENEWABLE ENERG	PUT	
393657 AD 3	GREENBRIER COS INC	NOTE 2.375% 5/1	
393657 AH 4	GREENBRIER COS INC	NOTE 3.500% 4/0	ADDED
393657 10 1 *	GREENBRIER COS INC	COM	
393657 90 1	GREENBRIER COS INC	CALL	
393657 95 1	GREENBRIER COS INC	PUT	
394357 10 7	GREENE COUNTY BANCORP INC	COM	
394361 20 8	GREEN BANKSHARES INC	COM NEW	
395258 10 6 *	GREENHAVEN CONT CMDTY INDEX	UNIT BEN INT	
395258 90 6	GREENHAVEN CONT CMDTY INDEX	CALL	
395258 95 6	GREENHAVEN CONT CMDTY INDEX	PUT	
395259 10 4 *	GREENHILL & CO INC	COM	
395259 90 4	GREENHILL & CO INC	CALL	
395259 95 4	GREENHILL & CO INC	PUT	
39530A 10 4	GREENHUNTER ENERGY INC	COM	
39679B 10 3 *	GREENWAY MED TECHNOLOGIES IN	COM	
39679B 90 3	GREENWAY MED TECHNOLOGIES IN	CALL	
39679B 95 3	GREENWAY MED TECHNOLOGIES IN	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 193

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
397624 10 7 *	GREIF INC	CL A	
397624 90 7	GREIF INC	CALL	
397624 95 7	GREIF INC	PUT	
397624 20 6	GREIF INC	CL B	
398231 10 0	GRIFFIN LD & NURSERIES INC	CL A	
398433 10 2 *	GRIFFON CORP	COM	
398433 90 2	GRIFFON CORP	CALL	
398433 95 2	GRIFFON CORP	PUT	
398438 30 9 *	GRIFOLS S A	SPONSORED ADR	DELETED
398438 90 9	GRIFOLS S A	CALL	DELETED
398438 95 9	GRIFOLS S A	PUT	DELETED
398438 40 8 *	GRIFOLS S A	SP ADR REP B NVT	ADDED
398438 90 8	GRIFOLS S A	CALL	ADDED
398438 95 8	GRIFOLS S A	PUT	ADDED
398905 AE 9	GROUP 1 AUTOMOTIVE INC	FRNT 2.250% 6/1	
398905 10 9 *	GROUP 1 AUTOMOTIVE INC	COM	
398905 90 9	GROUP 1 AUTOMOTIVE INC	CALL	
398905 95 9	GROUP 1 AUTOMOTIVE INC	PUT	
39945C 10 9 *	GROUPE CGI INC	CL A SUB VTG	
39945C 90 9	GROUPE CGI INC	CALL	
39945C 95 9	GROUPE CGI INC	PUT	
399473 10 7 *	GROUPON INC	COM CL A	
399473 90 7	GROUPON INC	CALL	
399473 95 7	GROUPON INC	PUT	
399909 10 0 *	GRUPO FINANCIERO GALICIA S A	SP ADR 10 SH B	
399909 90 0	GRUPO FINANCIERO GALICIA S A	CALL	
399909 95 0	GRUPO FINANCIERO GALICIA S A	PUT	
400131 30 6	GRUMA SAB DE CV	SPON ADR CL B	
40048P 10 4	GRUPO CASA SABA S A DE C V	SPONSORED ADR	
40049C 10 2	GRUPO RADIO CENTRO S A B DE	SPONSORED ADR	
40049J 20 6 *	GRUPO TELEVISA SA	SPON ADR REP ORD	
40049J 90 6	GRUPO TELEVISA SA	CALL	
40049J 95 6	GRUPO TELEVISA SA	PUT	
400491 10 6 *	GRUPO SIMEC S A B DE C V	ADR	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 194

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
400491 90 6	GRUPO SIMEC S A B DE C V	CALL	
400491 95 6	GRUPO SIMEC S A B DE C V	PUT	
400501 10 2 *	GRUPO AEROPORTUARIO CTR NORT	SPON ADR	
400501 90 2	GRUPO AEROPORTUARIO CTR NORT	CALL	
400501 95 2	GRUPO AEROPORTUARIO CTR NORT	PUT	
400506 10 1 *	GPO AEROPORTUARIO DEL PAC SA	SPON ADR B	
400506 90 1	GPO AEROPORTUARIO DEL PAC SA	CALL	
400506 95 1	GPO AEROPORTUARIO DEL PAC SA	PUT	
40051D 30 3	GRUPO TMM S A B	SP ADR 5 A SHS	DELETED
40051E 20 2 *	GRUPO AEROPORTUARIO DEL SURE	SPON ADR SER B	
40051E 90 2	GRUPO AEROPORTUARIO DEL SURE	CALL	
40051E 95 2	GRUPO AEROPORTUARIO DEL SURE	PUT	
40052B 10 8 *	GTX INC DEL	COM	
40052B 90 8	GTX INC DEL	CALL	
40052B 95 8	GTX INC DEL	PUT	
40065W 10 7 *	GUANGSHEN RY LTD	SPONSORED ADR	
40065W 90 7	GUANGSHEN RY LTD	CALL	
40065W 95 7	GUANGSHEN RY LTD	PUT	
400685 10 3	GUANWEI RECYCLING CORP	COM	
40075T 10 2 *	GUARANTY BANCORP DEL	COM	
40075T 90 2	GUARANTY BANCORP DEL	CALL	
40075T 95 2	GUARANTY BANCORP DEL	PUT	
40108P 10 1	GUARANTY FED BANCSHARES INC	COM	
401617 10 5 *	GUESS INC	COM	
401617 90 5	GUESS INC	CALL	
401617 95 5	GUESS INC	PUT	
401664 10 7	GUGGENHEIM BLD AMR BDS MNG D	COM	
40167B 10 0	GUGGENHEIM ENHNCD EQTY INCM	COM	
40167F 10 1	GUGGENHEIM STRATEGIC OPP FD	COM SBI	
40167K 10 0	GUGGENHEIM ENHANCED EQUITY S	COM	
40167M 10 6	GUGGENHEIM EQ WEIGHT ENHANC	COM SH BEN INT	
401692 10 8 *	GUIDANCE SOFTWARE INC	COM	
401692 90 8	GUIDANCE SOFTWARE INC	CALL	
401692 95 8	GUIDANCE SOFTWARE INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 195

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
40171V 10 0 *	GUIDEWIRE SOFTWARE INC	COM	
40171V 90 0	GUIDEWIRE SOFTWARE INC	CALL	
40171V 95 0	GUIDEWIRE SOFTWARE INC	PUT	
402307 10 2 *	GULF ISLAND FABRICATION INC	COM	
402307 90 2	GULF ISLAND FABRICATION INC	CALL	
402307 95 2	GULF ISLAND FABRICATION INC	PUT	
40251W 30 9 *	GULF RESOURCES INC	COM PAR \$0.0005	
40251W 90 9	GULF RESOURCES INC	CALL	
40251W 95 9	GULF RESOURCES INC	PUT	
402629 20 8 *	GULFMARK OFFSHORE INC	CL A NEW	
402629 90 8	GULFMARK OFFSHORE INC	CALL	
402629 95 8	GULFMARK OFFSHORE INC	PUT	
402635 30 4 *	GULFPORT ENERGY CORP	COM NEW	
402635 90 4	GULFPORT ENERGY CORP	CALL	
402635 95 4	GULFPORT ENERGY CORP	PUT	
40330W 20 5 *	GUSHAN ENVIRONMENTAL ENRGY L	SPNSRD ADR NEW	
40330W 90 5	GUSHAN ENVIRONMENTAL ENRGY L	CALL	
40330W 95 5	GUSHAN ENVIRONMENTAL ENRGY L	PUT	
403820 10 3	GYRODYNE CO AMER INC	COM	
404030 10 8 *	H & E EQUIPMENT SERVICES INC	COM	
404030 90 8	H & E EQUIPMENT SERVICES INC	CALL	
404030 95 8	H & E EQUIPMENT SERVICES INC	PUT	
404052 10 2	H & Q HEALTHCARE INVESTORS	SH BEN INT	
404053 10 0	H & Q LIFE SCIENCES INVS	SH BEN INT	
40412C 10 1 *	HCA HOLDINGS INC	COM	
40412C 90 1	HCA HOLDINGS INC	CALL	
40412C 95 1	HCA HOLDINGS INC	PUT	
404132 10 2 *	HCC INS HLDGS INC	COM	
404132 90 2	HCC INS HLDGS INC	CALL	
404132 95 2	HCC INS HLDGS INC	PUT	
40414L 10 9 *	HCP INC	COM	
40414L 90 9	HCP INC	CALL	
40414L 95 9	HCP INC	PUT	
40415F 10 1 *	HDFC BANK LTD	ADR REPS 3 SHS	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 196

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
40415F 90 1	HDFC BANK LTD	CALL	
40415F 95 1	HDFC BANK LTD	PUT	
404172 10 8	HF FINL CORP	COM	
40418F 10 8 *	HFF INC	CL A	
40418F 90 8	HFF INC	CALL	
40418F 95 8	HFF INC	PUT	
4042EP 60 2	HSBC USA INC	S&P CTI ETN 23	
40420K 10 3	HKN INC	COM	
404232 10 0	HMG COURTLAND PPTYS INC	COM	
40424G 10 8	HMN FINL INC	COM	
40425J 10 1 *	HMS HLDGS CORP	COM	
40425J 90 1	HMS HLDGS CORP	CALL	
40425J 95 1	HMS HLDGS CORP	PUT	
404251 10 0 *	HNI CORP	COM	
404251 90 0	HNI CORP	CALL	
404251 95 0	HNI CORP	PUT	
404280 40 6 *	HSBC HLDGS PLC	SPON ADR NEW	
404280 90 6	HSBC HLDGS PLC	CALL	
404280 95 6	HSBC HLDGS PLC	PUT	
404280 60 4	HSBC HLDGS PLC	ADR A 1/40PF A	
404303 10 9 *	HSN INC	COM	
404303 90 9	HSN INC	CALL	
404303 95 9	HSN INC	PUT	
404609 10 9 *	HACKETT GROUP INC	COM	
404609 90 9	HACKETT GROUP INC	CALL	
404609 95 9	HACKETT GROUP INC	PUT	
405024 10 0 *	HAEMONETICS CORP	COM	
405024 90 0	HAEMONETICS CORP	CALL	
405024 95 0	HAEMONETICS CORP	PUT	
405217 10 0 *	HAIN CELESTIAL GROUP INC	COM	
405217 90 0	HAIN CELESTIAL GROUP INC	CALL	
405217 95 0	HAIN CELESTIAL GROUP INC	PUT	
40537Q 20 9 *	HALCON RES CORP	COM NEW	
40537Q 90 9	HALCON RES CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 197

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
40537Q 95 9	HALCON RES CORP	PUT	
40609P 10 5	HALLADOR ENERGY COMPANY	COM	
406216 10 1 *	HALLIBURTON CO	COM	
406216 90 1	HALLIBURTON CO	CALL	
406216 95 1	HALLIBURTON CO	PUT	
40624Q 20 3	HALLMARK FINL SVCS INC	COM NEW	EC
406364 40 6	HALLWOOD GROUP INC	COM PAR \$0.10	
40637H 10 9 *	HALOZYME THERAPEUTICS INC	COM	
40637H 90 9	HALOZYME THERAPEUTICS INC	CALL	
40637H 95 9	HALOZYME THERAPEUTICS INC	PUT	
40867E 10 7	HAMPDEN BANCORP INC	COM	
409321 50 2	HAMPTON ROADS BANKSHARES INC	COM NEW	
409735 20 6	JOHN HANCOCK BK &THRIFT OPP	SH BEN INT NEW	
410120 10 9 *	HANCOCK HLDG CO	COM	
410120 90 9	HANCOCK HLDG CO	CALL	
410120 95 9	HANCOCK HLDG CO	PUT	
410123 10 3	HANCOCK JOHN INCOME SECS TR	COM	
41013P 74 9	HANCOCK JOHN INV TRUST	TAX ADV GLB SH	
41013T 10 5	HANCOCK JOHN PREMUIIM DIV FD	COM SH BEN INT	
41013V 10 0	HANCOCK JOHN TAX-ADV DIV INC	COM	
41013W 10 8	HANCOCK JOHN PFD INCOME FD	SH BEN INT	
41013X 10 6	HANCOCK JOHN PFD INCOME FD I	COM	
410142 10 3	HANCOCK JOHN INVS TR	COM	
41021P 10 3	HANCOCK JOHN PFD INCOME FD I	COM	
410315 10 5	HANDY & HARMAN LTD	COM	
410345 10 2 *	HANESBRANDS INC	COM	
410345 90 2	HANESBRANDS INC	CALL	
410345 95 2	HANESBRANDS INC	PUT	
41043F 20 8 *	HANGER INC	COM NEW	
41043F 90 8	HANGER INC	CALL	
41043F 95 8	HANGER INC	PUT	
410495 20 4 *	HANMI FINL CORP	COM NEW	
410495 90 4	HANMI FINL CORP	CALL	
410495 95 4	HANMI FINL CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 198

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
410768 AE 5	HANOVER COMPRESSOR CO	NOTE 4.750% 1/1	
410867 10 5 *	HANOVER INS GROUP INC	COM	
410867 90 5	HANOVER INS GROUP INC	CALL	
410867 95 5	HANOVER INS GROUP INC	PUT	
411307 10 1 *	HANSEN MEDICAL INC	COM	
411307 90 1	HANSEN MEDICAL INC	CALL	
411307 95 1	HANSEN MEDICAL INC	PUT	
41135V 10 3 *	HANWHA SOLARONE CO LTD	SPONSORED ADR	
41135V 90 3	HANWHA SOLARONE CO LTD	CALL	
41135V 95 3	HANWHA SOLARONE CO LTD	PUT	
41146A 10 6 *	HARBINGER GROUP INC	COM	
41146A 90 6	HARBINGER GROUP INC	CALL	
41146A 95 6	HARBINGER GROUP INC	PUT	
412324 30 3	HARDINGE INC	COM	
412822 10 8 *	HARLEY DAVIDSON INC	COM	
412822 90 8	HARLEY DAVIDSON INC	CALL	
412822 95 8	HARLEY DAVIDSON INC	PUT	
412865 10 7	HARLEYSVILLE SVGS FINL CORP	COM	
413086 10 9 *	HARMAN INTL INDS INC	COM	
413086 90 9	HARMAN INTL INDS INC	CALL	
413086 95 9	HARMAN INTL INDS INC	PUT	
413160 10 2 *	HARMONIC INC	COM	
413160 90 2	HARMONIC INC	CALL	
413160 95 2	HARMONIC INC	PUT	
413216 30 0 *	HARMONY GOLD MNG LTD	SPONSORED ADR	
413216 90 0	HARMONY GOLD MNG LTD	CALL	
413216 95 0	HARMONY GOLD MNG LTD	PUT	
413833 10 4 *	HARRIS & HARRIS GROUP INC	COM	
413833 90 4	HARRIS & HARRIS GROUP INC	CALL	
413833 95 4	HARRIS & HARRIS GROUP INC	PUT	
413875 10 5 *	HARRIS CORP DEL	COM	
413875 90 5	HARRIS CORP DEL	CALL	
413875 95 5	HARRIS CORP DEL	PUT	
414549 10 5 *	HARRIS INTERACTIVE INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 199

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
414549 90 5	HARRIS INTERACTIVE INC	CALL	
414549 95 5	HARRIS INTERACTIVE INC	PUT	
414585 10 9 *	HARRIS TEETER SUPERMARKETS I	COM	
414585 90 9	HARRIS TEETER SUPERMARKETS I	CALL	
414585 95 9	HARRIS TEETER SUPERMARKETS I	PUT	
415864 10 7 *	HARSCO CORP	COM	
415864 90 7	HARSCO CORP	CALL	
415864 95 7	HARSCO CORP	PUT	
41587B 10 0 *	HARRY WINSTON DIAMOND CORP	COM	
41587B 90 0	HARRY WINSTON DIAMOND CORP	CALL	
41587B 95 0	HARRY WINSTON DIAMOND CORP	PUT	
416196 10 3 *	HARTE-HANKS INC	COM	
416196 90 3	HARTE-HANKS INC	CALL	
416196 95 3	HARTE-HANKS INC	PUT	
416515 10 4 *	HARTFORD FINL SVCS GROUP INC	COM	
416515 90 4	HARTFORD FINL SVCS GROUP INC	CALL	
416515 95 4	HARTFORD FINL SVCS GROUP INC	PUT	
416515 12 0	HARTFORD FINL SVCS GROUP INC	*W EXP 06/26/201	
416515 70 8	HARTFORD FINL SVCS GROUP INC	DEP CONV PFD	
416906 10 5 *	HARVARD BIOSCIENCE INC	COM	
416906 90 5	HARVARD BIOSCIENCE INC	CALL	
416906 95 5	HARVARD BIOSCIENCE INC	PUT	
41754V AA 1	HARVEST NATURAL RESOURCES IN	NOTE 8.250% 3/0	
41754V 10 3 *	HARVEST NATURAL RESOURCES IN	COM	
41754V 90 3	HARVEST NATURAL RESOURCES IN	CALL	
41754V 95 3	HARVEST NATURAL RESOURCES IN	PUT	
418056 10 7 *	HASBRO INC	COM	
418056 90 7	HASBRO INC	CALL	
418056 95 7	HASBRO INC	PUT	
418365 10 2	HASTINGS ENTMT INC	COM	
41902R 10 3 *	HATTERAS FINL CORP	COM	
41902R 90 3	HATTERAS FINL CORP	CALL	
41902R 95 3	HATTERAS FINL CORP	PUT	
419131 10 7	HAUPPAUGE DIGITAL INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 200

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
419596 10 1 *	HAVERTY FURNITURE INC	COM	
419596 90 1	HAVERTY FURNITURE INC	CALL	
419596 95 1	HAVERTY FURNITURE INC	PUT	
419596 20 0	HAVERTY FURNITURE INC	CL A	
419870 10 0 *	HAWAIIAN ELEC INDUSTRIES	COM	
419870 90 0	HAWAIIAN ELEC INDUSTRIES	CALL	
419870 95 0	HAWAIIAN ELEC INDUSTRIES	PUT	
419879 AD 3	HAWAIIAN HOLDINGS INC	NOTE 5.000% 3/1	
419879 10 1 *	HAWAIIAN HOLDINGS INC	COM	
419879 90 1	HAWAIIAN HOLDINGS INC	CALL	
419879 95 1	HAWAIIAN HOLDINGS INC	PUT	
420031 10 6	HAWAIIAN TELCOM HOLDCO INC	COM	
420261 10 9	HAWKINS INC	COM	
420476 10 3	HAWTHORN BANCSHARES INC	COM	
420877 20 1 *	HAYNES INTERNATIONAL INC	COM NEW	
420877 90 1	HAYNES INTERNATIONAL INC	CALL	
420877 95 1	HAYNES INTERNATIONAL INC	PUT	
421906 10 8 *	HEALTHCARE SVCS GRP INC	COM	
421906 90 8	HEALTHCARE SVCS GRP INC	CALL	
421906 95 8	HEALTHCARE SVCS GRP INC	PUT	
421924 30 9 *	HEALTHSOUTH CORP	COM NEW	
421924 90 9	HEALTHSOUTH CORP	CALL	
421924 95 9	HEALTHSOUTH CORP	PUT	
421933 10 2 *	HEALTH MGMT ASSOC INC NEW	CL A	
421933 90 2	HEALTH MGMT ASSOC INC NEW	CALL	
421933 95 2	HEALTH MGMT ASSOC INC NEW	PUT	
421946 10 4 *	HEALTHCARE RLTY TR	COM	
421946 90 4	HEALTHCARE RLTY TR	CALL	
421946 95 4	HEALTHCARE RLTY TR	PUT	
42210P AD 4	HEADWATERS INC	NOTE 2.500% 2/0	
42210P AR 3	HEADWATERS INC	NOTE 8.750% 2/0	ADDED
42210P 10 2 *	HEADWATERS INC	COM	
42210P 90 2	HEADWATERS INC	CALL	
42210P 95 2	HEADWATERS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 201

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
42217K AQ 9	HEALTH CARE REIT INC	NOTE 4.750% 7/1	DELETED
42217K AR 7	HEALTH CARE REIT INC	NOTE 3.000%12/0	
42217K 10 6 *	HEALTH CARE REIT INC	COM	
42217K 90 6	HEALTH CARE REIT INC	CALL	
42217K 95 6	HEALTH CARE REIT INC	PUT	
42222G 10 8 *	HEALTH NET INC	COM	
42222G 90 8	HEALTH NET INC	CALL	
42222G 95 8	HEALTH NET INC	PUT	
42222N 10 3 *	HEALTHSTREAM INC	COM	
42222N 90 3	HEALTHSTREAM INC	CALL	
42222N 95 3	HEALTHSTREAM INC	PUT	
422245 10 0 *	HEALTHWAYS INC	COM	
422245 90 0	HEALTHWAYS INC	CALL	
422245 95 0	HEALTHWAYS INC	PUT	
42225P 10 5 *	HEALTHCARE TR AMER INC	CL A	
42225P 90 5	HEALTHCARE TR AMER INC	CALL	
42225P 95 5	HEALTHCARE TR AMER INC	PUT	
42234Q 10 2	HEARTLAND FINL USA INC	COM	
422347 10 4 *	HEARTLAND EXPRESS INC	COM	
422347 90 4	HEARTLAND EXPRESS INC	CALL	
422347 95 4	HEARTLAND EXPRESS INC	PUT	
42235N 10 8 *	HEARTLAND PMT SYS INC	COM	
42235N 90 8	HEARTLAND PMT SYS INC	CALL	
42235N 95 8	HEARTLAND PMT SYS INC	PUT	
422368 AA 8	HEARTWARE INTL INC	NOTE 3.500%12/1	
422368 10 0 *	HEARTWARE INTL INC	COM	
422368 90 0	HEARTWARE INTL INC	CALL	
422368 95 0	HEARTWARE INTL INC	PUT	
422680 10 8 *	HECKMANN CORP	COM	
422680 90 8	HECKMANN CORP	CALL	
422680 95 8	HECKMANN CORP	PUT	
422704 10 6 *	HECLA MNG CO	COM	
422704 90 6	HECLA MNG CO	CALL	
422704 95 6	HECLA MNG CO	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 202

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
422704 20 5	HECLA MNG CO	PFD CV SER B	
42279M 10 7 *	HEELYS INC	COM	
42279M 90 7	HEELYS INC	CALL	
42279M 95 7	HEELYS INC	PUT	
422806 10 9 *	HEICO CORP NEW	COM	
422806 90 9	HEICO CORP NEW	CALL	
422806 95 9	HEICO CORP NEW	PUT	
422806 20 8	HEICO CORP NEW	CL A	
422819 10 2 *	HEIDRICK & STRUGGLES INTL IN	COM	
422819 90 2	HEIDRICK & STRUGGLES INTL IN	CALL	
422819 95 2	HEIDRICK & STRUGGLES INTL IN	PUT	
422910 10 9	HELIX BIOPHARMA CORP	COM	DELETED
423074 10 3 *	HEINZ H J CO	COM	
423074 90 3	HEINZ H J CO	CALL	
423074 95 3	HEINZ H J CO	PUT	
423074 50 9	HEINZ H J CO	PFD 3 CV \$1.70	
42327L 20 0	HELIOS & MATHESON INFORMATIO	COM NEW	
42327V 10 9	HELIOS TOTAL RETURN FD INC	COM	DELETED
42327V 20 8	HELIOS TOTAL RETURN FD INC	COM NEW	ADDED
42327W 20 6	HELIOS ADVANTAGE INCOME FD I	COM NEW	
42327X 20 4	HELIOS HIGH INCOME FD INC	COM NEW	
42327Y 20 2	HELIOS MULTI SEC HI INC FD I	COM NEW	
42328A 20 3	HELIOS STRATEGIC INCOME FD I	COM NEW	
42328Q 10 9	HELIOS HIGH YIELD FD	COM	
42330P AG 2	HELIX ENERGY SOLUTIONS GRP I	NOTE 3.250% 3/1	
42330P 10 7 *	HELIX ENERGY SOLUTIONS GRP I	COM	
42330P 90 7	HELIX ENERGY SOLUTIONS GRP I	CALL	
42330P 95 7	HELIX ENERGY SOLUTIONS GRP I	PUT	
423452 10 1 *	HELMERICH & PAYNE INC	COM	
423452 90 1	HELMERICH & PAYNE INC	CALL	
423452 95 1	HELMERICH & PAYNE INC	PUT	
42366C 10 3 *	HEMISPHERX BIOPHARMA INC	COM	
42366C 90 3	HEMISPHERX BIOPHARMA INC	CALL	
42366C 95 3	HEMISPHERX BIOPHARMA INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 203

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
426281 10 1 *	HENRY JACK & ASSOC INC	COM	
426281 90 1	HENRY JACK & ASSOC INC	CALL	
426281 95 1	HENRY JACK & ASSOC INC	PUT	
426927 10 9	HERITAGE COMMERCE CORP	COM	
427093 AD 1	HERCULES OFFSHORE INC	NOTE 3.375% 6/0	
427093 10 9 *	HERCULES OFFSHORE INC	COM	
427093 90 9	HERCULES OFFSHORE INC	CALL	
427093 95 9	HERCULES OFFSHORE INC	PUT	
427096 AB 8	HERCULES TECH GROWTH CAP INC	NOTE 6.000% 4/1	
427096 50 8 *	HERCULES TECH GROWTH CAP INC	COM	
427096 90 8	HERCULES TECH GROWTH CAP INC	CALL	
427096 95 8	HERCULES TECH GROWTH CAP INC	PUT	
42722X 10 6	HERITAGE FINL CORP WASH	COM	
42724R 10 7	HERITAGE OAKS BANCORP	COM	
42726M 10 6	HERITAGE CRYSTAL CLEAN INC	COM	
42726X 10 2	HERITAGE FINL GROUP INC	COM	
427825 10 4 *	HERSHA HOSPITALITY TR	SH BEN INT A	
427825 90 4	HERSHA HOSPITALITY TR	CALL	
427825 95 4	HERSHA HOSPITALITY TR	PUT	
427866 10 8 *	HERSHEY CO	COM	
427866 90 8	HERSHEY CO	CALL	
427866 95 8	HERSHEY CO	PUT	
42804T 10 6	HERZFELD CARIBBEAN BASIN FD	COM	
42805E 30 6	HESKA CORP	COM RESTRC NEW	
42805T AA 3	HERTZ GLOBAL HOLDINGS INC	NOTE 5.250% 6/0	
42805T 10 5 *	HERTZ GLOBAL HOLDINGS INC	COM	
42805T 90 5	HERTZ GLOBAL HOLDINGS INC	CALL	
42805T 95 5	HERTZ GLOBAL HOLDINGS INC	PUT	
42809H 10 7 *	HESS CORP	COM	
42809H 90 7	HESS CORP	CALL	
42809H 95 7	HESS CORP	PUT	
428236 10 3 *	HEWLETT PACKARD CO	COM	
428236 90 3	HEWLETT PACKARD CO	CALL	
428236 95 3	HEWLETT PACKARD CO	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 204

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
428291 10 8 *	HEXCEL CORP NEW	COM	
428291 90 8	HEXCEL CORP NEW	CALL	
428291 95 8	HEXCEL CORP NEW	PUT	
42833L 10 8 *	HHGREGG INC	COM	
42833L 90 8	HHGREGG INC	CALL	
42833L 95 8	HHGREGG INC	PUT	
428337 10 9	HI-CRUSH PARTNERS LP	COM UNIT LTD	ADDED
42840B 10 1 *	HI-TECH PHARMACAL INC	COM	
42840B 90 1	HI-TECH PHARMACAL INC	CALL	
42840B 95 1	HI-TECH PHARMACAL INC	PUT	
428567 10 1 *	HIBBETT SPORTS INC	COM	
428567 90 1	HIBBETT SPORTS INC	CALL	
428567 95 1	HIBBETT SPORTS INC	PUT	
429060 10 6	HICKORY TECH CORP	COM	
429090 10 3	HICKS ACQUISITION CO II INC	COM	DELETED
429090 11 1	HICKS ACQUISITION CO II INC	*W EXP 07/14/201	DELETED
429090 20 2	HICKS ACQUISITION CO II INC	UNIT 99/99/9999	DELETED
42983D 10 4 *	HIGHER ONE HLDGS INC	COM	
42983D 90 4	HIGHER ONE HLDGS INC	CALL	
42983D 95 4	HIGHER ONE HLDGS INC	PUT	
43113X 10 1	HIGHPOWER INTL INC	COM	
431284 10 8 *	HIGHWOODS PPTYS INC	COM	
431284 90 8	HIGHWOODS PPTYS INC	CALL	
431284 95 8	HIGHWOODS PPTYS INC	PUT	
431466 10 1 *	HILL INTERNATIONAL INC	COM	
431466 90 1	HILL INTERNATIONAL INC	CALL	
431466 95 1	HILL INTERNATIONAL INC	PUT	
431475 10 2 *	HILL ROM HLDGS INC	COM	
431475 90 2	HILL ROM HLDGS INC	CALL	
431475 95 2	HILL ROM HLDGS INC	PUT	
431571 10 8 *	HILLENBRAND INC	COM	
431571 90 8	HILLENBRAND INC	CALL	
431571 95 8	HILLENBRAND INC	PUT	
432589 10 9 *	HILLSHIRE BRANDS CO	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 205

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
432589 90 9	HILLSHIRE BRANDS CO	CALL	
432589 95 9	HILLSHIRE BRANDS CO	PUT	
432748 10 1 *	HILLTOP HOLDINGS INC	COM	
432748 90 1	HILLTOP HOLDINGS INC	CALL	
432748 95 1	HILLTOP HOLDINGS INC	PUT	
43289P 10 6 *	HIMAX TECHNOLOGIES INC	SPONSORED ADR	
43289P 90 6	HIMAX TECHNOLOGIES INC	CALL	
43289P 95 6	HIMAX TECHNOLOGIES INC	PUT	
433323 10 2	HINGHAM INSTN SVGS MASS	COM	
43358R 10 8	HISOFT TECHNOLOGY INTL LTD	SPONSORED ADR	
43365Y 10 4 *	HITTITE MICROWAVE CORP	COM	
43365Y 90 4	HITTITE MICROWAVE CORP	CALL	
43365Y 95 4	HITTITE MICROWAVE CORP	PUT	
434711 10 7 *	HOKU CORP	COM	DELETED
434711 90 7	HOKU CORP	CALL	DELETED
434711 95 7	HOKU CORP	PUT	DELETED
434902 20 1	HOLIDAY RV SUPERSTORES INC	COM NEW	
435763 10 7 *	HOLLY ENERGY PARTNERS L P	COM UT LTD PTN	
435763 90 7	HOLLY ENERGY PARTNERS L P	CALL	
435763 95 7	HOLLY ENERGY PARTNERS L P	PUT	
436106 10 8 *	HOLLYFRONTIER CORP	COM	
436106 90 8	HOLLYFRONTIER CORP	CALL	
436106 95 8	HOLLYFRONTIER CORP	PUT	
436233 10 0 *	HOLLYWOOD MEDIA CORP	COM	
436233 90 0	HOLLYWOOD MEDIA CORP	CALL	
436233 95 0	HOLLYWOOD MEDIA CORP	PUT	
436440 AA 9	HOLOGIC INC	FRNT 2.000%12/1	
436440 AB 7	HOLOGIC INC	FRNT 2.000%12/1	
436440 AC 5	HOLOGIC INC	DEBT 2.000% 3/0	
436440 10 1 *	HOLOGIC INC	COM	
436440 90 1	HOLOGIC INC	CALL	
436440 95 1	HOLOGIC INC	PUT	
43689E 10 7	HOME BANCORP INC	COM	
436893 20 0 *	HOME BANCSHARES INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 206

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
436893 90 0	HOME BANCSHARES INC	CALL	
436893 95 0	HOME BANCSHARES INC	PUT	
437076 10 2 *	HOME DEPOT INC	COM	
437076 90 2	HOME DEPOT INC	CALL	
437076 95 2	HOME DEPOT INC	PUT	
43708L 10 8	HOME FED BANCORP INC LA NEW	COM	
43710G 10 5	HOME FED BANCORP INC MD	COM	
43713W AB 3	HOME INNS & HOTELS MGMT INC	NOTE 2.000%12/1	
43713W 10 7 *	HOME INNS & HOTELS MGMT INC	SPON ADR	
43713W 90 7	HOME INNS & HOTELS MGMT INC	CALL	
43713W 95 7	HOME INNS & HOTELS MGMT INC	PUT	
437306 10 3 *	HOME PROPERTIES INC	COM	
437306 90 3	HOME PROPERTIES INC	CALL	
437306 95 3	HOME PROPERTIES INC	PUT	
43739Q 10 0 *	HOMEAWAY INC	COM	
43739Q 90 0	HOMEAWAY INC	CALL	
43739Q 95 0	HOMEAWAY INC	PUT	
43741E 10 3	HOMEOWNERS CHOICE INC	COM	
43741E 11 1	HOMEOWNERS CHOICE INC	*W EXP 07/31/201	
43785V 10 2	HOMESTREET INC	COM	
437872 10 4	HOMETRUST BANCSHARES INC	COM	ADDED
438128 30 8 *	HONDA MOTOR LTD	AMERN SHS	
438128 90 8	HONDA MOTOR LTD	CALL	
438128 95 8	HONDA MOTOR LTD	PUT	
438516 10 6 *	HONEYWELL INTL INC	COM	
438516 90 6	HONEYWELL INTL INC	CALL	
438516 95 6	HONEYWELL INTL INC	PUT	
439038 10 0 *	HOOKEER FURNITURE CORP	COM	
439038 90 0	HOOKEER FURNITURE CORP	CALL	
439038 95 0	HOOKEER FURNITURE CORP	PUT	
439104 10 0 *	HOOPER HOLMES INC	COM	
439104 90 0	HOOPER HOLMES INC	CALL	
439104 95 0	HOOPER HOLMES INC	PUT	
439734 10 4	HOPFED BANCORP INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 207

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
440327 10 4 *	HORACE MANN EDUCATORS CORP N	COM	
440327 90 4	HORACE MANN EDUCATORS CORP N	CALL	
440327 95 4	HORACE MANN EDUCATORS CORP N	PUT	
440407 10 4	HORIZON BANCORP IND	COM	
44045A 10 2	HORIZON TECHNOLOGY FIN CORP	COM	
440452 10 0 *	HORMEL FOODS CORP	COM	
440452 90 0	HORMEL FOODS CORP	CALL	
440452 95 0	HORMEL FOODS CORP	PUT	
44047T 10 9 *	HORIZON PHARMA INC	COM	
44047T 90 9	HORIZON PHARMA INC	CALL	
44047T 95 9	HORIZON PHARMA INC	PUT	
440543 AE 6	HORNBECK OFFSHORE SVCS INC N	FRNT 1.625%11/1	
440543 10 6 *	HORNBECK OFFSHORE SVCS INC N	COM	
440543 90 6	HORNBECK OFFSHORE SVCS INC N	CALL	
440543 95 6	HORNBECK OFFSHORE SVCS INC N	PUT	
440694 AB 3	HORSEHEAD HLDG CORP	NOTE 3.800% 7/0	ADDED
440694 30 5 *	HORSEHEAD HLDG CORP	COM	
440694 90 5	HORSEHEAD HLDG CORP	CALL	
440694 95 5	HORSEHEAD HLDG CORP	PUT	
44106M AK 8	HOSPITALITY PPTYS TR	NOTE 3.800% 3/1	
44106M 10 2 *	HOSPITALITY PPTYS TR	COM SH BEN INT	
44106M 90 2	HOSPITALITY PPTYS TR	CALL	
44106M 95 2	HOSPITALITY PPTYS TR	PUT	
441060 10 0 *	HOSPIRA INC	COM	
441060 90 0	HOSPIRA INC	CALL	
441060 95 0	HOSPIRA INC	PUT	
44107P 10 4 *	HOST HOTELS & RESORTS INC	COM	
44107P 90 4	HOST HOTELS & RESORTS INC	CALL	
44107P 95 4	HOST HOTELS & RESORTS INC	PUT	
441339 10 8 *	HOT TOPIC INC	COM	
441339 90 8	HOT TOPIC INC	CALL	
441339 95 8	HOT TOPIC INC	PUT	
44183U 10 0 *	HOUSTON AMERN ENERGY CORP	COM	
44183U 90 0	HOUSTON AMERN ENERGY CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 208

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
44183U 95 0	HOUSTON AMERN ENERGY CORP	PUT	
44244K 10 9 *	HOUSTON WIRE & CABLE CO	COM	
44244K 90 9	HOUSTON WIRE & CABLE CO	CALL	
44244K 95 9	HOUSTON WIRE & CABLE CO	PUT	
44248W 20 8	HOVNANIAN ENTERPRISES INC	UNIT 99/99/9999	
442487 20 3 *	HOVNANIAN ENTERPRISES INC	CL A	
442487 90 3	HOVNANIAN ENTERPRISES INC	CALL	
442487 95 3	HOVNANIAN ENTERPRISES INC	PUT	
442496 10 5	HOWARD BANCORP INC	COM	ADDED
44267D 10 7 *	HOWARD HUGHES CORP	COM	
44267D 90 7	HOWARD HUGHES CORP	CALL	
44267D 95 7	HOWARD HUGHES CORP	PUT	
443304 10 0 *	HUANENG PWR INTL INC	SPON ADR H SHS	
443304 90 0	HUANENG PWR INTL INC	CALL	
443304 95 0	HUANENG PWR INTL INC	PUT	
443320 10 6 *	HUB GROUP INC	CL A	
443320 90 6	HUB GROUP INC	CALL	
443320 95 6	HUB GROUP INC	PUT	
443510 10 2 *	HUBBELL INC	CL A	
443510 90 2	HUBBELL INC	CALL	
443510 95 2	HUBBELL INC	PUT	
443510 20 1 *	HUBBELL INC	CL B	
443510 90 1	HUBBELL INC	CALL	
443510 95 1	HUBBELL INC	PUT	
443628 10 2 *	HUDBAY MINERALS INC	COM	
443628 90 2	HUDBAY MINERALS INC	CALL	
443628 95 2	HUDBAY MINERALS INC	PUT	
443683 10 7 *	HUDSON CITY BANCORP	COM	
443683 90 7	HUDSON CITY BANCORP	CALL	
443683 95 7	HUDSON CITY BANCORP	PUT	
443787 10 6 *	HUDSON GLOBAL INC	COM	
443787 90 6	HUDSON GLOBAL INC	CALL	
443787 95 6	HUDSON GLOBAL INC	PUT	
444097 10 9 *	HUDSON PAC PPTYS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 209

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
444097 90 9	HUDSON PAC PPTYS INC	CALL	
444097 95 9	HUDSON PAC PPTYS INC	PUT	
444144 10 9	HUDSON TECHNOLOGIES INC	COM	
444172 10 0	HUDSON VALLEY HOLDING CORP	COM	
444717 10 2 *	HUGOTON RTY TR TEX	UNIT BEN INT	
444717 90 2	HUGOTON RTY TR TEX	CALL	
444717 95 2	HUGOTON RTY TR TEX	PUT	
444859 10 2 *	HUMANA INC	COM	
444859 90 2	HUMANA INC	CALL	
444859 95 2	HUMANA INC	PUT	
444903 AM 0	HUMAN GENOME SCIENCES INC	NOTE 2.250% 8/1	DELETED
444903 AN 8	HUMAN GENOME SCIENCES INC	NOTE 3.000%11/1	DELETED
444903 10 8 *	HUMAN GENOME SCIENCES INC	COM	DELETED
444903 90 8	HUMAN GENOME SCIENCES INC	CALL	DELETED
444903 95 8	HUMAN GENOME SCIENCES INC	PUT	DELETED
445658 10 7 *	HUNT J B TRANS SVCS INC	COM	
445658 90 7	HUNT J B TRANS SVCS INC	CALL	
445658 95 7	HUNT J B TRANS SVCS INC	PUT	
446150 10 4 *	HUNTINGTON BANCSHARES INC	COM	
446150 90 4	HUNTINGTON BANCSHARES INC	CALL	
446150 95 4	HUNTINGTON BANCSHARES INC	PUT	
446150 40 1	HUNTINGTON BANCSHARES INC	PF'D CONV SER A	
446413 10 6 *	HUNTINGTON INGALLS INDS INC	COM	
446413 90 6	HUNTINGTON INGALLS INDS INC	CALL	
446413 95 6	HUNTINGTON INGALLS INDS INC	PUT	
446698 10 2	HUNTINGTON STRATEGY SHS	US EQT ROT ETF	ADDED
446698 20 1	HUNTINGTON STRATEGY SHS	ECOL STRAT ETF	ADDED
447011 10 7 *	HUNTSMAN CORP	COM	
447011 90 7	HUNTSMAN CORP	CALL	
447011 95 7	HUNTSMAN CORP	PUT	
447324 10 4	HURCO COMPANIES INC	COM	
447462 10 2 *	HURON CONSULTING GROUP INC	COM	
447462 90 2	HURON CONSULTING GROUP INC	CALL	
447462 95 2	HURON CONSULTING GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 210

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
448407 AF 3	HUTCHINSON TECHNOLOGY INC	NOTE 3.250% 1/1	
448407 AG 1	HUTCHINSON TECHNOLOGY INC	NOTE 8.500% 1/1	
448407 10 6 *	HUTCHINSON TECHNOLOGY INC	COM	
448407 90 6	HUTCHINSON TECHNOLOGY INC	CALL	
448407 95 6	HUTCHINSON TECHNOLOGY INC	PUT	
448579 10 2 *	HYATT HOTELS CORP	COM CL A	
448579 90 2	HYATT HOTELS CORP	CALL	
448579 95 2	HYATT HOTELS CORP	PUT	
448640 10 2	HYDE PK ACQUISITION CORP II	COM	ADDED
448883 20 7	HYDROGENICS CORP NEW	COM NEW	
448947 50 7 *	IDT CORP	CL B NEW	
448947 90 7	IDT CORP	CALL	
448947 95 7	IDT CORP	PUT	
448954 10 7 *	HYPERDYNAMICS CORP	COM	
448954 90 7	HYPERDYNAMICS CORP	CALL	
448954 95 7	HYPERDYNAMICS CORP	PUT	
44915N 10 1	HYPERION THERAPEUTICS INC	COM	ADDED
44919P 50 8 *	IAC INTERACTIVECORP	COM PAR \$.001	
44919P 90 8	IAC INTERACTIVECORP	CALL	
44919P 95 8	IAC INTERACTIVECORP	PUT	
44925C 10 3 *	ICF INTL INC	COM	
44925C 90 3	ICF INTL INC	CALL	
44925C 95 3	ICF INTL INC	PUT	
44928D 10 8 *	ICG GROUP INC	COM	
44928D 90 8	ICG GROUP INC	CALL	
44928D 95 8	ICG GROUP INC	PUT	
44930G 10 7 *	ICU MED INC	COM	
44930G 90 7	ICU MED INC	CALL	
44930G 95 7	ICU MED INC	PUT	
44934S 10 7	ICAD INC	COM	DELETED
44934S 20 6	ICAD INC	COM NEW	ADDED
449489 10 3 *	I D SYSTEMS INC	COM	
449489 90 3	I D SYSTEMS INC	CALL	
449489 95 3	I D SYSTEMS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 211

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
44949L 10 5	IEC ELECTRS CORP NEW	COM	
44951J 10 5	IF BANCORP INC	COM	
449575 10 9 *	IGI LABS INC	COM	
449575 90 9	IGI LABS INC	CALL	
449575 95 9	IGI LABS INC	PUT	
449593 10 2 *	IGO INC	COM	
449593 90 2	IGO INC	CALL	
449593 95 2	IGO INC	PUT	
44977W 10 6	ING PRIME RATE TR	SH BEN INT	
44980X 10 9 *	IPG PHOTONICS CORP	COM	
44980X 90 9	IPG PHOTONICS CORP	CALL	
44980X 95 9	IPG PHOTONICS CORP	PUT	
449810 10 0	ING RISK MANAGED NAT RES FD	COM	
44982N 10 9	ING GLBL ADV & PREM OPP FUND	COM	
44983J 10 7	ING ASIA PAC HGH DIVID EQ IN	COM	
44984A 10 5 *	IPC THE HOSPITALIST CO INC	COM	
44984A 90 5	IPC THE HOSPITALIST CO INC	CALL	
44984A 95 5	IPC THE HOSPITALIST CO INC	PUT	
450047 20 4	IRSA INVERSIONES Y REP S A	GLOBL DEP RCPT	
45031U BF 7	ISTAR FINL INC	FRNT 10/0	
45031U 10 1 *	ISTAR FINL INC	COM	
45031U 90 1	ISTAR FINL INC	CALL	
45031U 95 1	ISTAR FINL INC	PUT	
45068B 10 9 *	ITT EDUCATIONAL SERVICES INC	COM	
45068B 90 9	ITT EDUCATIONAL SERVICES INC	CALL	
45068B 95 9	ITT EDUCATIONAL SERVICES INC	PUT	
45070W 10 9	IVAX DIAGNOSTICS INC	COM	DELETED
45071R AB 5	IXIA	NOTE 3.000%12/1	
45071R 10 9 *	IXIA	COM	
45071R 90 9	IXIA	CALL	
45071R 95 9	IXIA	PUT	
450828 10 8 *	IBERIABANK CORP	COM	
450828 90 8	IBERIABANK CORP	CALL	
450828 95 8	IBERIABANK CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 212

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
450911 20 1 *	ITT CORP NEW	COM NEW	
450911 90 1	ITT CORP NEW	CALL	
450911 95 1	ITT CORP NEW	PUT	
450913 10 8 *	IAMGOLD CORP	COM	
450913 90 8	IAMGOLD CORP	CALL	
450913 95 8	IAMGOLD CORP	PUT	
45103T 10 7 *	ICON PUB LTD CO	SPONSORED ADR	
45103T 90 7	ICON PUB LTD CO	CALL	
45103T 95 7	ICON PUB LTD CO	PUT	
451033 10 4	IBIO INC	COM	
45104G 10 4 *	ICICI BK LTD	ADR	
45104G 90 4	ICICI BK LTD	CALL	
45104G 95 4	ICICI BK LTD	PUT	
451055 AB 3	ICONIX BRAND GROUP INC	NOTE 1.875% 6/3	DELETED
451055 10 7 *	ICONIX BRAND GROUP INC	COM	
451055 90 7	ICONIX BRAND GROUP INC	CALL	
451055 95 7	ICONIX BRAND GROUP INC	PUT	
451100 10 1	ICAHN ENTERPRISES LP	DEPOSITARY UNIT	
451102 AB 3	ICAHN ENTERPRISES LP/CORP	FRNT 8/1	
451107 10 6 *	IDACORP INC	COM	
451107 90 6	IDACORP INC	CALL	
451107 95 6	IDACORP INC	PUT	
45166R 20 4 *	IDENIX PHARMACEUTICALS INC	COM	
45166R 90 4	IDENIX PHARMACEUTICALS INC	CALL	
45166R 95 4	IDENIX PHARMACEUTICALS INC	PUT	
45167R 10 4 *	IDEX CORP	COM	
45167R 90 4	IDEX CORP	CALL	
45167R 95 4	IDEX CORP	PUT	
45168D 10 4 *	IDEXX LABS INC	COM	
45168D 90 4	IDEXX LABS INC	CALL	
45168D 95 4	IDEXX LABS INC	PUT	
45168K 30 6 *	IDERA PHARMACEUTICALS INC	COM NEW	
45168K 90 6	IDERA PHARMACEUTICALS INC	CALL	
45168K 95 6	IDERA PHARMACEUTICALS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 213

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45169U 10 5 *	IGATE CORP	COM	
45169U 90 5	IGATE CORP	CALL	
45169U 95 5	IGATE CORP	PUT	
45170X 10 6 *	IDENTIVE GROUP INC	COM	
45170X 90 6	IDENTIVE GROUP INC	CALL	
45170X 95 6	IDENTIVE GROUP INC	PUT	
45172K 10 2	IKONICS CORP	COM	
45172L 20 9	IFM INVTS LTD	ADS CL A NEW	
45173E 10 5	IKANOS COMMUNICATIONS	COM	
45173H 20 7 *	IGATE COMPUTER SYS LTD	SPONSORED ADR	ADDED
45173H 90 7	IGATE COMPUTER SYS LTD	CALL	ADDED
45173H 95 7	IGATE COMPUTER SYS LTD	PUT	ADDED
451730 10 5	IGNITE RESTAURANT GROUP INC	COM	
451734 10 7 *	IHS INC	CL A	
451734 90 7	IHS INC	CALL	
451734 95 7	IHS INC	PUT	
452308 10 9 *	ILLINOIS TOOL WKS INC	COM	
452308 90 9	ILLINOIS TOOL WKS INC	CALL	
452308 95 9	ILLINOIS TOOL WKS INC	PUT	
452327 AB 5	ILLUMINA INC	NOTE 0.625% 2/1	
452327 10 9 *	ILLUMINA INC	COM	
452327 90 9	ILLUMINA INC	CALL	
452327 95 9	ILLUMINA INC	PUT	
45244C 10 4	IMAGE SENSING SYS INC	COM	
45245A 10 7 *	IMATION CORP	COM	
45245A 90 7	IMATION CORP	CALL	
45245A 95 7	IMATION CORP	PUT	
45245E 10 9 *	IMAX CORP	COM	
45245E 90 9	IMAX CORP	CALL	
45245E 95 9	IMAX CORP	PUT	
452521 10 7 *	IMMERSION CORP	COM	
452521 90 7	IMMERSION CORP	CALL	
452521 95 7	IMMERSION CORP	PUT	
452525 30 6	IMMUCELL CORP	COM PAR \$0.10	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 214

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45253H 10 1 *	IMMUNOGEN INC	COM	
45253H 90 1	IMMUNOGEN INC	CALL	
45253H 95 1	IMMUNOGEN INC	PUT	
452536 10 5 *	IMMUNOCELLULAR THERAPEUTICS	COM	
452536 90 5	IMMUNOCELLULAR THERAPEUTICS	CALL	
452536 95 5	IMMUNOCELLULAR THERAPEUTICS	PUT	
45254P 50 8	IMPAC MTG HLDGS INC	COM NEW	
45256B 10 1 *	IMPAX LABORATORIES INC	COM	
45256B 90 1	IMPAX LABORATORIES INC	CALL	
45256B 95 1	IMPAX LABORATORIES INC	PUT	
452834 10 4 *	IMPERIAL HLDGS INC	COM	
452834 90 4	IMPERIAL HLDGS INC	CALL	
452834 95 4	IMPERIAL HLDGS INC	PUT	
452907 10 8 *	IMMUNOMEDICS INC	COM	
452907 90 8	IMMUNOMEDICS INC	CALL	
452907 95 8	IMMUNOMEDICS INC	PUT	
452926 10 8	INCOME OPPORTUNITY RLTY INVS	COM	
453038 40 8 *	IMPERIAL OIL LTD	COM NEW	
453038 90 8	IMPERIAL OIL LTD	CALL	
453038 95 8	IMPERIAL OIL LTD	PUT	
453096 20 8 *	IMPERIAL SUGAR CO NEW	COM NEW	DELETED
453096 90 8	IMPERIAL SUGAR CO NEW	CALL	DELETED
453096 95 8	IMPERIAL SUGAR CO NEW	PUT	DELETED
45321L 10 0 *	IMPERVA INC	COM	
45321L 90 0	IMPERVA INC	CALL	
45321L 95 0	IMPERVA INC	PUT	
45322N 10 5	IMRIS INC	COM	
45336E 10 9 *	INCONTACT INC	COM	
45336E 90 9	INCONTACT INC	CALL	
45336E 95 9	INCONTACT INC	PUT	
45337C AJ 1	INCYTE CORP	NOTE 4.750%10/0	
45337C 10 2 *	INCYTE CORP	COM	
45337C 90 2	INCYTE CORP	CALL	
45337C 95 2	INCYTE CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 215

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
453440 30 7	INDEPENDENCE HLDG CO NEW	COM NEW	
453836 10 8 *	INDEPENDENT BANK CORP MASS	COM	
453836 90 8	INDEPENDENT BANK CORP MASS	CALL	
453836 95 8	INDEPENDENT BANK CORP MASS	PUT	
453838 60 9 *	INDEPENDENT BANK CORP MICH	COM NEW	
453838 90 9	INDEPENDENT BANK CORP MICH	CALL	
453838 95 9	INDEPENDENT BANK CORP MICH	PUT	
45408X 10 0	INDIA GLOBALIZATION CAP INC	COM	
45408X 11 8	INDIA GLOBALIZATION CAP INC	*W EXP 03/08/201	
45408X 20 9	INDIA GLOBALIZATION CAP INC	UNIT 03/08/2013	
454089 10 3 *	INDIA FD INC	COM	
454089 90 3	INDIA FD INC	CALL	
454089 95 3	INDIA FD INC	PUT	
45409B 10 7	INDEXIQ ETF TR	HEDGE MLTI ETF	
45409B 20 6	INDEXIQ ETF TR	HDG MACTRK ETF	
45409B 60 2	INDEXIQ ETF TR	IQ REAL RTN ETF	
45409B 62 8	INDEXIQ ETF TR	US RL EST SMCP	
45409B 64 4	INDEXIQ ETF TR	EMER MRKT MDCP	
45409B 76 8	INDEXIQ ETF TR	IQ STH KOR SML	DELETED
45409B 80 0	INDEXIQ ETF TR	IQ MRGR ARB ETF	
45409B 82 6	INDEXIQ ETF TR	AUST SM CP ETF	
45409B 83 4 *	INDEXIQ ETF TR	GLB AGRI SM CP	
45409B 90 4	INDEXIQ ETF TR	CALL	
45409B 95 4	INDEXIQ ETF TR	PUT	
45409B 84 2	INDEXIQ ETF TR	GLB CRUDE OIL	
45409B 86 7 *	INDEXIQ ETF TR	CAN SML CP ETF	
45409B 90 7	INDEXIQ ETF TR	CALL	
45409B 95 7	INDEXIQ ETF TR	PUT	
45409B 88 3	INDEXIQ ETF TR	IQ GLB RES ETF	
454674 10 2	INDIANA COMMUNITY BANCORP	COM	
456314 10 3	INDUSTRIAL SVCS AMER INC FLA	COM	
456463 10 8	INDUSTRIAS BACHOCO S A B DE	SPON ADR B	
456615 10 3 *	INERGY L P	UNIT LTD PTNR	
456615 90 3	INERGY L P	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 216

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
456615 95 3	INERGY L P	PUT	
456615 11 1	INERGY L P	EX DISTRIB WI	ADDED
45665G 30 3 *	INFINITY PHARMACEUTICALS INC	COM	
45665G 90 3	INFINITY PHARMACEUTICALS INC	CALL	
45665G 95 3	INFINITY PHARMACEUTICALS INC	PUT	
45665Q 10 3 *	INFINITY PPTY & CAS CORP	COM	
45665Q 90 3	INFINITY PPTY & CAS CORP	CALL	
45665Q 95 3	INFINITY PPTY & CAS CORP	PUT	
45666Q 10 2 *	INFORMATICA CORP	COM	
45666Q 90 2	INFORMATICA CORP	CALL	
45666Q 95 2	INFORMATICA CORP	PUT	
45667G 10 3 *	INFINERA CORPORATION	COM	
45667G 90 3	INFINERA CORPORATION	CALL	
45667G 95 3	INFINERA CORPORATION	PUT	
45671U 10 6 *	INERGY MIDSTREAM LP	U LTD PARTNERS	
45671U 90 6	INERGY MIDSTREAM LP	CALL	
45671U 95 6	INERGY MIDSTREAM LP	PUT	
45672H 10 4 *	INFOBLOX INC	COM	
45672H 90 4	INFOBLOX INC	CALL	
45672H 95 4	INFOBLOX INC	PUT	
45675Y 10 4	INFORMATION SERVICES GROUP I	COM	
456784 10 7 *	INFOSONICS CORP	COM	
456784 90 7	INFOSONICS CORP	CALL	
456784 95 7	INFOSONICS CORP	PUT	
456788 10 8 *	INFOSYS LTD	SPONSORED ADR	
456788 90 8	INFOSYS LTD	CALL	
456788 95 8	INFOSYS LTD	PUT	
456837 10 3 *	ING GROEP N V	SPONSORED ADR	
456837 90 3	ING GROEP N V	CALL	
456837 95 3	ING GROEP N V	PUT	
45684E 10 7	ING GLOBAL EQTY DIV & PREM O	COM	
45684Q 10 0	ING INTL HIGH DIVD EQTY INC	COM	
45685K 10 2	INFUSYSTEM HLDGS INC	COM	
45685U 10 0	ING INFRASTRUCTURE INDLS & M	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 217

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45685X 10 4	ING EMERGING MKTS HGH DIV EQ	COM	
457030 10 4 *	INGLES MKTS INC	CL A	
457030 90 4	INGLES MKTS INC	CALL	
457030 95 4	INGLES MKTS INC	PUT	
457153 10 4 *	INGRAM MICRO INC	CL A	
457153 90 4	INGRAM MICRO INC	CALL	
457153 95 4	INGRAM MICRO INC	PUT	
457187 10 2 *	INGREDION INC	COM	
457187 90 2	INGREDION INC	CALL	
457187 95 2	INGREDION INC	PUT	
457461 AC 5	INLAND REAL ESTATE CORP	NOTE 5.000%11/1	
457461 20 0 *	INLAND REAL ESTATE CORP	COM NEW	
457461 90 0	INLAND REAL ESTATE CORP	CALL	
457461 95 0	INLAND REAL ESTATE CORP	PUT	
457642 20 5 *	INNODATA INC	COM NEW	
457642 90 5	INNODATA INC	CALL	
457642 95 5	INNODATA INC	PUT	
45765U 10 3 *	INSIGHT ENTERPRISES INC	COM	
45765U 90 3	INSIGHT ENTERPRISES INC	CALL	
45765U 95 3	INSIGHT ENTERPRISES INC	PUT	
45765Y 10 5 *	INSIGNIA SYS INC	COM	
45765Y 90 5	INSIGNIA SYS INC	CALL	
45765Y 95 5	INSIGNIA SYS INC	PUT	
457669 30 7 *	INSMED INC	COM PAR \$.01	
457669 90 7	INSMED INC	CALL	
457669 95 7	INSMED INC	PUT	
45767M 10 9	INNOTRAC CORP	COM	
45768S 10 5 *	INNOSPEC INC	COM	
45768S 90 5	INNOSPEC INC	CALL	
45768S 95 5	INNOSPEC INC	PUT	
45769N 10 5 *	INNOVATIVE SOLUTIONS & SUPPO	COM	
45769N 90 5	INNOVATIVE SOLUTIONS & SUPPO	CALL	
45769N 95 5	INNOVATIVE SOLUTIONS & SUPPO	PUT	
45772F 10 7 *	INPHI CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 218

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45772F 90 7	INPHI CORP	CALL	
45772F 95 7	INPHI CORP	PUT	
45773H 10 2	INOVIO PHARMACEUTICALS INC	COM	
45773Y 10 5 *	INNERWORKINGS INC	COM	
45773Y 90 5	INNERWORKINGS INC	CALL	
45773Y 95 5	INNERWORKINGS INC	PUT	
45774N 10 8 *	INNOPHOS HOLDINGS INC	COM	
45774N 90 8	INNOPHOS HOLDINGS INC	CALL	
45774N 95 8	INNOPHOS HOLDINGS INC	PUT	
45774W 10 8 *	INSTEEL INDUSTRIES INC	COM	
45774W 90 8	INSTEEL INDUSTRIES INC	CALL	
45774W 95 8	INSTEEL INDUSTRIES INC	PUT	
45777T 10 2	INNOVARO INC	COM	
45778Q 10 7 *	INSPERITY INC	COM	
45778Q 90 7	INSPERITY INC	CALL	
45778Q 95 7	INSPERITY INC	PUT	
45779L 10 7	INSTITUTIONAL FINL MKTS INC	COM	
45784P AA 9	INSULET CORP	NOTE 5.375% 6/1	
45784P AC 5	INSULET CORP	NOTE 3.750% 6/1	
45784P 10 1 *	INSULET CORP	COM	
45784P 90 1	INSULET CORP	CALL	
45784P 95 1	INSULET CORP	PUT	
457919 10 8	INNSUITES HOSPITALITY TR	SH BEN INT	
457985 AK 5	INTEGRA LIFESCIENCES HLDGS C	NOTE 1.625%12/1	ADDED
457985 20 8 *	INTEGRA LIFESCIENCES HLDGS C	COM NEW	
457985 90 8	INTEGRA LIFESCIENCES HLDGS C	CALL	
457985 95 8	INTEGRA LIFESCIENCES HLDGS C	PUT	
45810N 30 2	INTEGRAMED AMER INC	COM NEW	
45811E 30 1 *	INTEGRATED ELECTRICAL SVC	COM	
45811E 90 1	INTEGRATED ELECTRICAL SVC	CALL	
45811E 95 1	INTEGRATED ELECTRICAL SVC	PUT	
458118 10 6 *	INTEGRATED DEVICE TECHNOLOGY	COM	
458118 90 6	INTEGRATED DEVICE TECHNOLOGY	CALL	
458118 95 6	INTEGRATED DEVICE TECHNOLOGY	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 219

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45812P 10 7 *	INTEGRATED SILICON SOLUTION	COM	
45812P 90 7	INTEGRATED SILICON SOLUTION	CALL	
45812P 95 7	INTEGRATED SILICON SOLUTION	PUT	
458140 AD 2	INTEL CORP	SDCV 2.950%12/1	
458140 AF 7	INTEL CORP	SDCV 3.250% 8/0	ADDED
458140 10 0 *	INTEL CORP	COM	
458140 90 0	INTEL CORP	CALL	
458140 95 0	INTEL CORP	PUT	
45816D 10 0	INTELLIGENT SYS CORP NEW	COM	
45817G 10 2 *	INTELLICHECK MOBILISA INC	COM	
45817G 90 2	INTELLICHECK MOBILISA INC	CALL	
45817G 95 2	INTELLICHECK MOBILISA INC	PUT	
458173 10 1	INTELLIPHARMACEUTICS INTL IN	COM	
45822P 10 5 *	INTEGRYS ENERGY GROUP INC	COM	
45822P 90 5	INTEGRYS ENERGY GROUP INC	CALL	
45822P 95 5	INTEGRYS ENERGY GROUP INC	PUT	
458334 10 9 *	INTER PARFUMS INC	COM	
458334 90 9	INTER PARFUMS INC	CALL	
458334 95 9	INTER PARFUMS INC	PUT	
45841N 10 7 *	INTERACTIVE BROKERS GROUP IN	COM	
45841N 90 7	INTERACTIVE BROKERS GROUP IN	CALL	
45841N 95 7	INTERACTIVE BROKERS GROUP IN	PUT	
45841V 10 9 *	INTERACTIVE INTELLIGENCE GRO	COM	
45841V 90 9	INTERACTIVE INTELLIGENCE GRO	CALL	
45841V 95 9	INTERACTIVE INTELLIGENCE GRO	PUT	
45857P 30 1 *	INTERCONTINENTAL HTLS GRP PL	SPONS ADR NEW	
45857P 90 1	INTERCONTINENTAL HTLS GRP PL	CALL	
45857P 95 1	INTERCONTINENTAL HTLS GRP PL	PUT	
45865V 10 0 *	INTERCONTINENTALEXCHANGE INC	COM	
45865V 90 0	INTERCONTINENTALEXCHANGE INC	CALL	
45865V 95 0	INTERCONTINENTALEXCHANGE INC	PUT	
458665 30 4 *	INTERFACE INC	COM	
458665 90 4	INTERFACE INC	CALL	
458665 95 4	INTERFACE INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 220

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
45867G 10 1 *	INTERDIGITAL INC	COM	
45867G 90 1	INTERDIGITAL INC	CALL	
45867G 95 1	INTERDIGITAL INC	PUT	
458685 10 4	INTERGROUP CORP	COM	
458743 10 1 *	INTERLINE BRANDS INC	COM	DELETED
458743 90 1	INTERLINE BRANDS INC	CALL	DELETED
458743 95 1	INTERLINE BRANDS INC	PUT	DELETED
458786 10 0 *	INTERMEC INC	COM	
458786 90 0	INTERMEC INC	CALL	
458786 95 0	INTERMEC INC	PUT	
45882D 10 9	INTERMOLECULAR INC	COM	
45884X AD 5	INTERMUNE INC	NOTE 5.000% 3/0	
45884X AE 3	INTERMUNE INC	NOTE 2.500% 9/1	
45884X 10 3 *	INTERMUNE INC	COM	
45884X 90 3	INTERMUNE INC	CALL	
45884X 95 3	INTERMUNE INC	PUT	
45885A 30 0 *	INTERNAP NETWORK SVCS CORP	COM PAR \$.001	
45885A 90 0	INTERNAP NETWORK SVCS CORP	CALL	
45885A 95 0	INTERNAP NETWORK SVCS CORP	PUT	
459044 10 3 *	INTERNATIONAL BANCSHARES COR	COM	
459044 90 3	INTERNATIONAL BANCSHARES COR	CALL	
459044 95 3	INTERNATIONAL BANCSHARES COR	PUT	
459200 10 1 *	INTERNATIONAL BUSINESS MACHS	COM	
459200 90 1	INTERNATIONAL BUSINESS MACHS	CALL	
459200 95 1	INTERNATIONAL BUSINESS MACHS	PUT	
459506 10 1 *	INTERNATIONAL FLAVORS&FRAGRA	COM	
459506 90 1	INTERNATIONAL FLAVORS&FRAGRA	CALL	
459506 95 1	INTERNATIONAL FLAVORS&FRAGRA	PUT	
459902 AQ 5	INTERNATIONAL GAME TECHNOLOG	NOTE 3.250% 5/0	
459902 10 2 *	INTERNATIONAL GAME TECHNOLOG	COM	
459902 90 2	INTERNATIONAL GAME TECHNOLOG	CALL	
459902 95 2	INTERNATIONAL GAME TECHNOLOG	PUT	
460146 10 3 *	INTL PAPER CO	COM	
460146 90 3	INTL PAPER CO	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 221

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
460146 95 3	INTL PAPER CO	PUT	
460254 10 5 *	INTERNATIONAL RECTIFIER CORP	COM	
460254 90 5	INTERNATIONAL RECTIFIER CORP	CALL	
460254 95 5	INTERNATIONAL RECTIFIER CORP	PUT	
460321 20 1	INTERNATIONAL SHIPHOLDING CO	COM NEW	
460335 20 1 *	INTERNATIONAL SPEEDWAY CORP	CL A	
460335 90 1	INTERNATIONAL SPEEDWAY CORP	CALL	
460335 95 1	INTERNATIONAL SPEEDWAY CORP	PUT	
46050R 10 2 *	INTERNATIONAL TOWER HILL MIN	COM	
46050R 90 2	INTERNATIONAL TOWER HILL MIN	CALL	
46050R 95 2	INTERNATIONAL TOWER HILL MIN	PUT	
46059T 10 9 *	INTERNET INITIATIVE JAPAN IN	SPONSORED ADR	
46059T 90 9	INTERNET INITIATIVE JAPAN IN	CALL	
46059T 95 9	INTERNET INITIATIVE JAPAN IN	PUT	
460593 10 6	INTERPHASE CORP	COM	
46063G 10 1	INTERNET PATENTS CORP	COM	
46069S 10 9 *	INTERSIL CORP	CL A	
46069S 90 9	INTERSIL CORP	CALL	
46069S 95 9	INTERSIL CORP	PUT	
460690 BE 9	INTERPUBLIC GROUP COS INC	NOTE 4.750% 3/1	
460690 10 0 *	INTERPUBLIC GROUP COS INC	COM	
460690 90 0	INTERPUBLIC GROUP COS INC	CALL	
460690 95 0	INTERPUBLIC GROUP COS INC	PUT	
460927 10 6	INTERVEST BANCSHARES CORP	COM	
460951 AC 0	INTEROIL CORP	NOTE 2.750%11/1	
460951 10 6 *	INTEROIL CORP	COM	
460951 90 6	INTEROIL CORP	CALL	
460951 95 6	INTEROIL CORP	PUT	
460981 30 1 *	INTERSECTIONS INC	COM	
460981 90 1	INTERSECTIONS INC	CALL	
460981 95 1	INTERSECTIONS INC	PUT	
46113M 10 8 *	INTERVAL LEISURE GROUP INC	COM	
46113M 90 8	INTERVAL LEISURE GROUP INC	CALL	
46113M 95 8	INTERVAL LEISURE GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 222

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
461147 10 0	INTEST CORP	COM	
461148 10 8 *	INTEVAC INC	COM	
461148 90 8	INTEVAC INC	CALL	
461148 95 8	INTEVAC INC	PUT	
46116V 10 5 *	INTL FCSTONE INC	COM	
46116V 90 5	INTL FCSTONE INC	CALL	
46116V 95 5	INTL FCSTONE INC	PUT	
46118H 10 4 *	INTRALINKS HLDGS INC	COM	
46118H 90 4	INTRALINKS HLDGS INC	CALL	
46118H 95 4	INTRALINKS HLDGS INC	PUT	
46120E 60 2 *	INTUITIVE SURGICAL INC	COM NEW	
46120E 90 2	INTUITIVE SURGICAL INC	CALL	
46120E 95 2	INTUITIVE SURGICAL INC	PUT	
461202 10 3 *	INTUIT	COM	
461202 90 3	INTUIT	CALL	
461202 95 3	INTUIT	PUT	
461203 AD 3	INVACARE CORP	SDCV 4.125% 2/0	
461203 10 1 *	INVACARE CORP	COM	
461203 90 1	INVACARE CORP	CALL	
461203 95 1	INVACARE CORP	PUT	
46121H 10 9	INTRICON CORP	COM	
46121Y 10 2 *	INTREPID POTASH INC	COM	
46121Y 90 2	INTREPID POTASH INC	CALL	
46121Y 95 2	INTREPID POTASH INC	PUT	
461212 10 2 *	INVENTURE FOODS INC	COM	
461212 90 2	INVENTURE FOODS INC	CALL	
461212 95 2	INVENTURE FOODS INC	PUT	
46122W 20 4	INUVO INC	COM NEW	
46123D 20 5 *	INVENSENSE INC	COM	
46123D 90 5	INVENSENSE INC	CALL	
46123D 95 5	INVENSENSE INC	PUT	
46130L 10 9	INVESCO CALIF MUN INCOME TR	COM	DELETED
46130M 10 7	INVESCO CALI QLTY MUNI SEC	COM	DELETED
46130W 10 5	INVESCO CALIF MUN SECS	COM	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 223

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
46130Y 10 1	INVESCO VALUE MUN BD TR	COM	
46131B 10 0 *	INVESCO MORTGAGE CAPITAL INC	COM	
46131B 90 0	INVESCO MORTGAGE CAPITAL INC	CALL	
46131B 95 0	INVESCO MORTGAGE CAPITAL INC	PUT	
46131F 10 1	INVESCO VAN KAMPEN HIGH INCO	COM	
46131H 10 7	INVESCO VAN KAMPEN SR INC TR	COM	
46131J 10 3	INVESCO VAN KAMPEN MUNI TRST	COM	
46131K 10 0	INVESCO VAN KAMPEN OHIO QUAL	COM	
46131L 10 8	INVESCO VAN KAMPEN TR VALUE	COM	
46131M 10 6	INVESCO VAN KAMPEN TR INV MU	COM	
46131R 10 5	INVESCO VAN KAMPEN TR INVT G	COM	
46131T 10 1	INVESCO VAN KAMPEN TR NY MUN	COM	
46132C 10 7	INVESCO VAN KAMPEN MUNI OPP	COM	
46132E 10 3	INVESCO VAN KAMPEN ADVANTAGE	SH BEN INT	
46132G 10 8	INVESCO VAN KAMPEN SELECT MU	SH BEN INT	
46132H 10 6	INVESCO VAN KAMPEN CALIF VAL	COM	
46132J 10 2	INVESCO VAN KAMPEN MASS VALU	COM	
46132K 10 9	INVESCO VAN KAMPEN PA VALUE	COM	
46132L 10 7	INVESCO VAN KAMP BOND FND	COM	
46132P 10 8	INVESCO VALUE MUN INCOME TR	COM	
46132R 10 4	INVESCO VAN KAMP DYN CRDT OP	COM	
46132T 10 0	INVESCO VALUE MUN SECS	COM	
46132W 10 3	INVESCO VALUE MUN TR	COM	
46132X 10 1	INVESCO MUNI INCOME OPP TRST	COM	
46133A 10 0	INVESCO MUNI INCM OPP TRST I	COM	DELETED
46133C 10 6	INVESCO MUNI INC OPP TRS III	COM	DELETED
46133E 10 2	INVESCO MUNI PREM INC TRST	COM	
46133F 10 9	INVESCO NY QUALITY MUNI SEC	COM	DELETED
46133G 10 7	INVESCO QUALITY MUNI INC TRS	COM	
46133H 10 5	INVESCO QUALITY MUN INVT TR	COM	
46133J 10 1	INVESCO QUALITY MUN SECS	COM	
46133K 10 8	INVESCO HIGH YIELD INVST FD	COM	DELETED
46145F 10 5 *	INVESTMENT TECHNOLOGY GRP NE	COM	
46145F 90 5	INVESTMENT TECHNOLOGY GRP NE	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 224

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
46145F 95 5	INVESTMENT TECHNOLOGY GRP NE	PUT	
46146P 10 2 *	INVESTORS BANCORP INC	COM	
46146P 90 2	INVESTORS BANCORP INC	CALL	
46146P 95 2	INVESTORS BANCORP INC	PUT	
46147M 10 8	INVESTORS CAP HLDGS LTD	COM	
461730 10 3 *	INVESTORS REAL ESTATE TR	SH BEN INT	
461730 90 3	INVESTORS REAL ESTATE TR	CALL	
461730 95 3	INVESTORS REAL ESTATE TR	PUT	
461804 10 6	INVESTORS TITLE CO	COM	
462044 10 8 *	ION GEOPHYSICAL CORP	COM	
462044 90 8	ION GEOPHYSICAL CORP	CALL	
462044 95 8	ION GEOPHYSICAL CORP	PUT	
46261R 10 7	IPARTY CORP	COM	
46261V 10 8 *	IPASS INC	COM	
46261V 90 8	IPASS INC	CALL	
46261V 95 8	IPASS INC	PUT	
46267Q 20 2 *	IRELAND BK	SPNSRD ADR NEW	
46267Q 90 2	IRELAND BK	CALL	
46267Q 95 2	IRELAND BK	PUT	
462684 10 1	IRIDEX CORP	COM	
46269C 10 2 *	IRIDIUM COMMUNICATIONS INC	COM	
46269C 90 2	IRIDIUM COMMUNICATIONS INC	CALL	
46269C 95 2	IRIDIUM COMMUNICATIONS INC	PUT	
46269C 11 0	IRIDIUM COMMUNICATIONS INC	*W EXP 02/14/201	
46269C 12 8	IRIDIUM COMMUNICATIONS INC	*W EXP 02/14/201	
46269C 20 1	IRIDIUM COMMUNICATIONS INC	UNIT 02/14/2013	
46270W 10 5 *	IRIS INTL INC	COM	
46270W 90 5	IRIS INTL INC	CALL	
46270W 95 5	IRIS INTL INC	PUT	
462726 10 0 *	IROBOT CORP	COM	
462726 90 0	IROBOT CORP	CALL	
462726 95 0	IROBOT CORP	PUT	
462846 10 6 *	IRON MTN INC	COM	
462846 90 6	IRON MTN INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 225

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
462846 95 6	IRON MTN INC	PUT	
46333X 10 8 *	IRONWOOD PHARMACEUTICALS INC	COM CL A	
46333X 90 8	IRONWOOD PHARMACEUTICALS INC	CALL	
46333X 95 8	IRONWOOD PHARMACEUTICALS INC	PUT	
46428Q 10 9 *	ISHARES SILVER TRUST	ISHARES	
46428Q 90 9	ISHARES SILVER TRUST	CALL	
46428Q 95 9	ISHARES SILVER TRUST	PUT	
46428R 10 7 *	ISHARES S&P GSCI COMMODITY I	UNIT BEN INT	
46428R 90 7	ISHARES S&P GSCI COMMODITY I	CALL	
46428R 95 7	ISHARES S&P GSCI COMMODITY I	PUT	
464285 10 5 *	ISHARES GOLD TRUST	ISHARES	
464285 90 5	ISHARES GOLD TRUST	CALL	
464285 95 5	ISHARES GOLD TRUST	PUT	
464286 10 3 *	ISHARES INC	MSCI AUSTRALIA	
464286 90 3	ISHARES INC	CALL	
464286 95 3	ISHARES INC	PUT	
464286 14 5	ISHARES INC	MSCI FRNTR 100	ADDED
464286 20 2	ISHARES INC	MSCI AUSTRIA INV	
464286 29 3	ISHARES INC	ASIA PAC30 IDX	
464286 30 1	ISHARES INC	MSCI BELG INVEST	
464286 31 9	ISHARES INC	EMRGMKT DIVIDX	
464286 32 7	ISHARES INC	MSCI GL SILVER	
464286 33 5	ISHARES INC	MSCI GLB GOLD	
464286 34 3	ISHARES INC	MSCI GLB ENERG	
464286 35 0	ISHARES INC	MSCI GLB AGRI	
464286 36 8	ISHARES INC	MSCI GL SL MET	
464286 37 6	ISHARES INC	EMKT ENRG SECT	
464286 38 4	ISHARES INC	MSCI EMRG EMEA	
464286 39 2	ISHARES INC	MSCI WORLD IDX	
464286 40 0 *	ISHARES INC	MSCI BRAZIL	
464286 90 0	ISHARES INC	CALL	
464286 95 0	ISHARES INC	PUT	
464286 41 8	ISHARES INC	EMKT CNSM DISC	
464286 42 6	ISHARES INC	EMKTS ASIA IDX	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 226

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464286 45 9	ISHARES INC	EMKTS VALU IDX	
464286 46 7	ISHARES INC	EMKTS GRW IDX	
464286 47 5	ISHARES INC	MSCI EM SML CP	
464286 50 9 *	ISHARES INC	MSCI CDA INDEX	
464286 90 9	ISHARES INC	CALL	
464286 95 9	ISHARES INC	PUT	
464286 51 7	ISHARES INC	EMRG MRK LC BD	
464286 52 5	ISHARES INC	CTR WLD MINVL	
464286 53 3	ISHARES INC	EM MKT MIN VOL	
464286 56 6	ISHARES INC	MSCI EMKT EUR	
464286 58 2	ISHARES INC	JAPAN SML CAP	
464286 60 8 *	ISHARES INC	MSCI EMU INDEX	
464286 90 8	ISHARES INC	CALL	
464286 95 8	ISHARES INC	PUT	
464286 62 4	ISHARES INC	MSCI THAILAND	
464286 63 2	ISHARES INC	MSCI ISRAEL FD	
464286 64 0 *	ISHARES INC	MSCI CHILE INVES	
464286 90 0	ISHARES INC	CALL	
464286 95 0	ISHARES INC	PUT	
464286 65 7 *	ISHARES INC	MSCI BRIC INDX	
464286 90 7	ISHARES INC	CALL	
464286 95 7	ISHARES INC	PUT	
464286 66 5 *	ISHARES INC	MSCI PAC J IDX	
464286 90 5	ISHARES INC	CALL	
464286 95 5	ISHARES INC	PUT	
464286 67 3 *	ISHARES INC	MSCI SINGAPORE	
464286 90 3	ISHARES INC	CALL	
464286 95 3	ISHARES INC	PUT	
464286 68 1	ISHARES INC	MSCI USA IDX	
464286 69 9 *	ISHARES INC	MSCI UTD KINGD	
464286 90 9	ISHARES INC	CALL	
464286 95 9	ISHARES INC	PUT	
464286 70 7 *	ISHARES INC	MSCI FRANCE	
464286 90 7	ISHARES INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 227

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464286 95 7	ISHARES INC	PUT	
464286 71 5	ISHARES INC	MSCI TURKEY FD	
464286 73 1 *	ISHARES INC	MSCI TAIWAN	
464286 90 1	ISHARES INC	CALL	
464286 95 1	ISHARES INC	PUT	
464286 74 9 *	ISHARES INC	MSCI SWITZERLD	
464286 90 9	ISHARES INC	CALL	
464286 95 9	ISHARES INC	PUT	
464286 75 6 *	ISHARES INC	MSCI SWEDEN	
464286 90 6	ISHARES INC	CALL	
464286 95 6	ISHARES INC	PUT	
464286 76 4 *	ISHARES INC	MSCI SPAIN	
464286 90 4	ISHARES INC	CALL	
464286 95 4	ISHARES INC	PUT	
464286 77 2 *	ISHARES INC	MSCI S KOREA	
464286 90 2	ISHARES INC	CALL	
464286 95 2	ISHARES INC	PUT	
464286 78 0 *	ISHARES INC	MSCI STH AFRCA	
464286 90 0	ISHARES INC	CALL	
464286 95 0	ISHARES INC	PUT	
464286 80 6 *	ISHARES INC	MSCI GERMAN	
464286 90 6	ISHARES INC	CALL	
464286 95 6	ISHARES INC	PUT	
464286 81 4	ISHARES INC	MSCI NETHR INVES	
464286 82 2 *	ISHARES INC	MSCI MEX INVEST	
464286 90 2	ISHARES INC	CALL	
464286 95 2	ISHARES INC	PUT	
464286 83 0 *	ISHARES INC	MSCI MALAYSIA	
464286 90 0	ISHARES INC	CALL	
464286 95 0	ISHARES INC	PUT	
464286 84 8 *	ISHARES INC	MSCI JAPAN	
464286 90 8	ISHARES INC	CALL	
464286 95 8	ISHARES INC	PUT	
464286 85 5 *	ISHARES INC	MSCI ITALY	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 228

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464286 90 5	ISHARES INC	CALL	
464286 95 5	ISHARES INC	PUT	
464286 87 1 *	ISHARES INC	MSCI HONG KONG	
464286 90 1	ISHARES INC	CALL	
464286 95 1	ISHARES INC	PUT	
464287 10 1 *	ISHARES TR	S&P 100 IDX FD	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 11 9	ISHARES TR	LRGE GRW INDX	
464287 12 7	ISHARES TR	LRGE CORE INDX	
464287 13 5 *	ISHARES TR	NYSE 100INX FD	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 14 3 *	ISHARES TR	NYSE COMP INDX	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 15 0	ISHARES TR	S&P 1500 INDEX	
464287 16 8 *	ISHARES TR	DJ SEL DIV INX	
464287 90 8	ISHARES TR	CALL	
464287 95 8	ISHARES TR	PUT	
464287 17 6 *	ISHARES TR	BARCLYS TIPS BD	
464287 90 6	ISHARES TR	CALL	
464287 95 6	ISHARES TR	PUT	
464287 18 4 *	ISHARES TR	FTSE CHINA25 IDX	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 19 2 *	ISHARES TR	TRANSP AVE IDX	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 20 0 *	ISHARES TR	S&P 500 INDEX	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	
464287 22 6 *	ISHARES TR	BARCLY USAGG B	
464287 90 6	ISHARES TR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 229

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464287 95 6	ISHARES TR	PUT	
464287 23 4 *	ISHARES TR	MSCI EMERG MKT	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 24 2 *	ISHARES TR	IBOXX INV CPBD	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 27 5 *	ISHARES TR	S&P GBL TELCM	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 29 1 *	ISHARES TR	S&P GBL INF	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 30 9 *	ISHARES TR	S&P500 GRW	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 32 5 *	ISHARES TR	S&P GBL HLTHCR	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 33 3 *	ISHARES TR	S&P GBL FIN	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 34 1 *	ISHARES TR	S&P GBL ENER	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 37 4 *	ISHARES TR	S&P NA NAT RES	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 38 2 *	ISHARES TR	S&P/TOPIX 150	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 39 0 *	ISHARES TR	S&P LTN AM 40	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 230

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464287 40 8 *	ISHARES TR	S&P 500 VALUE	
464287 90 8	ISHARES TR	CALL	
464287 95 8	ISHARES TR	PUT	
464287 43 2 *	ISHARES TR	BARCLYS 20+ YR	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 44 0 *	ISHARES TR	BARCLYS 7-10 YR	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	
464287 45 7 *	ISHARES TR	BARCLYS 1-3 YR	
464287 90 7	ISHARES TR	CALL	
464287 95 7	ISHARES TR	PUT	
464287 46 5 *	ISHARES TR	MSCI EAFE INDEX	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 47 3 *	ISHARES TR	RUSSELL MCP VL	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 48 1 *	ISHARES TR	RUSSELL MCP GR	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 49 9 *	ISHARES TR	RUSSELL MIDCAP	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 50 7 *	ISHARES TR	S&P MIDCAP 400	
464287 90 7	ISHARES TR	CALL	
464287 95 7	ISHARES TR	PUT	
464287 51 5 *	ISHARES TR	S&P NA SOFTWR	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 52 3 *	ISHARES TR	PHLX SOX SEMICND	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 53 1 *	ISHARES TR	S&P NA MULTIMD	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 231

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 54 9 *	ISHARES TR	S&P NA TECH FD	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 55 6 *	ISHARES TR	NASDQ BIO INDX	
464287 90 6	ISHARES TR	CALL	
464287 95 6	ISHARES TR	PUT	
464287 56 4 *	ISHARES TR	COHEN&ST RLTY	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 57 2 *	ISHARES TR	S&P GLB100INDX	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 58 0 *	ISHARES TR	CONS SRVC IDX	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	
464287 59 8 *	ISHARES TR	RUSSELL1000VAL	
464287 90 8	ISHARES TR	CALL	
464287 95 8	ISHARES TR	PUT	
464287 60 6 *	ISHARES TR	S&P MC 400 GRW	
464287 90 6	ISHARES TR	CALL	
464287 95 6	ISHARES TR	PUT	
464287 61 4 *	ISHARES TR	RUSSELL1000GRW	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 62 2 *	ISHARES TR	RUSSELL 1000	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 63 0 *	ISHARES TR	RUSL 2000 VALU	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	
464287 64 8 *	ISHARES TR	RUSL 2000 GROW	
464287 90 8	ISHARES TR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 232

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464287 95 8	ISHARES TR	PUT	
464287 65 5 *	ISHARES TR	RUSSELL 2000	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 66 3 *	ISHARES TR	RUSL 3000 VALU	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 67 1 *	ISHARES TR	RUSL 3000 GROW	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 68 9 *	ISHARES TR	RUSSELL 3000	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 69 7 *	ISHARES TR	DJ US UTILS	
464287 90 7	ISHARES TR	CALL	
464287 95 7	ISHARES TR	PUT	
464287 70 5 *	ISHARES TR	S&P MIDCP VALU	
464287 90 5	ISHARES TR	CALL	
464287 95 5	ISHARES TR	PUT	
464287 71 3 *	ISHARES TR	DJ US TELECOMM	
464287 90 3	ISHARES TR	CALL	
464287 95 3	ISHARES TR	PUT	
464287 72 1 *	ISHARES TR	DJ US TECH SEC	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 73 9 *	ISHARES TR	DJ US REAL EST	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 75 4 *	ISHARES TR	DJ US INDUSTRIAL	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 76 2 *	ISHARES TR	DJ US HEALTHCR	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 233

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464287 77 0 *	ISHARES TR	DJ US FINL SVC	
464287 90 0	ISHARES TR	CALL	
464287 95 0	ISHARES TR	PUT	
464287 78 8 *	ISHARES TR	DJ US FINL SEC	
464287 90 8	ISHARES TR	CALL	
464287 95 8	ISHARES TR	PUT	
464287 79 6 *	ISHARES TR	DJ US ENERGY	
464287 90 6	ISHARES TR	CALL	
464287 95 6	ISHARES TR	PUT	
464287 80 4 *	ISHARES TR	S&P SMLCAP 600	
464287 90 4	ISHARES TR	CALL	
464287 95 4	ISHARES TR	PUT	
464287 81 2 *	ISHARES TR	CONS GOODS IDX	
464287 90 2	ISHARES TR	CALL	
464287 95 2	ISHARES TR	PUT	
464287 83 8 *	ISHARES TR	DJ US BAS MATL	
464287 90 8	ISHARES TR	CALL	
464287 95 8	ISHARES TR	PUT	
464287 84 6 *	ISHARES TR	DJ US INDEX FD	
464287 90 6	ISHARES TR	CALL	
464287 95 6	ISHARES TR	PUT	
464287 86 1 *	ISHARES TR	S&P EURO PLUS	
464287 90 1	ISHARES TR	CALL	
464287 95 1	ISHARES TR	PUT	
464287 87 9 *	ISHARES TR	S&P SMLCP VALU	
464287 90 9	ISHARES TR	CALL	
464287 95 9	ISHARES TR	PUT	
464287 88 7 *	ISHARES TR	S&P SMLCP GROW	
464287 90 7	ISHARES TR	CALL	
464287 95 7	ISHARES TR	PUT	
464288 10 9	ISHARES TR	LARGE VAL INDX	
464288 11 7	ISHARES TR	S&P CITINT TBD	
464288 12 5	ISHARES TR	S&PCIT11-3YRTB	
464288 15 8	ISHARES TR	S&P SH NTL AMTFR	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 234

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464288 16 6	ISHARES TR	AGENCY BD FD	
464288 17 4	ISHARES TR	S&P GTFIDX ETF	
464288 18 2 *	ISHARES TR	MSCI ACJPN IDX	
464288 90 2	ISHARES TR	CALL	
464288 95 2	ISHARES TR	PUT	
464288 19 0	ISHARES TR	FTSE CHINA ETF	
464288 20 8	ISHARES TR	MID CORE INDEX	
464288 21 6 *	ISHARES TR	S&P EMRG INFRS	
464288 90 6	ISHARES TR	CALL	
464288 95 6	ISHARES TR	PUT	
464288 22 4	ISHARES TR	S&P GLBIDX ETF	
464288 23 2	ISHARES TR	S&P NUCIDX ETF	
464288 24 0 *	ISHARES TR	MSCI ACWI EX	
464288 90 0	ISHARES TR	CALL	
464288 95 0	ISHARES TR	PUT	
464288 25 7 *	ISHARES TR	MSCI ACWI INDX	
464288 90 7	ISHARES TR	CALL	
464288 95 7	ISHARES TR	PUT	
464288 26 5	ISHARES TR	MSCI KOKUSAI	
464288 27 3 *	ISHARES TR	MSCI SMALL CAP	
464288 90 3	ISHARES TR	CALL	
464288 95 3	ISHARES TR	PUT	
464288 28 1 *	ISHARES TR	JPMORGAN USD	
464288 90 1	ISHARES TR	CALL	
464288 95 1	ISHARES TR	PUT	
464288 30 7	ISHARES TR	MID GRWTH INDX	
464288 32 3 *	ISHARES TR	S&P AMTFREE MUNI	
464288 90 3	ISHARES TR	CALL	
464288 95 3	ISHARES TR	PUT	
464288 35 6 *	ISHARES TR	S&P CAL AMTFR MN	
464288 90 6	ISHARES TR	CALL	
464288 95 6	ISHARES TR	PUT	
464288 37 2	ISHARES TR	S&P GLO INFRAS	
464288 40 6	ISHARES TR	MID VAL INDEX	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 235

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464288 41 4 *	ISHARES TR	S&P NTL AMTFREE	
464288 90 4	ISHARES TR	CALL	
464288 95 4	ISHARES TR	PUT	
464288 42 2	ISHARES TR	S&P DEV EX-US	
464288 43 0	ISHARES TR	S&P ASIA 50 IN	
464288 44 8 *	ISHARES TR	DJ INTL SEL DIVD	
464288 90 8	ISHARES TR	CALL	
464288 95 8	ISHARES TR	PUT	
464288 45 5	ISHARES TR	EPRA/NAR NA IN	
464288 46 3	ISHARES TR	EPRA/NAR DEV ASI	
464288 47 1	ISHARES TR	EPRA/NAR DEV EUR	
464288 48 9 *	ISHARES TR	EPRA/NAR DEV R/E	
464288 90 9	ISHARES TR	CALL	
464288 95 9	ISHARES TR	PUT	
464288 49 7	ISHARES TR	DEV SM CP EX-N	
464288 50 5	ISHARES TR	SMLL CORE INDX	
464288 51 3 *	ISHARES TR	HIGH YLD CORP	
464288 90 3	ISHARES TR	CALL	
464288 95 3	ISHARES TR	PUT	
464288 52 1	ISHARES TR	REAL EST 50 IN	
464288 53 9 *	ISHARES TR	MRTG PLS CAP IDX	
464288 90 9	ISHARES TR	CALL	
464288 95 9	ISHARES TR	PUT	
464288 54 7	ISHARES TR	RETAIL CAP IDX	
464288 55 4	ISHARES TR	INDL OFF CAP IDX	
464288 56 2	ISHARES TR	RESIDENT PLS CAP	
464288 57 0 *	ISHARES TR	MSCI KLD400 SOC	
464288 90 0	ISHARES TR	CALL	
464288 95 0	ISHARES TR	PUT	
464288 58 8 *	ISHARES TR	BARCLYS MBS BD	
464288 90 8	ISHARES TR	CALL	
464288 95 8	ISHARES TR	PUT	
464288 59 6	ISHARES TR	BARCLYS GOVT CR	
464288 60 4	ISHARES TR	SMLL GRWTH IDX	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 236

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464288 61 2	ISHARES TR	BARCLYS INTER GV	
464288 62 0	ISHARES TR	BARCLYS CR BD	
464288 63 8 *	ISHARES TR	BARCLYS INTER CR	
464288 90 8	ISHARES TR	CALL	
464288 95 8	ISHARES TR	PUT	
464288 64 6 *	ISHARES TR	BARCLYS 1-3YR CR	
464288 90 6	ISHARES TR	CALL	
464288 95 6	ISHARES TR	PUT	
464288 65 3 *	ISHARES TR	BARCLYS 10-20YR	
464288 90 3	ISHARES TR	CALL	
464288 95 3	ISHARES TR	PUT	
464288 66 1 *	ISHARES TR	BARCLYS 3-7 YR	
464288 90 1	ISHARES TR	CALL	
464288 95 1	ISHARES TR	PUT	
464288 67 9	ISHARES TR	BARCLYS SH TREA	
464288 68 7 *	ISHARES TR	US PFD STK IDX	
464288 90 7	ISHARES TR	CALL	
464288 95 7	ISHARES TR	PUT	
464288 69 5	ISHARES TR	S&P GLB MTRLS	
464288 70 3	ISHARES TR	SMLL VAL INDX	
464288 71 1	ISHARES TR	S&P GL UTILITI	
464288 72 9	ISHARES TR	S&P GL INDUSTR	
464288 73 7	ISHARES TR	S&P GL C STAPL	
464288 74 5	ISHARES TR	S&P GL CONSUME	
464288 75 2 *	ISHARES TR	DJ HOME CONSTN	
464288 90 2	ISHARES TR	CALL	
464288 95 2	ISHARES TR	PUT	
464288 76 0	ISHARES TR	DJ AEROSPACE	
464288 77 8 *	ISHARES TR	DJ REGIONAL BK	
464288 90 8	ISHARES TR	CALL	
464288 95 8	ISHARES TR	PUT	
464288 78 6	ISHARES TR	DJ INS INDX FD	
464288 79 4 *	ISHARES TR	DJ BROKER-DEAL	
464288 90 4	ISHARES TR	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 237

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464288 95 4	ISHARES TR	PUT	
464288 80 2 *	ISHARES TR	MSCI ESG SEL SOC	
464288 90 2	ISHARES TR	CALL	
464288 95 2	ISHARES TR	PUT	
464288 81 0 *	ISHARES TR	DJ MED DEVICES	
464288 90 0	ISHARES TR	CALL	
464288 95 0	ISHARES TR	PUT	
464288 82 8 *	ISHARES TR	DJ HEALTH CARE	
464288 90 8	ISHARES TR	CALL	
464288 95 8	ISHARES TR	PUT	
464288 83 6	ISHARES TR	DJ PHARMA INDX	
464288 84 4 *	ISHARES TR	DJ OIL EQUIP	
464288 90 4	ISHARES TR	CALL	
464288 95 4	ISHARES TR	PUT	
464288 85 1 *	ISHARES TR	DJ OIL&GAS EXP	
464288 90 1	ISHARES TR	CALL	
464288 95 1	ISHARES TR	PUT	
464288 86 9 *	ISHARES TR	RSSL MCRCP IDX	
464288 90 9	ISHARES TR	CALL	
464288 95 9	ISHARES TR	PUT	
464288 87 7 *	ISHARES TR	MSCI VAL IDX	
464288 90 7	ISHARES TR	CALL	
464288 95 7	ISHARES TR	PUT	
464288 88 5 *	ISHARES TR	MSCI GRW IDX	
464288 90 5	ISHARES TR	CALL	
464288 95 5	ISHARES TR	PUT	
464289 10 7	ISHARES TR	S&P TARGET RET	
464289 12 3	ISHARES TR	ZEALAND INVST	
464289 13 1	ISHARES TR	MSCI BRAZ SMCP	
464289 16 4	ISHARES TR	MSCI ACWI EX	
464289 17 2	ISHARES TR	MSCI EM MK FNL	
464289 18 0	ISHARES TR	MSCI EURO FINL	
464289 19 8	ISHARES TR	MSCI EMG MATS	
464289 20 6	ISHARES TR	S&P TARGET 10	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 238

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464289 21 4	ISHARES TR	MSCI FAR EAST	
464289 27 1	ISHARES TR	2017 S&P AMTFR	
464289 30 5	ISHARES TR	S&P TARGET 15	
464289 31 3	ISHARES TR	2016 S&P AMTFR	
464289 33 9	ISHARES TR	2015 S&P AMTFR	
464289 36 2	ISHARES TR	2014 S&P AMTFR	
464289 38 8	ISHARES TR	2013 S&P AMTFR	
464289 40 4	ISHARES TR	S&P TARGET 20	
464289 41 2	ISHARES TR	2012 S&P AMTFR	DELETED
464289 42 0	ISHARES TR	RUS200 VAL IDX	
464289 43 8	ISHARES TR	RUS200 GRW IDX	
464289 44 6	ISHARES TR	RUS200 IDX ETF	
464289 47 9	ISHARES TR	10+YR GOVT/CR	
464289 50 3	ISHARES TR	S&P TARGET 25	
464289 51 1	ISHARES TR	10+ YR CR BD	
464289 52 9 *	ISHARES TR	S&P INDIA 50	
464289 90 9	ISHARES TR	CALL	
464289 95 9	ISHARES TR	PUT	
464289 54 5	ISHARES TR	UTILTS IDX FD	
464289 55 2	ISHARES TR	HLTH CR IDX FD	
464289 56 0	ISHARES TR	TELECM SVCS FD	
464289 57 8	ISHARES TR	MATRLS IDX FD	
464289 58 6	ISHARES TR	INFMTN TCH FD	
464289 59 4	ISHARES TR	ENERGY IDX FD	
464289 60 2	ISHARES TR	S&P TARGET 30	
464289 61 0	ISHARES TR	INDSTRLS IX FD	
464289 62 8	ISHARES TR	MSCI ACWI X US	
464289 63 6	ISHARES TR	MSCI ACWI EX	
464289 70 1	ISHARES TR	S&P TARGET 35	
464289 80 0	ISHARES TR	S&P TARGET 40	
464289 84 2 *	ISHARES TR	MSCI PERU CAP	
464289 90 2	ISHARES TR	CALL	
464289 95 2	ISHARES TR	PUT	
464289 85 9	ISHARES TR	S&P AGGR ALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 239

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
464289 86 7	ISHARES TR	S&P GRWTH ALL	
464289 87 5	ISHARES TR	S&P MODERATE	
464289 88 3	ISHARES TR	S&P CONSR ALL	
46429B 13 5	ISHARES TR	INT PFD STK FD	
46429B 18 4	ISHARES TR	UTILITIES SECT	
46429B 20 0	ISHARES TR	MSCI CHIN SMCP	
46429B 22 6	ISHARES TR	INDUSTRIAL SCT	
46429B 25 9	ISHARES TR	FINANCIALS SEC	
46429B 26 7	ISHARES TR	US TREASURY BD	
46429B 29 1	ISHARES TR	AAA A RATED CP	
46429B 30 9	ISHARES TR	INDONE INVS MRKT	
46429B 33 3	ISHARES TR	GNMA BD FD	
46429B 36 6	ISHARES TR	BARCLAYS CMBS	
46429B 37 4	ISHARES TR	ALCO ASIA INFO	
46429B 38 2	ISHARES TR	MSCI EMKT LATN	
46429B 40 8	ISHARES TR	PHILL INVSTMK	
46429B 43 2	ISHARES TR	MSCI SING SMCP	
46429B 45 7	ISHARES TR	MSCI HK SML CP	
46429B 50 7	ISHARES TR	IRLND CPD INVT	
46429B 60 6	ISHARES TR	POLND INVT MKT	
46429B 62 2	ISHARES TR	MSCI A/C ASIA	
46429B 63 0	ISHARES TR	TRGT 2050 INDX	
46429B 64 8	ISHARES TR	TRGT 2045 INDX	
46429B 65 5	ISHARES TR	FLTG RATE NT	
46429B 66 3 *	ISHARES TR	HGH DIV EQT FD	
46429B 90 3	ISHARES TR	CALL	
46429B 95 3	ISHARES TR	PUT	
46429B 67 1 *	ISHARES TR	MSCI CHINA IDX	
46429B 90 1	ISHARES TR	CALL	
46429B 95 1	ISHARES TR	PUT	
46429B 68 9	ISHARES TR	EAFE MIN VOLAT	
46429B 69 7	ISHARES TR	USA MIN VOL ID	
46429B 70 5	ISHARES TR	MSCI RUSS INDX	
46429B 74 7	ISHARES TR	BRC 0-5 YR TIP	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 240

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
46429B 77 0	ISHARES TR	INTL INFL LKD	
46429B 81 2	ISHARES TR	GLB INFL LKD	
464294 10 7	ISHARES DIVERSIFIED ALTR TR	SH BEN INT	
464330 10 9 *	ISIS PHARMACEUTICALS INC	COM	
464330 90 9	ISIS PHARMACEUTICALS INC	CALL	
464330 95 9	ISIS PHARMACEUTICALS INC	PUT	
464337 AE 4	ISIS PHARMACEUTICALS INC DEL	NOTE 2.625% 2/1	DELETED
464592 10 4 *	ISLE OF CAPRI CASINOS INC	COM	
464592 90 4	ISLE OF CAPRI CASINOS INC	CALL	
464592 95 4	ISLE OF CAPRI CASINOS INC	PUT	
46489B 10 8 *	ISOFTSTONE HLDGS LTD	SPONSORED ADS	
46489B 90 8	ISOFTSTONE HLDGS LTD	CALL	
46489B 95 8	ISOFTSTONE HLDGS LTD	PUT	
46489V 10 4	ISORAY INC	COM	
465141 40 6	ISRAMCO INC	COM NEW	
465562 10 6 *	ITAU UNIBANCO HLDG SA	SPON ADR REP PFD	
465562 90 6	ITAU UNIBANCO HLDG SA	CALL	
465562 95 6	ITAU UNIBANCO HLDG SA	PUT	
46564T 10 7	ITERIS INC	COM	
465685 10 5 *	ITC HLDGS CORP	COM	
465685 90 5	ITC HLDGS CORP	CALL	
465685 95 5	ITC HLDGS CORP	PUT	
465741 AJ 5	ITRON INC	NOTE 2.500% 8/0	
465741 10 6 *	ITRON INC	COM	
465741 90 6	ITRON INC	CALL	
465741 95 6	ITRON INC	PUT	
46579N 10 3 *	IVANHOE MINES LTD	COM	DELETED
46579N 90 3	IVANHOE MINES LTD	CALL	DELETED
46579N 95 3	IVANHOE MINES LTD	PUT	DELETED
46579N 15 2	IVANHOE MINES LTD	RIGHT 07/19/2012	DELETED
465790 10 3 *	IVANHOE ENERGY INC	COM	
465790 90 3	IVANHOE ENERGY INC	CALL	
465790 95 3	IVANHOE ENERGY INC	PUT	
46600W 10 6 *	IXYS CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 241

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
46600W 90 6	IXYS CORP	CALL	
46600W 95 6	IXYS CORP	PUT	
466032 10 9	J & J SNACK FOODS CORP	COM	
466090 AA 5	JA SOLAR HOLDINGS CO LTD	NOTE 4.500% 5/1	
466090 10 7 *	JA SOLAR HOLDINGS CO LTD	SPON ADR	
466090 90 7	JA SOLAR HOLDINGS CO LTD	CALL	
466090 95 7	JA SOLAR HOLDINGS CO LTD	PUT	
466096 10 4	J ALEXANDERS CORP	COM	
46612J AD 3	JDS UNIPHASE CORP	NOTE 1.000% 5/1	
46612J 50 7 *	JDS UNIPHASE CORP	COM PAR \$0.001	
46612J 90 7	JDS UNIPHASE CORP	CALL	
46612J 95 7	JDS UNIPHASE CORP	PUT	
46612K 10 8 *	JDA SOFTWARE GROUP INC	COM	
46612K 90 8	JDA SOFTWARE GROUP INC	CALL	
46612K 95 8	JDA SOFTWARE GROUP INC	PUT	
46614T 10 7	J F CHINA REGION FD INC	COM	
46625H 10 0 *	JPMORGAN CHASE & CO	COM	
46625H 90 0	JPMORGAN CHASE & CO	CALL	
46625H 95 0	JPMORGAN CHASE & CO	PUT	
46625H 36 5 *	JPMORGAN CHASE & CO	ALERIAN ML ETN	
46625H 90 5	JPMORGAN CHASE & CO	CALL	
46625H 95 5	JPMORGAN CHASE & CO	PUT	
46625H 76 1	JPMORGAN CHASE & CO	ETN 130/30 23	
46629U 10 7	JMP GROUP INC	COM	
466313 10 3 *	JABIL CIRCUIT INC	COM	
466313 90 3	JABIL CIRCUIT INC	CALL	
466313 95 3	JABIL CIRCUIT INC	PUT	
46634E 11 4	JPMORGAN CHASE & CO	*W EXP 10/28/201	
46634X 82 3	JPMORGAN CHASE & CO	DBL SHRT 10YR	
46634X 86 4	JPMORGAN CHASE & CO	DBL SHRT US BD	
466367 10 9 *	JACK IN THE BOX INC	COM	
466367 90 9	JACK IN THE BOX INC	CALL	
466367 95 9	JACK IN THE BOX INC	PUT	
46637N 10 3	JTH HLDG INC	CL A	ADDED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 242

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
46924R 10 6	JACKSONVILLE BANCORP INC MD	COM	
469249 10 6	JACKSONVILLE BANCORP INC FLA	COM	
469814 10 7 *	JACOBS ENGR GROUP INC DEL	COM	
469814 90 7	JACOBS ENGR GROUP INC DEL	CALL	
469814 95 7	JACOBS ENGR GROUP INC DEL	PUT	
47009M AJ 2	JAGUAR MNG INC	NOTE 5.500% 3/3	
47009M 10 3 *	JAGUAR MNG INC	COM	
47009M 90 3	JAGUAR MNG INC	CALL	
47009M 95 3	JAGUAR MNG INC	PUT	
47012E AD 8	JAKKS PAC INC	NOTE 4.500%11/0	
47012E 10 6 *	JAKKS PAC INC	COM	
47012E 90 6	JAKKS PAC INC	CALL	
47012E 95 6	JAKKS PAC INC	PUT	
47023A 10 1 *	JAMBA INC	COM	
47023A 90 1	JAMBA INC	CALL	
47023A 95 1	JAMBA INC	PUT	
470299 10 8	BANK OF THE ST JAMES FINL GP	COM	
47030M 10 6	JAMES HARDIE INDS SE	SPONSORED ADR	
470355 AF 5	JAMES RIVER COAL CO	NOTE 4.500%12/0	
470355 AH 1	JAMES RIVER COAL CO	NOTE 3.125% 3/1	
470355 20 7 *	JAMES RIVER COAL CO	COM NEW	
470355 90 7	JAMES RIVER COAL CO	CALL	
470355 95 7	JAMES RIVER COAL CO	PUT	
47102X AG 0	JANUS CAP GROUP INC	NOTE 3.250% 7/1	
47102X 10 5 *	JANUS CAP GROUP INC	COM	
47102X 90 5	JANUS CAP GROUP INC	CALL	
47102X 95 5	JANUS CAP GROUP INC	PUT	
471057 10 9	JAPAN EQUITY FD INC	COM	
47109U 10 4	JAPAN SMALLER CAPTLZTN FD IN	COM	
471109 10 8 *	JARDEN CORP	COM	
471109 90 8	JARDEN CORP	CALL	
471109 95 8	JARDEN CORP	PUT	
472319 AG 7	JEFFERIES GROUP INC NEW	DBCX 3.875%11/0	
472319 10 2 *	JEFFERIES GROUP INC NEW	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 243

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
472319 90 2	JEFFERIES GROUP INC NEW	CALL	
472319 95 2	JEFFERIES GROUP INC NEW	PUT	
472375 10 4	JEFFERSON BANCSHARES INC TEN	COM	
477143 AD 3	JETBLUE AIRWAYS CORP	DBCV 5.500%10/1	
477143 AE 1	JETBLUE AIRWAYS CORP	DBCV 5.500%10/1	
477143 AF 8	JETBLUE AIRWAYS CORP	DBCV 6.750%10/1	
477143 AG 6	JETBLUE AIRWAYS CORP	DBCV 6.750%10/1	
477143 10 1 *	JETBLUE AIRWAYS CORP	COM	
477143 90 1	JETBLUE AIRWAYS CORP	CALL	
477143 95 1	JETBLUE AIRWAYS CORP	PUT	
47733C 20 7	JEWETT CAMERON TRADING LTD	COM NEW	
477374 10 2 *	JIAYUAN COM INTL LTD	SPONSORED ADR	
477374 90 2	JIAYUAN COM INTL LTD	CALL	
477374 95 2	JIAYUAN COM INTL LTD	PUT	
47759T AA 8	JINKOSOLAR HLDG CO LTD	NOTE 4.000% 5/1	
47759T 10 0 *	JINKOSOLAR HLDG CO LTD	SPONSORED ADR	
47759T 90 0	JINKOSOLAR HLDG CO LTD	CALL	
47759T 95 0	JINKOSOLAR HLDG CO LTD	PUT	
47760A 10 8 *	JIVE SOFTWARE INC	COM	
47760A 90 8	JIVE SOFTWARE INC	CALL	
47760A 95 8	JIVE SOFTWARE INC	PUT	
47777N 10 1	JOES JEANS INC	COM	
477839 10 4 *	JOHN BEAN TECHNOLOGIES CORP	COM	
477839 90 4	JOHN BEAN TECHNOLOGIES CORP	CALL	
477839 95 4	JOHN BEAN TECHNOLOGIES CORP	PUT	
47804L 10 2	JOHN HANCOCK HDG EQ & INC FD	COM	
478160 10 4 *	JOHNSON & JOHNSON	COM	
478160 90 4	JOHNSON & JOHNSON	CALL	
478160 95 4	JOHNSON & JOHNSON	PUT	
478366 AS 6	JOHNSON CTLS INC	NOTE 6.500% 9/3	
478366 10 7 *	JOHNSON CTLS INC	COM	
478366 90 7	JOHNSON CTLS INC	CALL	
478366 95 7	JOHNSON CTLS INC	PUT	
479167 10 8	JOHNSON OUTDOORS INC	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 244

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
48020Q 10 7 *	JONES LANG LASALLE INC	COM	
48020Q 90 7	JONES LANG LASALLE INC	CALL	
48020Q 95 7	JONES LANG LASALLE INC	PUT	
48020T 10 1 *	JONES GROUP INC	COM	
48020T 90 1	JONES GROUP INC	CALL	
48020T 95 1	JONES GROUP INC	PUT	
48023P 10 6 *	JONES SODA CO	COM	
48023P 90 6	JONES SODA CO	CALL	
48023P 95 6	JONES SODA CO	PUT	
480838 10 1 *	JOS A BANK CLOTHIERS INC	COM	
480838 90 1	JOS A BANK CLOTHIERS INC	CALL	
480838 95 1	JOS A BANK CLOTHIERS INC	PUT	
481130 10 2 *	JOURNAL COMMUNICATIONS INC	CL A	
481130 90 2	JOURNAL COMMUNICATIONS INC	CALL	
481130 95 2	JOURNAL COMMUNICATIONS INC	PUT	
481165 10 8 *	JOY GLOBAL INC	COM	
481165 90 8	JOY GLOBAL INC	CALL	
481165 95 8	JOY GLOBAL INC	PUT	
48123V 10 2 *	J2 GLOBAL INC	COM	
48123V 90 2	J2 GLOBAL INC	CALL	
48123V 95 2	J2 GLOBAL INC	PUT	
48203R 10 4 *	JUNIPER NETWORKS INC	COM	
48203R 90 4	JUNIPER NETWORKS INC	CALL	
48203R 95 4	JUNIPER NETWORKS INC	PUT	
48213W 10 1 *	JUST ENERGY GROUP INC	COM	
48213W 90 1	JUST ENERGY GROUP INC	CALL	
48213W 95 1	JUST ENERGY GROUP INC	PUT	
48238T 10 9 *	KAR AUCTION SVCS INC	COM	
48238T 90 9	KAR AUCTION SVCS INC	CALL	
48238T 95 9	KAR AUCTION SVCS INC	PUT	
48241A 10 5 *	KB FINANCIAL GROUP INC	SPONSORED ADR	
48241A 90 5	KB FINANCIAL GROUP INC	CALL	
48241A 95 5	KB FINANCIAL GROUP INC	PUT	
48242W 10 6 *	KBR INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 245

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
48242W 90 6	KBR INC	CALL	
48242W 95 6	KBR INC	PUT	
482423 10 0 *	KBW INC	COM	
482423 90 0	KBW INC	CALL	
482423 95 0	KBW INC	PUT	
482470 20 0 *	KIT DIGITAL INC	COM NEW	
482470 90 0	KIT DIGITAL INC	CALL	
482470 95 0	KIT DIGITAL INC	PUT	
48248A AB 4	KKR FINANCIAL HLDGS LLC	NOTE 7.000% 7/1	DELETED
48248A AD 0	KKR FINANCIAL HLDGS LLC	NOTE 7.500% 1/1	
48248A 30 6 *	KKR FINANCIAL HLDGS LLC	COM	
48248A 90 6	KKR FINANCIAL HLDGS LLC	CALL	
48248A 95 6	KKR FINANCIAL HLDGS LLC	PUT	
48248M 10 2 *	KKR & CO L P DEL	COM UNITS	
48248M 90 2	KKR & CO L P DEL	CALL	
48248M 95 2	KKR & CO L P DEL	PUT	
482480 10 0 *	KLA-TENCOR CORP	COM	
482480 90 0	KLA-TENCOR CORP	CALL	
482480 95 0	KLA-TENCOR CORP	PUT	
482564 10 1	KMG CHEMICALS INC	COM	
48268K 10 1 *	KT CORP	SPONSORED ADR	
48268K 90 1	KT CORP	CALL	
48268K 95 1	KT CORP	PUT	
48268R 10 6	KSW INC	COM	
482686 10 2 *	K-SWISS INC	CL A	
482686 90 2	K-SWISS INC	CALL	
482686 95 2	K-SWISS INC	PUT	
48273U 10 2 *	K12 INC	COM	
48273U 90 2	K12 INC	CALL	
48273U 95 2	K12 INC	PUT	
482738 10 1 *	KVH INDS INC	COM	
482738 90 1	KVH INDS INC	CALL	
482738 95 1	KVH INDS INC	PUT	
48274B 10 3	KU6 MEDIA CO LTD	SPONSORED ADR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 246

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
482740 AC 1	K V PHARMACEUTICAL CO	NOTE 2.500% 5/1	DELETED
482740 10 7	K V PHARMACEUTICAL CO	CL B CONV	DELETED
482740 20 6 *	K V PHARMACEUTICAL CO	CL A	DELETED
482740 90 6	K V PHARMACEUTICAL CO	CALL	DELETED
482740 95 6	K V PHARMACEUTICAL CO	PUT	DELETED
48282T 10 4 *	KADANT INC	COM	
48282T 90 4	KADANT INC	CALL	
48282T 95 4	KADANT INC	PUT	
483007 70 4 *	KAISER ALUMINUM CORP	COM PAR \$0.01	
483007 90 4	KAISER ALUMINUM CORP	CALL	
483007 95 4	KAISER ALUMINUM CORP	PUT	
483056 10 7	KAISER FED FINL GROUP INC	COM	
483548 10 3 *	KAMAN CORP	COM	
483548 90 3	KAMAN CORP	CALL	
483548 95 3	KAMAN CORP	PUT	
483709 10 1 *	KANDI TECHNOLOGIES CORP	COM	
483709 90 1	KANDI TECHNOLOGIES CORP	CALL	
483709 95 1	KANDI TECHNOLOGIES CORP	PUT	
484836 10 1	KANSAS CITY LIFE INS CO	COM	
485170 30 2 *	KANSAS CITY SOUTHERN	COM NEW	
485170 90 2	KANSAS CITY SOUTHERN	CALL	
485170 95 2	KANSAS CITY SOUTHERN	PUT	
48562P 10 3 *	KAPSTONE PAPER & PACKAGING C	COM	
48562P 90 3	KAPSTONE PAPER & PACKAGING C	CALL	
48562P 95 3	KAPSTONE PAPER & PACKAGING C	PUT	
486577 10 9	KAYAK SOFTWARE CORP	CL A	ADDED
486587 10 8 *	KAYDON CORP	COM	
486587 90 8	KAYDON CORP	CALL	
486587 95 8	KAYDON CORP	PUT	
48660P 10 4	KAYNE ANDERSON ENRGY TTL RT	COM	
48660Q 10 2	KAYNE ANDERSON ENERGY DEV CO	COM	
486606 10 6	KAYNE ANDERSON MLP INVSMNT C	COM	
48661E 10 8	KAYNE ANDERSON MDSTM ENERGY	COM	
48666K 10 9 *	KB HOME	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 247

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
48666K 90 9	KB HOME	CALL	
48666K 95 9	KB HOME	PUT	
48668E 10 1 *	KCAP FINL INC	COM	ADDED
48668E 90 1	KCAP FINL INC	CALL	ADDED
48668E 95 1	KCAP FINL INC	PUT	ADDED
487169 10 4	KEARNY FINL CORP	COM	
48722R 10 6	KEATING CAPITAL INC	COM	
487275 10 9 *	KEEGAN RES INC	COM	
487275 90 9	KEEGAN RES INC	CALL	
487275 95 9	KEEGAN RES INC	PUT	
487836 10 8 *	KELLOGG CO	COM	
487836 90 8	KELLOGG CO	CALL	
487836 95 8	KELLOGG CO	PUT	
488152 20 8 *	KELLY SVCS INC	CL A	
488152 90 8	KELLY SVCS INC	CALL	
488152 95 8	KELLY SVCS INC	PUT	
488152 30 7 *	KELLY SVCS INC	CL B	
488152 90 7	KELLY SVCS INC	CALL	
488152 95 7	KELLY SVCS INC	PUT	
488360 AB 4	KEMET CORP	NOTE 2.250%11/1	DELETED
488360 20 7 *	KEMET CORP	COM NEW	
488360 90 7	KEMET CORP	CALL	
488360 95 7	KEMET CORP	PUT	
488401 10 0 *	KEMPER CORP DEL	COM	
488401 90 0	KEMPER CORP DEL	CALL	
488401 95 0	KEMPER CORP DEL	PUT	
488879 10 7 *	KENEXA CORP	COM	
488879 90 7	KENEXA CORP	CALL	
488879 95 7	KENEXA CORP	PUT	
489170 10 0 *	KENNAMETAL INC	COM	
489170 90 0	KENNAMETAL INC	CALL	
489170 95 0	KENNAMETAL INC	PUT	
489398 10 7 *	KENNEDY-WILSON HLDGS INC	COM	
489398 90 7	KENNEDY-WILSON HLDGS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 248

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
489398 95 7	KENNEDY-WILSON HLDGS INC	PUT	
490057 10 6 *	KENSEY NASH CORP	COM	DELETED
490057 90 6	KENSEY NASH CORP	CALL	DELETED
490057 95 6	KENSEY NASH CORP	PUT	DELETED
491292 10 8	KENTUCKY FIRST FED BANCORP	COM	
492515 10 1 *	KERYX BIOPHARMACEUTICALS INC	COM	
492515 90 1	KERYX BIOPHARMACEUTICALS INC	CALL	
492515 95 1	KERYX BIOPHARMACEUTICALS INC	PUT	
492854 10 4	KEWAUNEE SCIENTIFIC CORP	COM	
492914 10 6 *	KEY ENERGY SVCS INC	COM	
492914 90 6	KEY ENERGY SVCS INC	CALL	
492914 95 6	KEY ENERGY SVCS INC	PUT	
493143 10 1	KEY TECHNOLOGY INC	COM	
493144 10 9 *	KEY TRONICS CORP	COM	
493144 90 9	KEY TRONICS CORP	CALL	
493144 95 9	KEY TRONICS CORP	PUT	
493267 10 8 *	KEYCORP NEW	COM	
493267 90 8	KEYCORP NEW	CALL	
493267 95 8	KEYCORP NEW	PUT	
493267 40 5	KEYCORP NEW	PFD 7.75% SR A	
493308 10 0 *	KEYNOTE SYS INC	COM	
493308 90 0	KEYNOTE SYS INC	CALL	
493308 95 0	KEYNOTE SYS INC	PUT	
493723 10 0 *	KEYW HLDG CORP	COM	
493723 90 0	KEYW HLDG CORP	CALL	
493723 95 0	KEYW HLDG CORP	PUT	
493732 10 1 *	KFORCE INC	COM	
493732 90 1	KFORCE INC	CALL	
493732 95 1	KFORCE INC	PUT	
49375T 10 0 *	KID BRANDS INC	COM	
49375T 90 0	KID BRANDS INC	CALL	
49375T 95 0	KID BRANDS INC	PUT	
49427F 10 8 *	KILROY RLTY CORP	COM	
49427F 90 8	KILROY RLTY CORP	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 249

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
49427F 95 8	KILROY RLTY CORP	PUT	
494274 10 3	KIMBALL INTL INC	CL B	
49435N 10 1	KIMBER RES INC	COM	
494368 10 3 *	KIMBERLY CLARK CORP	COM	
494368 90 3	KIMBERLY CLARK CORP	CALL	
494368 95 3	KIMBERLY CLARK CORP	PUT	
49446R 10 9 *	KIMCO RLTY CORP	COM	
49446R 90 9	KIMCO RLTY CORP	CALL	
49446R 95 9	KIMCO RLTY CORP	PUT	
49455U 10 0 *	KINDER MORGAN MANAGEMENT LLC	SHS	
49455U 90 0	KINDER MORGAN MANAGEMENT LLC	CALL	
49455U 95 0	KINDER MORGAN MANAGEMENT LLC	PUT	
494550 10 6 *	KINDER MORGAN ENERGY PARTNER	UT LTD PARTNER	
494550 90 6	KINDER MORGAN ENERGY PARTNER	CALL	
494550 95 6	KINDER MORGAN ENERGY PARTNER	PUT	
49456B 10 1 *	KINDER MORGAN INC DEL	COM	
49456B 90 1	KINDER MORGAN INC DEL	CALL	
49456B 95 1	KINDER MORGAN INC DEL	PUT	
49456B 11 9	KINDER MORGAN INC DEL	*W EXP 05/25/201	
494580 10 3 *	KINDRED HEALTHCARE INC	COM	
494580 90 3	KINDRED HEALTHCARE INC	CALL	
494580 95 3	KINDRED HEALTHCARE INC	PUT	
49579A 20 4	KINGOLD JEWELRY INC	COM NEW	
496719 10 5	KINGSTONE COS INC	COM	
496880 10 5	KINGTONE WIRELESSINFO SOL HL	SPONSORED ADR	
496902 AD 9	KINROSS GOLD CORP	NOTE 1.750% 3/1	
496902 40 4 *	KINROSS GOLD CORP	COM NO PAR	
496902 90 4	KINROSS GOLD CORP	CALL	
496902 95 4	KINROSS GOLD CORP	PUT	
496904 10 3 *	KINGSWAY FINL SVCS INC	COM	DELETED
496904 90 3	KINGSWAY FINL SVCS INC	CALL	DELETED
496904 95 3	KINGSWAY FINL SVCS INC	PUT	DELETED
496904 20 2	KINGSWAY FINL SVCS INC	COM NEW	ADDED
497217 10 9 *	KIOR INC	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 250

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
497217 90 9	KIOR INC	CALL	
497217 95 9	KIOR INC	PUT	
49726K 10 5	KIPS BAY MED INC	COM	
497266 10 6 *	KIRBY CORP	COM	
497266 90 6	KIRBY CORP	CALL	
497266 95 6	KIRBY CORP	PUT	
497498 10 5 *	KIRKLANDS INC	COM	
497498 90 5	KIRKLANDS INC	CALL	
497498 95 5	KIRKLANDS INC	PUT	
49803T 10 2 *	KITE RLTY GROUP TR	COM	
49803T 90 2	KITE RLTY GROUP TR	CALL	
49803T 95 2	KITE RLTY GROUP TR	PUT	
498904 20 0 *	KNOLL INC	COM NEW	
498904 90 0	KNOLL INC	CALL	
498904 95 0	KNOLL INC	PUT	
499005 AE 6	KNIGHT CAP GROUP INC	NOTE 3.500% 3/1	
499005 10 6 *	KNIGHT CAP GROUP INC	CL A COM	
499005 90 6	KNIGHT CAP GROUP INC	CALL	
499005 95 6	KNIGHT CAP GROUP INC	PUT	
499064 10 3 *	KNIGHT TRANSN INC	COM	
499064 90 3	KNIGHT TRANSN INC	CALL	
499064 95 3	KNIGHT TRANSN INC	PUT	
499183 80 4 *	KNOLOGY INC	COM	DELETED
499183 90 4	KNOLOGY INC	CALL	DELETED
499183 95 4	KNOLOGY INC	PUT	DELETED
49989C 10 5	KOBEX MINERALS INC	COM	
50015Q 10 0 *	KODIAK OIL & GAS CORP	COM	
50015Q 90 0	KODIAK OIL & GAS CORP	CALL	
50015Q 95 0	KODIAK OIL & GAS CORP	PUT	
500233 AB 7	KOHLBERG CAPITAL CORP	NOTE 8.750% 3/1	
500233 10 1 *	KOHLBERG CAPITAL CORP	COM	DELETED
500233 90 1	KOHLBERG CAPITAL CORP	CALL	DELETED
500233 95 1	KOHLBERG CAPITAL CORP	PUT	DELETED
500255 10 4 *	KOHL'S CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 251

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
500255 90 4	KOHL'S CORP	CALL	
500255 95 4	KOHL'S CORP	PUT	
50046R 10 1	KONAMI CORP	SPONSORED ADR	
50047H 20 1	KONA GRILL INC	COM	
50047P 10 4 *	KONGZHONG CORP	SPONSORED ADR	
50047P 90 4	KONGZHONG CORP	CALL	
50047P 95 4	KONGZHONG CORP	PUT	
500472 30 3 *	KONINKLIJKE PHILIPS ELECTRS	NY REG SH NEW	
500472 90 3	KONINKLIJKE PHILIPS ELECTRS	CALL	
500472 95 3	KONINKLIJKE PHILIPS ELECTRS	PUT	
50060P 10 6 *	KOPPERS HOLDINGS INC	COM	
50060P 90 6	KOPPERS HOLDINGS INC	CALL	
50060P 95 6	KOPPERS HOLDINGS INC	PUT	
500600 10 1 *	KOPIN CORP	COM	
500600 90 1	KOPIN CORP	CALL	
500600 95 1	KOPIN CORP	PUT	
50063B 10 4	KOREA EQUITY FD INC	COM	
500631 10 6 *	KOREA ELECTRIC PWR	SPONSORED ADR	
500631 90 6	KOREA ELECTRIC PWR	CALL	
500631 95 6	KOREA ELECTRIC PWR	PUT	
500634 20 9	KOREA FD	COM NEW	
500643 20 0 *	KORN FERRY INTL	COM NEW	
500643 90 0	KORN FERRY INTL	CALL	
500643 95 0	KORN FERRY INTL	PUT	
500692 10 8	KOSS CORP	COM	
50075N 10 4 *	KRAFT FOODS INC	CL A	
50075N 90 4	KRAFT FOODS INC	CALL	
50075N 95 4	KRAFT FOODS INC	PUT	
50077B 20 7 *	KRATOS DEFENSE & SEC SOLUTIO	COM NEW	
50077B 90 7	KRATOS DEFENSE & SEC SOLUTIO	CALL	
50077B 95 7	KRATOS DEFENSE & SEC SOLUTIO	PUT	
50077C 10 6 *	KRATON PERFORMANCE POLYMERS	COM	
50077C 90 6	KRATON PERFORMANCE POLYMERS	CALL	
50077C 95 6	KRATON PERFORMANCE POLYMERS	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 252

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
501014 10 4 *	KRISPY KREME DOUGHNUTS INC	COM	
501014 90 4	KRISPY KREME DOUGHNUTS INC	CALL	
501014 95 4	KRISPY KREME DOUGHNUTS INC	PUT	
501044 10 1 *	KROGER CO	COM	
501044 90 1	KROGER CO	CALL	
501044 95 1	KROGER CO	PUT	
50105F 10 5 *	KRONOS WORLDWIDE INC	COM	
50105F 90 5	KRONOS WORLDWIDE INC	CALL	
50105F 95 5	KRONOS WORLDWIDE INC	PUT	
501173 20 7 *	KUBOTA CORP	ADR	
501173 90 7	KUBOTA CORP	CALL	
501173 95 7	KUBOTA CORP	PUT	
501242 10 1 *	KULICKE & SOFFA INDS INC	COM	
501242 90 1	KULICKE & SOFFA INDS INC	CALL	
501242 95 1	KULICKE & SOFFA INDS INC	PUT	
501556 20 3	KYOCERA CORP	ADR	
50162D 10 0 *	L & L ENERGY INC	COM	
50162D 90 0	L & L ENERGY INC	CALL	
50162D 95 0	L & L ENERGY INC	PUT	
501723 10 0 *	LAN AIRLINES S A	SPONSORED ADR	
501723 90 0	LAN AIRLINES S A	CALL	
501723 95 0	LAN AIRLINES S A	PUT	
501803 30 8 *	LCA-VISION INC	COM PAR \$.001	
501803 90 8	LCA-VISION INC	CALL	
501803 95 8	LCA-VISION INC	PUT	
50181P 10 0	LCNB CORP	COM	
50183L AB 3	LDK SOLAR CO LTD	NOTE 4.750% 4/1	
50183L AD 9	LDK SOLAR CO LTD	NOTE 4.750% 4/1	
50183L 10 7 *	LDK SOLAR CO LTD	SPONSORED ADR	
50183L 90 7	LDK SOLAR CO LTD	CALL	
50183L 95 7	LDK SOLAR CO LTD	PUT	
50186A 10 8	LGL GROUP INC	COM	
50186V 10 2 *	LG DISPLAY CO LTD	SPONS ADR REP	
50186V 90 2	LG DISPLAY CO LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 253

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
50186V 95 2	LG DISPLAY CO LTD	PUT	
50187A 10 7 *	LHC GROUP INC	COM	
50187A 90 7	LHC GROUP INC	CALL	
50187A 95 7	LHC GROUP INC	PUT	
501889 20 8 *	LKQ CORP	COM	
501889 90 8	LKQ CORP	CALL	
501889 95 8	LKQ CORP	PUT	
501925 10 1	LSB FINL CORP	COM	
502079 10 6	LMI AEROSPACE INC	COM	
50208A 10 2	LMP CAP & INCOME FD INC	COM	
50208B 10 0	LMP CORPORATE LN FD INC	COM	
50208C 10 8	LMP REAL ESTATE INCOME FD IN	COM	
50208P 10 9 *	LML PMT SYS INC	COM	
50208P 90 9	LML PMT SYS INC	CALL	
50208P 95 9	LML PMT SYS INC	PUT	
502100 10 0	LNB BANCORP INC	COM	
50212V 10 0 *	LPL FINL HLDGS INC	COM	ADDED
50212V 90 0	LPL FINL HLDGS INC	CALL	ADDED
50212V 95 0	LPL FINL HLDGS INC	PUT	ADDED
50213H 10 0 *	LPL INVT HLDGS INC	COM	DELETED
50213H 90 0	LPL INVT HLDGS INC	CALL	DELETED
50213H 95 0	LPL INVT HLDGS INC	PUT	DELETED
50213V 10 9	LRAD CORP	COM	
50214A 10 4 *	LRR ENERGY LP	COM	
50214A 90 4	LRR ENERGY LP	CALL	
50214A 95 4	LRR ENERGY LP	PUT	
50216C 10 8 *	LSI INDS INC	COM	
50216C 90 8	LSI INDS INC	CALL	
50216C 95 8	LSI INDS INC	PUT	
502160 10 4 *	LSB INDS INC	COM	
502160 90 4	LSB INDS INC	CALL	
502160 95 4	LSB INDS INC	PUT	
502161 10 2 *	LSI CORPORATION	COM	
502161 90 2	LSI CORPORATION	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 254

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
502161 95 2	LSI CORPORATION	PUT	
502175 10 2 *	LTC PPTYS INC	COM	
502175 90 2	LTC PPTYS INC	CALL	
502175 95 2	LTC PPTYS INC	PUT	
502403 20 7 *	LTX-CREDENCE CORP	COM NEW	
502403 90 7	LTX-CREDENCE CORP	CALL	
502403 95 7	LTX-CREDENCE CORP	PUT	
502413 AW 7	L-3 COMMUNICATIONS CORP	DEBT 3.000% 8/0	
502424 10 4 *	L-3 COMMUNICATIONS HLDGS INC	COM	
502424 90 4	L-3 COMMUNICATIONS HLDGS INC	CALL	
502424 95 4	L-3 COMMUNICATIONS HLDGS INC	PUT	
505336 10 7 *	LA Z BOY INC	COM	
505336 90 7	LA Z BOY INC	CALL	
505336 95 7	LA Z BOY INC	PUT	
50540R AG 7	LABORATORY CORP AMER HLDGS	NOTE 9/1	
50540R 40 9 *	LABORATORY CORP AMER HLDGS	COM NEW	
50540R 90 9	LABORATORY CORP AMER HLDGS	CALL	
50540R 95 9	LABORATORY CORP AMER HLDGS	PUT	
505597 10 4 *	LACLEDE GROUP INC	COM	
505597 90 4	LACLEDE GROUP INC	CALL	
505597 95 4	LACLEDE GROUP INC	PUT	
505688 10 1	LACROSSE FOOTWEAR INC	COM	DELETED
50575Q 10 2	LADENBURG THALMAN FIN SVCS I	COM	
510700 10 7	LAKE SHORE BANCORP INC	COM	
510728 10 8 *	LAKE SHORE GOLD CORP	COM	
510728 90 8	LAKE SHORE GOLD CORP	CALL	
510728 95 8	LAKE SHORE GOLD CORP	PUT	
511637 10 0	LAKELAND BANCORP INC	COM	
511656 10 0	LAKELAND FINL CORP	COM	
511795 10 6	LAKELAND INDS INC	COM	
51206P 10 9 *	LAKES ENTMNT INC	COM	
51206P 90 9	LAKES ENTMNT INC	CALL	
51206P 95 9	LAKES ENTMNT INC	PUT	
512807 AJ 7	LAM RESEARCH CORP	NOTE 0.500% 5/1	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 255

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
512807 AL 2	LAM RESEARCH CORP	NOTE 1.250% 5/1	
512807 10 8 *	LAM RESEARCH CORP	COM	
512807 90 8	LAM RESEARCH CORP	CALL	
512807 95 8	LAM RESEARCH CORP	PUT	
512815 10 1 *	LAMAR ADVERTISING CO	CL A	
512815 90 1	LAMAR ADVERTISING CO	CALL	
512815 95 1	LAMAR ADVERTISING CO	PUT	
513847 10 3 *	LANCASTER COLONY CORP	COM	
513847 90 3	LANCASTER COLONY CORP	CALL	
513847 95 3	LANCASTER COLONY CORP	PUT	
51476K 10 3	LANDAUER INC	COM	
514766 10 4 *	LANDEC CORP	COM	
514766 90 4	LANDEC CORP	CALL	
514766 95 4	LANDEC CORP	PUT	
51504L 10 7	LANDMARK BANCORP INC	COM	
515098 10 1 *	LANDSTAR SYS INC	COM	
515098 90 1	LANDSTAR SYS INC	CALL	
515098 95 1	LANDSTAR SYS INC	PUT	
516012 10 1 *	LANNET INC	COM	
516012 90 1	LANNET INC	CALL	
516012 95 1	LANNET INC	PUT	
516548 20 3	LANTRONIX INC	COM NEW	
516650 10 8	LAPORTE BANCORP INC	COM	
516806 10 6 *	LAREDO PETE HLDGS INC	COM	
516806 90 6	LAREDO PETE HLDGS INC	CALL	
516806 95 6	LAREDO PETE HLDGS INC	PUT	
517834 10 7 *	LAS VEGAS SANDS CORP	COM	
517834 90 7	LAS VEGAS SANDS CORP	CALL	
517834 95 7	LAS VEGAS SANDS CORP	PUT	
517942 10 8 *	LASALLE HOTEL PPTYS	COM SH BEN INT	
517942 90 8	LASALLE HOTEL PPTYS	CALL	
517942 95 8	LASALLE HOTEL PPTYS	PUT	
51828C 10 6	LATIN AMERN DISCOVERY FD INC	COM	
518415 10 4 *	LATTICE SEMICONDUCTOR CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 256

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
518415 90 4	LATTICE SEMICONDUCTOR CORP	CALL	
518415 95 4	LATTICE SEMICONDUCTOR CORP	PUT	
518439 10 4 *	LAUDER ESTEE COS INC	CL A	
518439 90 4	LAUDER ESTEE COS INC	CALL	
518439 95 4	LAUDER ESTEE COS INC	PUT	
520776 10 5	LAWSON PRODS INC	COM	
521050 10 4 *	LAYNE CHRISTENSEN CO	COM	
521050 90 4	LAYNE CHRISTENSEN CO	CALL	
521050 95 4	LAYNE CHRISTENSEN CO	PUT	
52106W 10 3	LAZARD GLB TTL RET&INCM FD I	COM	
521076 10 9	LAZARD WORLD DIVID & INCOME	COM	
521168 10 4 *	LE GAGA HLDGS LTD	SPONSORED ADR	
521168 90 4	LE GAGA HLDGS LTD	CALL	
521168 95 4	LE GAGA HLDGS LTD	PUT	
52170U 20 7	LEADING BRANDS INC	COM NEW	
52186N 10 6 *	LEAPFROG ENTERPRISES INC	CL A	
52186N 90 6	LEAPFROG ENTERPRISES INC	CALL	
52186N 95 6	LEAPFROG ENTERPRISES INC	PUT	
521863 AL 4	LEAP WIRELESS INTL INC	NOTE 4.500% 7/1	
521863 30 8 *	LEAP WIRELESS INTL INC	COM NEW	
521863 90 8	LEAP WIRELESS INTL INC	CALL	
521863 95 8	LEAP WIRELESS INTL INC	PUT	
521865 20 4 *	LEAR CORP	COM NEW	
521865 90 4	LEAR CORP	CALL	
521865 95 4	LEAR CORP	PUT	
522015 10 6 *	LEARNING TREE INTL INC	COM	
522015 90 6	LEARNING TREE INTL INC	CALL	
522015 95 6	LEARNING TREE INTL INC	PUT	
52324W AB 5	LECROY CORP	NOTE 4.000%10/1	DELETED
52324W 10 9 *	LECROY CORP	COM	DELETED
52324W 90 9	LECROY CORP	CALL	DELETED
52324W 95 9	LECROY CORP	PUT	DELETED
523768 10 9 *	LEE ENTERPRISES INC	COM	
523768 90 9	LEE ENTERPRISES INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 257

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
523768 95 9	LEE ENTERPRISES INC	PUT	
524660 10 7 *	LEGGETT & PLATT INC	COM	
524660 90 7	LEGGETT & PLATT INC	CALL	
524660 95 7	LEGGETT & PLATT INC	PUT	
52469B 10 0	LEGG MASON BW GLB INC OPP FD	COM	
524707 30 4 *	LEGACY RESERVES LP	UNIT LP INT	
524707 90 4	LEGACY RESERVES LP	CALL	
524707 95 4	LEGACY RESERVES LP	PUT	
524901 10 5 *	LEGG MASON INC	COM	
524901 90 5	LEGG MASON INC	CALL	
524901 95 5	LEGG MASON INC	PUT	
525558 20 1	LEMAITRE VASCULAR INC	COM	
52602E 10 2 *	LENDER PROCESSING SVCS INC	COM	
52602E 90 2	LENDER PROCESSING SVCS INC	CALL	
52602E 95 2	LENDER PROCESSING SVCS INC	PUT	
526057 10 4 *	LENNAR CORP	CL A	
526057 90 4	LENNAR CORP	CALL	
526057 95 4	LENNAR CORP	PUT	
526057 30 2 *	LENNAR CORP	CL B	
526057 90 2	LENNAR CORP	CALL	
526057 95 2	LENNAR CORP	PUT	
526107 10 7 *	LENNOX INTL INC	COM	
526107 90 7	LENNOX INTL INC	CALL	
526107 95 7	LENNOX INTL INC	PUT	
526353 10 7	LENTUO INTL INC	SPONSORED ADS	
527288 AX 2	LEUCADIA NATL CORP	NOTE 3.750% 4/1	
527288 AY 0	LEUCADIA NATL CORP	DEBT 3.750% 4/1	
527288 10 4 *	LEUCADIA NATL CORP	COM	
527288 90 4	LEUCADIA NATL CORP	CALL	
527288 95 4	LEUCADIA NATL CORP	PUT	
52729N BM 1	LEVEL 3 COMMUNICATIONS INC	NOTE 15.000% 1/1	
52729N BP 4	LEVEL 3 COMMUNICATIONS INC	NOTE 7.000% 3/1	
52729N BR 0	LEVEL 3 COMMUNICATIONS INC	NOTE 6.500%10/0	
52729N 30 8 *	LEVEL 3 COMMUNICATIONS INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 258

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
52729N 90 8	LEVEL 3 COMMUNICATIONS INC	CALL	
52729N 95 8	LEVEL 3 COMMUNICATIONS INC	PUT	
528872 10 4 *	LEXICON PHARMACEUTICALS INC	COM	
528872 90 4	LEXICON PHARMACEUTICALS INC	CALL	
528872 95 4	LEXICON PHARMACEUTICALS INC	PUT	
529043 10 1 *	LEXINGTON REALTY TRUST	COM	
529043 90 1	LEXINGTON REALTY TRUST	CALL	
529043 95 1	LEXINGTON REALTY TRUST	PUT	
529043 30 9	LEXINGTON REALTY TRUST	PFD CONV SER C	
529771 10 7 *	LEXMARK INTL NEW	CL A	
529771 90 7	LEXMARK INTL NEW	CALL	
529771 95 7	LEXMARK INTL NEW	PUT	
529898 10 8 *	LIBBEY INC	COM	
529898 90 8	LIBBEY INC	CALL	
529898 95 8	LIBBEY INC	PUT	
529900 10 2	LIBERTY ALL-STAR GROWTH FD I	COM	
530158 10 4	LIBERTY ALL STAR EQUITY FD	SH BEN INT	
530322 10 6 *	LIBERTY MEDIA CORPORATION	LIB CAP COM A	
530322 90 6	LIBERTY MEDIA CORPORATION	CALL	
530322 95 6	LIBERTY MEDIA CORPORATION	PUT	
530322 20 5	LIBERTY MEDIA CORPORATION	LIB CAP COM B	
530555 AB 7	LIBERTY GLOBAL INC	NOTE 4.500%11/1	DELETED
530555 10 1 *	LIBERTY GLOBAL INC	COM SER A	
530555 90 1	LIBERTY GLOBAL INC	CALL	
530555 95 1	LIBERTY GLOBAL INC	PUT	
530555 20 0	LIBERTY GLOBAL INC	COM SER B	
530555 30 9 *	LIBERTY GLOBAL INC	COM SER C	
530555 90 9	LIBERTY GLOBAL INC	CALL	
530555 95 9	LIBERTY GLOBAL INC	PUT	
53071M 10 4 *	LIBERTY INTERACTIVE CORP	INT COM SER A	
53071M 90 4	LIBERTY INTERACTIVE CORP	CALL	
53071M 95 4	LIBERTY INTERACTIVE CORP	PUT	
53071M 11 2	LIBERTY INTERACTIVE CORP	RIGHT 99/99/9999	ADDED
53071M 20 3	LIBERTY INTERACTIVE CORP	INT COM SER B	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 259

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
53071M 87 2	LIBERTY INTERACTIVE CORP	LBT VENT COM B	ADDED
53071M 88 0	LIBERTY INTERACTIVE CORP	LBT VENT COM A	ADDED
530715 AG 6	LIBERTY MEDIA CORP	DEB 4.000% 11/1	
530715 AN 1	LIBERTY MEDIA CORP	DEB 3.500% 1/1	
530715 AR 2	LIBERTY MEDIA CORP	DEB 3.250% 3/1	
530718 AF 2	LIBERTY MEDIA CORP NEW	DEB 3.125% 3/3	
531172 10 4 *	LIBERTY PPTY TR	SH BEN INT	
531172 90 4	LIBERTY PPTY TR	CALL	
531172 95 4	LIBERTY PPTY TR	PUT	
531914 10 9	LIFEWAY FOODS INC	COM	
53215T 10 6 *	LIFE PARTNERS HOLDINGS INC	COM	
53215T 90 6	LIFE PARTNERS HOLDINGS INC	CALL	
53215T 95 6	LIFE PARTNERS HOLDINGS INC	PUT	
53217R 20 7 *	LIFE TIME FITNESS INC	COM	
53217R 90 7	LIFE TIME FITNESS INC	CALL	
53217R 95 7	LIFE TIME FITNESS INC	PUT	
53217V 10 9 *	LIFE TECHNOLOGIES CORP	COM	
53217V 90 9	LIFE TECHNOLOGIES CORP	CALL	
53217V 95 9	LIFE TECHNOLOGIES CORP	PUT	
53219L AG 4	LIFEPOINT HOSPITALS INC	SDCV 3.250% 8/1	
53219L AH 2	LIFEPOINT HOSPITALS INC	NOTE 3.500% 5/1	
53219L 10 9 *	LIFEPOINT HOSPITALS INC	COM	
53219L 90 9	LIFEPOINT HOSPITALS INC	CALL	
53219L 95 9	LIFEPOINT HOSPITALS INC	PUT	
53220K 50 4 *	LIGAND PHARMACEUTICALS INC	COM NEW	
53220K 90 4	LIGAND PHARMACEUTICALS INC	CALL	
53220K 95 4	LIGAND PHARMACEUTICALS INC	PUT	
53222K 10 6	LIFEVANTAGE CORP	COM	ADDED
53222Q 10 3 *	LIFETIME BRANDS INC	COM	
53222Q 90 3	LIFETIME BRANDS INC	CALL	
53222Q 95 3	LIFETIME BRANDS INC	PUT	
53224K 10 4 *	LIGHTBRIDGE CORP	COM	
53224K 90 4	LIGHTBRIDGE CORP	CALL	
53224K 95 4	LIGHTBRIDGE CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 260

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
532257 80 5	LIGHTPATH TECHNOLOGIES INC	CL A NEW	
532352 10 1 *	LIHUA INTL INC	COM	
532352 90 1	LIHUA INTL INC	CALL	
532352 95 1	LIHUA INTL INC	PUT	
532457 10 8 *	LILLY ELI & CO	COM	
532457 90 8	LILLY ELI & CO	CALL	
532457 95 8	LILLY ELI & CO	PUT	
53261M 10 4 *	LIMELIGHT NETWORKS INC	COM	
53261M 90 4	LIMELIGHT NETWORKS INC	CALL	
53261M 95 4	LIMELIGHT NETWORKS INC	PUT	
53261U 20 5	LIME ENERGY CO	COM NEW	
532716 10 7 *	LIMITED BRANDS INC	COM	
532716 90 7	LIMITED BRANDS INC	CALL	
532716 95 7	LIMITED BRANDS INC	PUT	
532746 10 4	LIMONEIRA CO	COM	
532774 10 6 *	LIN TV CORP	CL A	
532774 90 6	LIN TV CORP	CALL	
532774 95 6	LIN TV CORP	PUT	
532791 AE 0	LINCARE HLDGS INC	DCV 2.750%11/0	DELETED
532791 AF 7	LINCARE HLDGS INC	NOTE 2.750%11/0	DELETED
532791 10 0 *	LINCARE HLDGS INC	COM	DELETED
532791 90 0	LINCARE HLDGS INC	CALL	DELETED
532791 95 0	LINCARE HLDGS INC	PUT	DELETED
533535 10 0 *	LINCOLN EDL SVCS CORP	COM	
533535 90 0	LINCOLN EDL SVCS CORP	CALL	
533535 95 0	LINCOLN EDL SVCS CORP	PUT	
533900 10 6 *	LINCOLN ELEC HLDGS INC	COM	
533900 90 6	LINCOLN ELEC HLDGS INC	CALL	
533900 95 6	LINCOLN ELEC HLDGS INC	PUT	
534187 10 9 *	LINCOLN NATL CORP IND	COM	
534187 90 9	LINCOLN NATL CORP IND	CALL	
534187 95 9	LINCOLN NATL CORP IND	PUT	
534187 11 7	LINCOLN NATL CORP IND	*W EXP 07/10/201	
534187 20 8	LINCOLN NATL CORP IND	PFD A CONV \$3	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 261

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
535555 10 6 *	LINDSAY CORP	COM	
535555 90 6	LINDSAY CORP	CALL	
535555 95 6	LINDSAY CORP	PUT	
535678 AC 0	LINEAR TECHNOLOGY CORP	NOTE 3.000% 5/0	
535678 10 6 *	LINEAR TECHNOLOGY CORP	COM	
535678 90 6	LINEAR TECHNOLOGY CORP	CALL	
535678 95 6	LINEAR TECHNOLOGY CORP	PUT	
53578A 10 8 *	LINKEDIN CORP	COM CL A	
53578A 90 8	LINKEDIN CORP	CALL	
53578A 95 8	LINKEDIN CORP	PUT	
535919 AG 9	LIONS GATE ENTMNT CORP	FRNT 3.125% 3/1	DELETED
535919 20 3 *	LIONS GATE ENTMNT CORP	COM NEW	
535919 90 3	LIONS GATE ENTMNT CORP	CALL	
535919 95 3	LIONS GATE ENTMNT CORP	PUT	
535925 10 1 *	LINKTONE LTD	ADR	
535925 90 1	LINKTONE LTD	CALL	
535925 95 1	LINKTONE LTD	PUT	
536020 10 0 *	LINN ENERGY LLC	UNIT LTD LIAB	
536020 90 0	LINN ENERGY LLC	CALL	
536020 95 0	LINN ENERGY LLC	PUT	
536252 10 9 *	LIONBRIDGE TECHNOLOGIES INC	COM	
536252 90 9	LIONBRIDGE TECHNOLOGIES INC	CALL	
536252 95 9	LIONBRIDGE TECHNOLOGIES INC	PUT	
53626Y AA 6	LIONS GATE ENTMT INC	NOTE 3.625% 3/1	
53626Y AH 1	LIONS GATE ENTMT INC	NOTE 4.000% 1/1	
53626Y AJ 7	LIONS GATE ENTMT INC	NOTE 4.000% 1/1	
53635B 10 7 *	LIQUIDITY SERVICES INC	COM	
53635B 90 7	LIQUIDITY SERVICES INC	CALL	
53635B 95 7	LIQUIDITY SERVICES INC	PUT	
536797 AB 9	LITHIA MTRS INC	NOTE 2.875% 5/0	
536797 10 3 *	LITHIA MTRS INC	CL A	
536797 90 3	LITHIA MTRS INC	CALL	
536797 95 3	LITHIA MTRS INC	PUT	
537008 10 4 *	LITTELFUSE INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 262

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
537008 90 4	LITTELFUSE INC	CALL	
537008 95 4	LITTELFUSE INC	PUT	
538034 AB 5	LIVE NATION ENTERTAINMENT IN	NOTE 2.875% 7/1	
538034 10 9 *	LIVE NATION ENTERTAINMENT IN	COM	
538034 90 9	LIVE NATION ENTERTAINMENT IN	CALL	
538034 95 9	LIVE NATION ENTERTAINMENT IN	PUT	
538144 30 4	LIVEDEAL INC	COM NEW	
538146 10 1 *	LIVEPERSON INC	COM	
538146 90 1	LIVEPERSON INC	CALL	
538146 95 1	LIVEPERSON INC	PUT	
539439 10 9 *	LLOYDS BANKING GROUP PLC	SPONSORED ADR	
539439 90 9	LLOYDS BANKING GROUP PLC	CALL	
539439 95 9	LLOYDS BANKING GROUP PLC	PUT	
539451 10 4 *	LO-JACK CORP	COM	
539451 90 4	LO-JACK CORP	CALL	
539451 95 4	LO-JACK CORP	PUT	
53954R 10 5 *	LOCAL COM CORP	COM	
53954R 90 5	LOCAL COM CORP	CALL	
53954R 95 5	LOCAL COM CORP	PUT	
539830 10 9 *	LOCKHEED MARTIN CORP	COM	
539830 90 9	LOCKHEED MARTIN CORP	CALL	
539830 95 9	LOCKHEED MARTIN CORP	PUT	
540211 10 9 *	LODGENET INTERACTIVE CORP	COM	
540211 90 9	LODGENET INTERACTIVE CORP	CALL	
540211 95 9	LODGENET INTERACTIVE CORP	PUT	
540424 10 8 *	LOEWS CORP	COM	
540424 90 8	LOEWS CORP	CALL	
540424 95 8	LOEWS CORP	PUT	
54142L 10 9 *	LOGMEIN INC	COM	
54142L 90 9	LOGMEIN INC	CALL	
54142L 95 9	LOGMEIN INC	PUT	
54179W 10 1	LONCOR RESOURCES INC	COM	
54222A 10 6 *	LONE PINE RES INC	COM	
54222A 90 6	LONE PINE RES INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 263

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
54222A 95 6	LONE PINE RES INC	PUT	
543354 10 4	LONGWEI PETROLEUM INV HLDG L	COM	
543442 50 3	LOOKSMART LTD	COM NEW	
543881 10 6 *	LORAL SPACE & COMMUNICATNS I	COM	
543881 90 6	LORAL SPACE & COMMUNICATNS I	CALL	
543881 95 6	LORAL SPACE & COMMUNICATNS I	PUT	
544147 10 1 *	LORILLARD INC	COM	
544147 90 1	LORILLARD INC	CALL	
544147 95 1	LORILLARD INC	PUT	
54619P 10 4	LOUISIANA BANCORP INC NEW	COM	
546347 10 5 *	LOUISIANA PAC CORP	COM	
546347 90 5	LOUISIANA PAC CORP	CALL	
546347 95 5	LOUISIANA PAC CORP	PUT	
548661 10 7 *	LOWES COS INC	COM	
548661 90 7	LOWES COS INC	CALL	
548661 95 7	LOWES COS INC	PUT	
549282 10 1 *	LUBYS INC	COM	
549282 90 1	LUBYS INC	CALL	
549282 95 1	LUBYS INC	PUT	
549333 20 1 *	LUCAS ENERGY INC	COM NEW	
549333 90 1	LUCAS ENERGY INC	CALL	
549333 95 1	LUCAS ENERGY INC	PUT	
549463 AG 2	LUCENT TECHNOLOGIES INC	DBCV 2.875% 6/1	
549463 AH 0	LUCENT TECHNOLOGIES INC	DBCV 2.875% 6/1	
549764 10 8 *	LUFKIN INDS INC	COM	
549764 90 8	LUFKIN INDS INC	CALL	
549764 95 8	LUFKIN INDS INC	PUT	
550021 10 9 *	LULULEMON ATHLETICA INC	COM	
550021 90 9	LULULEMON ATHLETICA INC	CALL	
550021 95 9	LULULEMON ATHLETICA INC	PUT	
55003T 10 7 *	LUMBER LIQUIDATORS HLDGS INC	COM	
55003T 90 7	LUMBER LIQUIDATORS HLDGS INC	CALL	
55003T 95 7	LUMBER LIQUIDATORS HLDGS INC	PUT	
55027E 10 2 *	LUMINEX CORP DEL	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 264

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
55027E 90 2	LUMINEX CORP DEL	CALL	
55027E 95 2	LUMINEX CORP DEL	PUT	
550283 10 5 *	LUMOS NETWORKS CORP	COM	
550283 90 5	LUMOS NETWORKS CORP	CALL	
550283 95 5	LUMOS NETWORKS CORP	PUT	
550351 10 0	LUNA INNOVATIONS	COM	
55068R 20 2 *	LUXOTTICA GROUP S P A	SPONSORED ADR	
55068R 90 2	LUXOTTICA GROUP S P A	CALL	
55068R 95 2	LUXOTTICA GROUP S P A	PUT	
550819 10 6 *	LYDALL INC DEL	COM	
550819 90 6	LYDALL INC DEL	CALL	
550819 95 6	LYDALL INC DEL	PUT	
55261F 10 4 *	M & T BK CORP	COM	
55261F 90 4	M & T BK CORP	CALL	
55261F 95 4	M & T BK CORP	PUT	
55262C 10 0 *	MBIA INC	COM	
55262C 90 0	MBIA INC	CALL	
55262C 95 0	MBIA INC	PUT	
55264U 10 8 *	MB FINANCIAL INC NEW	COM	
55264U 90 8	MB FINANCIAL INC NEW	CALL	
55264U 95 8	MB FINANCIAL INC NEW	PUT	
552676 10 8 *	M D C HLDGS INC	COM	
552676 90 8	M D C HLDGS INC	CALL	
552676 95 8	M D C HLDGS INC	PUT	
552690 10 9 *	MDU RES GROUP INC	COM	
552690 90 9	MDU RES GROUP INC	CALL	
552690 95 9	MDU RES GROUP INC	PUT	
552697 10 4	MDC PARTNERS INC	CL A SUB VTG	
552715 10 4 *	MEMC ELECTR MATLS INC	COM	
552715 90 4	MEMC ELECTR MATLS INC	CALL	
552715 95 4	MEMC ELECTR MATLS INC	PUT	
55272X 10 2 *	MFA FINANCIAL INC	COM	
55272X 90 2	MFA FINANCIAL INC	CALL	
55272X 95 2	MFA FINANCIAL INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 265

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
552721 10 2	MFRI INC	COM	
552727 10 9	MFS CHARTER INCOME TR	SH BEN INT	
55273C 10 7	MFS INTER INCOME TR	SH BEN INT	
552737 10 8	MFS MULTIMARKET INCOME TR	SH BEN INT	
552738 10 6	MFS MUN INCOME TR	SH BEN INT	
55274E 10 2	MFS SPL VALUE TR	SH BEN INT	
552768 10 3	MGC DIAGNOSTICS CORP	COM	ADDED
55277P 10 4	MGE ENERGY INC	COM	
55277R 10 0 *	MELA SCIENCES INC	COM	
55277R 90 0	MELA SCIENCES INC	CALL	
55277R 95 0	MELA SCIENCES INC	PUT	
55278T 10 5 *	MFC INDL LTD	COM	
55278T 90 5	MFC INDL LTD	CALL	
55278T 95 5	MFC INDL LTD	PUT	
55279B 10 3	MEI PHARMA INC	COM	ADDED
552848 AD 5	MGIC INVT CORP WIS	NOTE 5.000% 5/0	
552848 10 3 *	MGIC INVT CORP WIS	COM	
552848 90 3	MGIC INVT CORP WIS	CALL	
552848 95 3	MGIC INVT CORP WIS	PUT	
55292P AA 3	M/I HOMES INC	NOTE 3.250% 9/1	ADDED
552939 10 0	MFS GOVT MKTS INCOME TR	SH BEN INT	
552953 10 1 *	MGM RESORTS INTERNATIONAL	COM	
552953 90 1	MGM RESORTS INTERNATIONAL	CALL	
552953 95 1	MGM RESORTS INTERNATIONAL	PUT	
55302L 10 2	MHI HOSPITALITY CORP	COM	
55302P 20 2	MGT CAPITAL INVTS INC	COM NEW	
55303J 10 6 *	MGP INGREDIENTS INC NEW	COM	
55303J 90 6	MGP INGREDIENTS INC NEW	CALL	
55303J 95 6	MGP INGREDIENTS INC NEW	PUT	
55303Q AE 0	MGM RESORTS INTERNATIONAL	NOTE 4.250% 4/1	
55304X 10 4 *	MI DEVS INC	COM	DELETED
55304X 90 4	MI DEVS INC	CALL	DELETED
55304X 95 4	MI DEVS INC	PUT	DELETED
55305B 10 1 *	M/I HOMES INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 266

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
55305B 90 1	M/I HOMES INC	CALL	
55305B 95 1	M/I HOMES INC	PUT	
55306N 10 4 *	MKS INSTRUMENT INC	COM	
55306N 90 4	MKS INSTRUMENT INC	CALL	
55306N 95 4	MKS INSTRUMENT INC	PUT	
55312N 10 6	MLP & STRATEGIC EQUITY FD IN	COM	DELETED
553274 10 1 *	MPG OFFICE TR INC	COM	
553274 90 1	MPG OFFICE TR INC	CALL	
553274 95 1	MPG OFFICE TR INC	PUT	
55345K 10 3 *	MRC GLOBAL INC	COM	
55345K 90 3	MRC GLOBAL INC	CALL	
55345K 95 3	MRC GLOBAL INC	PUT	
55352P 10 2	MSB FINANCIAL CORPORATION	COM	
553530 10 6 *	MSC INDL DIRECT INC	CL A	
553530 90 6	MSC INDL DIRECT INC	CALL	
553530 95 6	MSC INDL DIRECT INC	PUT	
55354G 10 0 *	MSCI INC	COM	
55354G 90 0	MSCI INC	CALL	
55354G 95 0	MSCI INC	PUT	
553769 10 0 *	MTR GAMING GROUP INC	COM	
553769 90 0	MTR GAMING GROUP INC	CALL	
553769 95 0	MTR GAMING GROUP INC	PUT	
553777 10 3 *	MTS SYS CORP	COM	
553777 90 3	MTS SYS CORP	CALL	
553777 95 3	MTS SYS CORP	PUT	
553829 10 2 *	MVC CAPITAL INC	COM	
553829 90 2	MVC CAPITAL INC	CALL	
553829 95 2	MVC CAPITAL INC	PUT	
553859 10 9 *	MV OIL TR	TR UNITS	
553859 90 9	MV OIL TR	CALL	
553859 95 9	MV OIL TR	PUT	
55402X 10 5 *	MWI VETERINARY SUPPLY INC	COM	
55402X 90 5	MWI VETERINARY SUPPLY INC	CALL	
55402X 95 5	MWI VETERINARY SUPPLY INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 267

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
55405W 10 4 *	MYR GROUP INC DEL	COM	
55405W 90 4	MYR GROUP INC DEL	CALL	
55405W 95 4	MYR GROUP INC DEL	PUT	
55405Y 10 0	MA COM TECHNOLOGY SOLUTIONS	COM	
554153 10 6	MAC-GRAY CORP	COM	
554225 10 2	MACATAWA BK CORP	COM	
554382 10 1 *	MACERICH CO	COM	
554382 90 1	MACERICH CO	CALL	
554382 95 1	MACERICH CO	PUT	
554489 10 4 *	MACK CALI RLTY CORP	COM	
554489 90 4	MACK CALI RLTY CORP	CALL	
554489 95 4	MACK CALI RLTY CORP	PUT	
554571 10 9	MACKINAC FINL CORP	COM	
55607W 10 0	MACQUARIE FT TR GB INF UT DI	COM	
55608B 10 5 *	MACQUARIE INFRASTR CO LLC	MEMBERSHIP INT	
55608B 90 5	MACQUARIE INFRASTR CO LLC	CALL	
55608B 95 5	MACQUARIE INFRASTR CO LLC	PUT	
55608D 10 1	MACQUARIE GLBL INFRA TOTL RE	COM	
55616P 10 4 *	MACYS INC	COM	
55616P 90 4	MACYS INC	CALL	
55616P 95 4	MACYS INC	PUT	
556162 10 5	MAD CATZ INTERACTIVE INC	COM	
556269 10 8 *	MADDEN STEVEN LTD	COM	
556269 90 8	MADDEN STEVEN LTD	CALL	
556269 95 8	MADDEN STEVEN LTD	PUT	
556582 10 4	MADISON CLAYMORE CALL &EQTY	COM	
55826P 10 0 *	MADISON SQUARE GARDEN CO	CL A	
55826P 90 0	MADISON SQUARE GARDEN CO	CALL	
55826P 95 0	MADISON SQUARE GARDEN CO	PUT	
558268 10 8	MADISON STRTG SECTOR PREM FD	COM	
55903Q 10 4 *	MAG SILVER CORP	COM	
55903Q 90 4	MAG SILVER CORP	CALL	
55903Q 95 4	MAG SILVER CORP	PUT	
559079 20 7 *	MAGELLAN HEALTH SVCS INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 268

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
559079 90 7	MAGELLAN HEALTH SVCS INC	CALL	
559079 95 7	MAGELLAN HEALTH SVCS INC	PUT	
559080 10 6 *	MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	
559080 90 6	MAGELLAN MIDSTREAM PRTNRS LP	CALL	
559080 95 6	MAGELLAN MIDSTREAM PRTNRS LP	PUT	
559091 30 1	MAGELLAN PETE CORP	COM	
559166 10 3 *	MAGIC SOFTWARE ENTERPRISES L	ORD	
559166 90 3	MAGIC SOFTWARE ENTERPRISES L	CALL	
559166 95 3	MAGIC SOFTWARE ENTERPRISES L	PUT	
559222 40 1 *	MAGNA INTL INC	COM	
559222 90 1	MAGNA INTL INC	CALL	
559222 95 1	MAGNA INTL INC	PUT	
55933J 20 3 *	MAGNACHIP SEMICONDUCTOR CORP	COM	
55933J 90 3	MAGNACHIP SEMICONDUCTOR CORP	CALL	
55933J 95 3	MAGNACHIP SEMICONDUCTOR CORP	PUT	
55939L 20 2	MAGNEGAS CORP	COM NEW	ADDED
559424 40 3	MAGNETEK INC	COM NEW	
55973B 10 2 *	MAGNUM HUNTER RES CORP DEL	COM	
55973B 90 2	MAGNUM HUNTER RES CORP DEL	CALL	
55973B 95 2	MAGNUM HUNTER RES CORP DEL	PUT	
55977T 10 9	MAGYAR BANCORP INC	COM	
559778 40 2	MAHANAGAR TEL NIGAM LTD	SPONS ADR 2001	
560305 10 4 *	MAIDENFORM BRANDS INC	COM	
560305 90 4	MAIDENFORM BRANDS INC	CALL	
560305 95 4	MAIDENFORM BRANDS INC	PUT	
56035L 10 4 *	MAIN STREET CAPITAL CORP	COM	
56035L 90 4	MAIN STREET CAPITAL CORP	CALL	
56035L 95 4	MAIN STREET CAPITAL CORP	PUT	
56062Y 10 2	MAINSOURCE FINANCIAL GP INC	COM	
56064K 10 0	MAINSTAY DEFINEDTERM MN OPP	COM	ADDED
560690 20 8 *	MAJESCO ENTERTAINMENT CO	COM NEW	
560690 90 8	MAJESCO ENTERTAINMENT CO	CALL	
560690 95 8	MAJESCO ENTERTAINMENT CO	PUT	
56086P 20 2	MAKEMUSIC INC	COM NEW	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 269

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
560877 30 0	MAKITA CORP	ADR NEW	
560879 10 8 *	MAKO SURGICAL CORP	COM	
560879 90 8	MAKO SURGICAL CORP	CALL	
560879 95 8	MAKO SURGICAL CORP	PUT	
560905 10 1	MALAYSIA FD INC	COM	DELETED
561410 10 1	MALVERN FEDERAL BANCORP INC	COM	
56165R 10 3	MANAGED DURATION INVT GRD FU	COM	
561693 20 1	MANAGEMENT NETWORK GROUP INC	COM NEW	
561911 10 8	MANAGED HIGH YIELD PLUS FD I	COM	
562750 10 9 *	MANHATTAN ASSOCS INC	COM	
562750 90 9	MANHATTAN ASSOCS INC	CALL	
562750 95 9	MANHATTAN ASSOCS INC	PUT	
562803 10 6	MANHATTAN BRIDGE CAPITAL INC	COM	
563420 10 8 *	MANITEX INTL INC	COM	
563420 90 8	MANITEX INTL INC	CALL	
563420 95 8	MANITEX INTL INC	PUT	
563571 10 8 *	MANITOWOC INC	COM	
563571 90 8	MANITOWOC INC	CALL	
563571 95 8	MANITOWOC INC	PUT	
563771 20 3	MANNATECH INC	COM NEW	
56382Q 10 2 *	MANNING & NAPIER INC	CL A	
56382Q 90 2	MANNING & NAPIER INC	CALL	
56382Q 95 2	MANNING & NAPIER INC	PUT	
56400P AA 0	MANNKIND CORP	NOTE 3.750%12/1	
56400P AC 6	MANNKIND CORP	NOTE 5.750% 8/1	
56400P 20 1 *	MANNKIND CORP	COM	
56400P 90 1	MANNKIND CORP	CALL	
56400P 95 1	MANNKIND CORP	PUT	
56418H 10 0 *	MANPOWERGROUP INC	COM	
56418H 90 0	MANPOWERGROUP INC	CALL	
56418H 95 0	MANPOWERGROUP INC	PUT	
564563 10 4 *	MANTECH INTL CORP	CL A	
564563 90 4	MANTECH INTL CORP	CALL	
564563 95 4	MANTECH INTL CORP	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 270

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
56501R 10 6 *	MANULIFE FINL CORP	COM	
56501R 90 6	MANULIFE FINL CORP	CALL	
56501R 95 6	MANULIFE FINL CORP	PUT	
56509R 10 8 *	MAP PHARMACEUTICALS INC	COM	
56509R 90 8	MAP PHARMACEUTICALS INC	CALL	
56509R 95 8	MAP PHARMACEUTICALS INC	PUT	
565849 10 6 *	MARATHON OIL CORP	COM	
565849 90 6	MARATHON OIL CORP	CALL	
565849 95 6	MARATHON OIL CORP	PUT	
56585A 10 2 *	MARATHON PETE CORP	COM	
56585A 90 2	MARATHON PETE CORP	CALL	
56585A 95 2	MARATHON PETE CORP	PUT	
56624R 10 8 *	MARCHEX INC	CL B	
56624R 90 8	MARCHEX INC	CALL	
56624R 95 8	MARCHEX INC	PUT	
566330 10 6 *	MARCUS CORP	COM	
566330 90 6	MARCUS CORP	CALL	
566330 95 6	MARCUS CORP	PUT	
567908 10 8 *	MARINEMAX INC	COM	
567908 90 8	MARINEMAX INC	CALL	
567908 95 8	MARINEMAX INC	PUT	
568423 10 7	MARINE PETE TR	UNIT BEN INT	
568427 10 8	MARINE PRODS CORP	COM	
570535 10 4 *	MARKEL CORP	COM	
570535 90 4	MARKEL CORP	CALL	
570535 95 4	MARKEL CORP	PUT	
57056R 10 3	MARKET LEADER INC	COM	
57060D 10 8 *	MARKETAXESS HLDGS INC	COM	
57060D 90 8	MARKETAXESS HLDGS INC	CALL	
57060D 95 8	MARKETAXESS HLDGS INC	PUT	
57060U 10 0 *	MARKET VECTORS ETF TR	GOLD MINER ETF	
57060U 90 0	MARKET VECTORS ETF TR	CALL	
57060U 95 0	MARKET VECTORS ETF TR	PUT	
57060U 13 4	MARKET VECTORS ETF TR	MKTVEC MORNSTR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 271

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
57060U 15 9 *	MARKET VECTORS ETF TR	UNCVTL OIL GAS	
57060U 90 9	MARKET VECTORS ETF TR	CALL	
57060U 95 9	MARKET VECTORS ETF TR	PUT	
57060U 16 7	MARKET VECTORS ETF TR	INDONESIA S CAP	
57060U 17 5	MARKET VECTORS ETF TR	BNK & BROKERAG	
57060U 18 3 *	MARKET VECTORS ETF TR	BIOTECH ETF	
57060U 90 3	MARKET VECTORS ETF TR	CALL	
57060U 95 3	MARKET VECTORS ETF TR	PUT	
57060U 19 1 *	MARKET VECTORS ETF TR	OIL SVCS ETF	
57060U 90 1	MARKET VECTORS ETF TR	CALL	
57060U 95 1	MARKET VECTORS ETF TR	PUT	
57060U 20 9 *	MARKET VECTORS ETF TR	MV ENVIR SVCS	
57060U 90 9	MARKET VECTORS ETF TR	CALL	
57060U 95 9	MARKET VECTORS ETF TR	PUT	
57060U 21 7 *	MARKET VECTORS ETF TR	PHARMACEUTICAL	
57060U 90 7	MARKET VECTORS ETF TR	CALL	
57060U 95 7	MARKET VECTORS ETF TR	PUT	
57060U 22 5 *	MARKET VECTORS ETF TR	RETAIL ETF	
57060U 90 5	MARKET VECTORS ETF TR	CALL	
57060U 95 5	MARKET VECTORS ETF TR	PUT	
57060U 23 3 *	MARKET VECTORS ETF TR	SEMICONDUCTOR	
57060U 90 3	MARKET VECTORS ETF TR	CALL	
57060U 95 3	MARKET VECTORS ETF TR	PUT	
57060U 28 2	MARKET VECTORS ETF TR	RENMINBI BOND	
57060U 30 8 *	MARKET VECTORS ETF TR	MV STEEL INDEX	
57060U 90 8	MARKET VECTORS ETF TR	CALL	
57060U 95 8	MARKET VECTORS ETF TR	PUT	
57060U 32 4	MARKET VECTORS ETF TR	MTG REIT ETF	
57060U 33 2	MARKET VECTORS ETF TR	MUN BD CLOSED	
57060U 38 1	MARKET VECTORS ETF TR	GERMANY SM CAP	
57060U 39 9	MARKET VECTORS ETF TR	RUSSIA SMALLCP	
57060U 40 7 *	MARKET VECTORS ETF TR	GBL ALTER ENRG	
57060U 90 7	MARKET VECTORS ETF TR	CALL	
57060U 95 7	MARKET VECTORS ETF TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 272

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
57060U 41 5	MARKET VECTORS ETF TR	COLUMBIA ETF	
57060U 43 1	MARKET VECTORS ETF TR	LATAM AGGR BD	
57060U 47 2 *	MARKET VECTORS ETF TR	MINOR METALS	
57060U 90 2	MARKET VECTORS ETF TR	CALL	
57060U 95 2	MARKET VECTORS ETF TR	PUT	
57060U 50 6 *	MARKET VECTORS ETF TR	RUSSIA ETF	
57060U 90 6	MARKET VECTORS ETF TR	CALL	
57060U 95 6	MARKET VECTORS ETF TR	PUT	
57060U 51 4	MARKET VECTORS ETF TR	INVT GRD FL RT	
57060U 52 2 *	MARKET VECTORS ETF TR	EM LC CURR DBT	
57060U 90 2	MARKET VECTORS ETF TR	CALL	
57060U 95 2	MARKET VECTORS ETF TR	PUT	
57060U 53 0	MARKET VECTORS ETF TR	LAT AM SML CAP	
57060U 54 8	MARKET VECTORS ETF TR	EGYPT INDX ETF	
57060U 56 3 *	MARKET VECTORS ETF TR	INDIA SMALL CP	
57060U 90 3	MARKET VECTORS ETF TR	CALL	
57060U 95 3	MARKET VECTORS ETF TR	PUT	
57060U 57 1	MARKET VECTORS ETF TR	VECTRS POL ETF	
57060U 58 9 *	MARKET VECTORS ETF TR	JR GOLD MINERS E	
57060U 90 9	MARKET VECTORS ETF TR	CALL	
57060U 95 9	MARKET VECTORS ETF TR	PUT	
57060U 59 7	MARKET VECTORS ETF TR	CHINA A SHS ETF	
57060U 60 5 *	MARKET VECTORS ETF TR	AGRIBUS ETF	
57060U 90 5	MARKET VECTORS ETF TR	CALL	
57060U 95 5	MARKET VECTORS ETF TR	PUT	
57060U 61 3 *	MARKET VECTORS ETF TR	BRAZL SMCP ETF	
57060U 90 3	MARKET VECTORS ETF TR	CALL	
57060U 95 3	MARKET VECTORS ETF TR	PUT	
57060U 70 4 *	MARKET VECTORS ETF TR	URAN NUCLR ENRGY	
57060U 90 4	MARKET VECTORS ETF TR	CALL	
57060U 95 4	MARKET VECTORS ETF TR	PUT	
57060U 73 8	MARKET VECTORS ETF TR	PRE-RF MUN ETF	
57060U 75 3	MARKET VECTORS ETF TR	INDONESIA ETF	
57060U 76 1	MARKET VECTORS ETF TR	VIETNAM ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 273

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
57060U 77 9	MARKET VECTORS ETF TR	GULF STS ETF	
57060U 78 7	MARKET VECTORS ETF TR	AFRICA ETF	
57060U 79 5 *	MARKET VECTORS ETF TR	RVE HARD ETF	
57060U 90 5	MARKET VECTORS ETF TR	CALL	
57060U 95 5	MARKET VECTORS ETF TR	PUT	
57060U 80 3	MARKET VECTORS ETF TR	MKTVEC SMUNETF	
57060U 81 1 *	MARKET VECTORS ETF TR	SOLAR ENRG ETF	DELETED
57060U 90 1	MARKET VECTORS ETF TR	CALL	DELETED
57060U 95 1	MARKET VECTORS ETF TR	PUT	DELETED
57060U 82 9 *	MARKET VECTORS ETF TR	GAMING ETF	
57060U 90 9	MARKET VECTORS ETF TR	CALL	
57060U 95 9	MARKET VECTORS ETF TR	PUT	
57060U 83 7 *	MARKET VECTORS ETF TR	COAL ETF	
57060U 90 7	MARKET VECTORS ETF TR	CALL	
57060U 95 7	MARKET VECTORS ETF TR	PUT	
57060U 84 5	MARKET VECTORS ETF TR	MKTVEC INTMUETF	
57060U 87 8 *	MARKET VECTORS ETF TR	HG YLD MUN ETF	
57060U 90 8	MARKET VECTORS ETF TR	CALL	
57060U 95 8	MARKET VECTORS ETF TR	PUT	
57060U 88 6	MARKET VECTORS ETF TR	MKTVEC LMUNETF	
57061R 20 5	MARKET VECTORS ETF TR	INTL HI YLD BD	
57061R 30 4	MARKET VECTORS ETF TR	FALLN ANGL USD	
57061R 40 3	MARKET VECTORS ETF TR	EMKT HIYLD BD	
57061R 78 3 *	MARKET VECTORS ETF TR	SOLAR ENRG NEW	ADDED
57061R 90 3	MARKET VECTORS ETF TR	CALL	ADDED
57061R 95 3	MARKET VECTORS ETF TR	PUT	ADDED
57061R 79 1	MARKET VECTORS ETF TR	PFD SEC EXFINL	ADDED
570759 10 0 *	MARKWEST ENERGY PARTNERS L P	UNIT LTD PARTN	
570759 90 0	MARKWEST ENERGY PARTNERS L P	CALL	
570759 95 0	MARKWEST ENERGY PARTNERS L P	PUT	
571157 10 6	MARLIN BUSINESS SVCS CORP	COM	
57164Y 10 7 *	MARRIOTT VACATIONS WRLDWDE C	COM	
57164Y 90 7	MARRIOTT VACATIONS WRLDWDE C	CALL	
57164Y 95 7	MARRIOTT VACATIONS WRLDWDE C	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 274

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
571748 10 2 *	MARSH & MCLENNAN COS INC	COM	
571748 90 2	MARSH & MCLENNAN COS INC	CALL	
571748 95 2	MARSH & MCLENNAN COS INC	PUT	
571903 20 2 *	MARRIOTT INTL INC NEW	CL A	
571903 90 2	MARRIOTT INTL INC NEW	CALL	
571903 95 2	MARRIOTT INTL INC NEW	PUT	
572322 40 2	MARSHALL EDWARDS INC	COM NEW	DELETED
573075 10 8 *	MARTEN TRANS LTD	COM	
573075 90 8	MARTEN TRANS LTD	CALL	
573075 95 8	MARTEN TRANS LTD	PUT	
573083 10 2 *	MARTHA STEWART LIVING OMNIME	CL A	
573083 90 2	MARTHA STEWART LIVING OMNIME	CALL	
573083 95 2	MARTHA STEWART LIVING OMNIME	PUT	
573284 10 6 *	MARTIN MARIETTA MATLS INC	COM	
573284 90 6	MARTIN MARIETTA MATLS INC	CALL	
573284 95 6	MARTIN MARIETTA MATLS INC	PUT	
573331 10 5 *	MARTIN MIDSTREAM PRTNRS L P	UNIT L P INT	
573331 90 5	MARTIN MIDSTREAM PRTNRS L P	CALL	
573331 95 5	MARTIN MIDSTREAM PRTNRS L P	PUT	
574599 BB 1	MASCO CORP	NOTE	7/2
574599 10 6 *	MASCO CORP	COM	
574599 90 6	MASCO CORP	CALL	
574599 95 6	MASCO CORP	PUT	
574795 10 0 *	MASIMO CORP	COM	
574795 90 0	MASIMO CORP	CALL	
574795 95 0	MASIMO CORP	PUT	
575672 10 0	MASSACHUSETTS HEALTH & ED TX	SH BEN INT	
576203 AJ 2	MASSEY ENERGY CO	NOTE	3.250% 8/0
576323 AG 4	MASTEC INC	NOTE	4.000% 6/1
576323 AL 3	MASTEC INC	NOTE	4.000% 6/1
576323 AM 1	MASTEC INC	NOTE	4.250%12/1
576323 10 9 *	MASTEC INC	COM	
576323 90 9	MASTEC INC	CALL	
576323 95 9	MASTEC INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 275

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
57633B 10 0	MASTECH HOLDINGS INC	COM	
57636Q 10 4 *	MASTERCARD INC	CL A	
57636Q 90 4	MASTERCARD INC	CALL	
57636Q 95 4	MASTERCARD INC	PUT	
576485 20 5 *	MATADOR RES CO	COM	
576485 90 5	MATADOR RES CO	CALL	
576485 95 5	MATADOR RES CO	PUT	
576674 10 5	MATERIAL SCIENCES CORP	COM	
576690 10 1 *	MATERION CORP	COM	
576690 90 1	MATERION CORP	CALL	
576690 95 1	MATERION CORP	PUT	
576853 10 5 *	MATRIX SVC CO	COM	
576853 90 5	MATRIX SVC CO	CALL	
576853 95 5	MATRIX SVC CO	PUT	
57686G 10 5 *	MATSON INC	COM	
57686G 90 5	MATSON INC	CALL	
57686G 95 5	MATSON INC	PUT	
577081 10 2 *	MATTEL INC	COM	
577081 90 2	MATTEL INC	CALL	
577081 95 2	MATTEL INC	PUT	
577097 10 8	MATTERSIGHT CORP	COM	
577128 10 1 *	MATTHEWS INTL CORP	CL A	
577128 90 1	MATTHEWS INTL CORP	CALL	
577128 95 1	MATTHEWS INTL CORP	PUT	
57722W 10 6 *	MATTRESS FIRM HLDG CORP	COM	
57722W 90 6	MATTRESS FIRM HLDG CORP	CALL	
57722W 95 6	MATTRESS FIRM HLDG CORP	PUT	
577223 10 0 *	MATTSON TECHNOLOGY INC	COM	
577223 90 0	MATTSON TECHNOLOGY INC	CALL	
577223 95 0	MATTSON TECHNOLOGY INC	PUT	
577345 10 1	MAUI LD & PINEAPPLE INC	COM	
57772K 10 1 *	MAXIM INTEGRATED PRODS INC	COM	
57772K 90 1	MAXIM INTEGRATED PRODS INC	CALL	
57772K 95 1	MAXIM INTEGRATED PRODS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 276

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
57773A 50 8	MAXCOM TELECOMUNICACIONES SA	ADR REP PR CTF	
57776J 10 0 *	MAXLINEAR INC	CL A	
57776J 90 0	MAXLINEAR INC	CALL	
57776J 95 0	MAXLINEAR INC	PUT	
577767 10 6 *	MAXWELL TECHNOLOGIES INC	COM	
577767 90 6	MAXWELL TECHNOLOGIES INC	CALL	
577767 95 6	MAXWELL TECHNOLOGIES INC	PUT	
577776 10 7 *	MAXYGEN INC	COM	
577776 90 7	MAXYGEN INC	CALL	
577776 95 7	MAXYGEN INC	PUT	
577933 10 4 *	MAXIMUS INC	COM	
577933 90 4	MAXIMUS INC	CALL	
577933 95 4	MAXIMUS INC	PUT	
578321 10 1	MAYFLOWER BANCORP INC	COM	
578473 10 0	MAYS J W INC	COM	
578877 10 2	MBT FINL CORP	COM	
579489 10 5 *	MCCLATCHY CO	CL A	
579489 90 5	MCCLATCHY CO	CALL	
579489 95 5	MCCLATCHY CO	PUT	
579780 10 7 *	MCCORMICK & CO INC	COM VTG	
579780 90 7	MCCORMICK & CO INC	CALL	
579780 95 7	MCCORMICK & CO INC	PUT	
579780 20 6 *	MCCORMICK & CO INC	COM NON VTG	
579780 90 6	MCCORMICK & CO INC	CALL	
579780 95 6	MCCORMICK & CO INC	PUT	
580037 10 9 *	MCDERMOTT INTL INC	COM	
580037 90 9	MCDERMOTT INTL INC	CALL	
580037 95 9	MCDERMOTT INTL INC	PUT	
580135 10 1 *	MCDONALDS CORP	COM	
580135 90 1	MCDONALDS CORP	CALL	
580135 95 1	MCDONALDS CORP	PUT	
58039P 10 7 *	MCEWEN MNG INC	COM	
58039P 90 7	MCEWEN MNG INC	CALL	
58039P 95 7	MCEWEN MNG INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 277

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
58047P 10 7 *	MCG CAPITAL CORP	COM	
58047P 90 7	MCG CAPITAL CORP	CALL	
58047P 95 7	MCG CAPITAL CORP	PUT	
580589 10 9 *	MCGRATH RENTCORP	COM	
580589 90 9	MCGRATH RENTCORP	CALL	
580589 95 9	MCGRATH RENTCORP	PUT	
580645 10 9 *	MCGRAW HILL COS INC	COM	
580645 90 9	MCGRAW HILL COS INC	CALL	
580645 95 9	MCGRAW HILL COS INC	PUT	
58155Q 10 3 *	MCKESSON CORP	COM	
58155Q 90 3	MCKESSON CORP	CALL	
58155Q 95 3	MCKESSON CORP	PUT	
582411 AJ 3	MCMORAN EXPLORATION CO	NOTE 4.000%12/3	
582411 AL 8	MCMORAN EXPLORATION CO	NOTE 5.250%10/0	
582411 10 4 *	MCMORAN EXPLORATION CO	COM	
582411 90 4	MCMORAN EXPLORATION CO	CALL	
582411 95 4	MCMORAN EXPLORATION CO	PUT	
582839 10 6 *	MEAD JOHNSON NUTRITION CO	COM	
582839 90 6	MEAD JOHNSON NUTRITION CO	CALL	
582839 95 6	MEAD JOHNSON NUTRITION CO	PUT	
583062 20 3	MEADE INSTRUMENTS CORP	COM NEW	
58319P 10 8 *	MEADOWBROOK INS GROUP INC	COM	
58319P 90 8	MEADOWBROOK INS GROUP INC	CALL	
58319P 95 8	MEADOWBROOK INS GROUP INC	PUT	
583334 10 7 *	MEADWESTVACO CORP	COM	
583334 90 7	MEADWESTVACO CORP	CALL	
583334 95 7	MEADWESTVACO CORP	PUT	
583421 10 2 *	MEASUREMENT SPECIALTIES INC	COM	
583421 90 2	MEASUREMENT SPECIALTIES INC	CALL	
583421 95 2	MEASUREMENT SPECIALTIES INC	PUT	
583840 10 3 *	MECHEL OAO	SPONSORED ADR	
583840 90 3	MECHEL OAO	CALL	
583840 95 3	MECHEL OAO	PUT	
583840 50 9	MECHEL OAO	SPON ADR PFD	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 278

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
583928 10 6 *	MEDALLION FINL CORP	COM	
583928 90 6	MEDALLION FINL CORP	CALL	
583928 95 6	MEDALLION FINL CORP	PUT	
58403M 10 2 *	MECOX LANE LIMITED	SPONSORED ADR	
58403M 90 2	MECOX LANE LIMITED	CALL	
58403M 95 2	MECOX LANE LIMITED	PUT	
58404W 10 9 *	MEDCATH CORP	COM	
58404W 90 9	MEDCATH CORP	CALL	
58404W 95 9	MEDCATH CORP	PUT	
584045 10 8 *	MEDASSETS INC	COM	
584045 90 8	MEDASSETS INC	CALL	
584045 95 8	MEDASSETS INC	PUT	
58436Q 11 2	MEDGENICS INC	*W EXP 03/31/201	
58436Q 20 3	MEDGENICS INC	COM NEW	
584404 10 7 *	MEDIA GEN INC	CL A	
584404 90 7	MEDIA GEN INC	CALL	
584404 95 7	MEDIA GEN INC	PUT	
58449L 10 0	MEDICAL ACTION INDS INC	COM	
58463J 30 4 *	MEDICAL PPTYS TRUST INC	COM	
58463J 90 4	MEDICAL PPTYS TRUST INC	CALL	
58463J 95 4	MEDICAL PPTYS TRUST INC	PUT	
58468P 20 6	MEDICINOVA INC	COM NEW	
584688 10 5 *	MEDICINES CO	COM	
584688 90 5	MEDICINES CO	CALL	
584688 95 5	MEDICINES CO	PUT	
584690 AC 5	MEDICIS PHARMACEUTICAL CORP	NOTE 1.375% 6/0	
584690 30 9 *	MEDICIS PHARMACEUTICAL CORP	CL A NEW	
584690 90 9	MEDICIS PHARMACEUTICAL CORP	CALL	
584690 95 9	MEDICIS PHARMACEUTICAL CORP	PUT	
58470H 10 1 *	MEDIFAST INC	COM	
58470H 90 1	MEDIFAST INC	CALL	
58470H 95 1	MEDIFAST INC	PUT	
58470K AA 2	MEDICIS PHARMACEUTICAL CORP	NOTE 2.500% 6/0	
58471A 10 5 *	MEDIDATA SOLUTIONS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 279

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
58471A 90 5	MEDIDATA SOLUTIONS INC	CALL	
58471A 95 5	MEDIDATA SOLUTIONS INC	PUT	
584946 10 7	MEDIWARE INFORMATION SYS INC	COM	
584977 20 1	MEDTOX SCIENTIFIC INC	COM NEW	DELETED
58501N AA 9	MEDIVATION INC	NOTE 2.625% 4/0	
58501N 10 1 *	MEDIVATION INC	COM	
58501N 90 1	MEDIVATION INC	CALL	
58501N 95 1	MEDIVATION INC	PUT	
58502B 10 6 *	MEDNAX INC	COM	
58502B 90 6	MEDNAX INC	CALL	
58502B 95 6	MEDNAX INC	PUT	
58503F 10 6	MEDLEY CAP CORP	COM	
585055 AM 8	MEDTRONIC INC	NOTE 1.625% 4/1	
585055 10 6 *	MEDTRONIC INC	COM	
585055 90 6	MEDTRONIC INC	CALL	
585055 95 6	MEDTRONIC INC	PUT	
585141 10 4 *	MEETME INC	COM	
585141 90 4	MEETME INC	CALL	
585141 95 4	MEETME INC	PUT	
585464 10 0 *	MELCO CROWN ENTMT LTD	ADR	
585464 90 0	MELCO CROWN ENTMT LTD	CALL	
585464 95 0	MELCO CROWN ENTMT LTD	PUT	
586048 10 0 *	MEMORIAL PRODTN PARTNERS LP	COM U REP LTD	
586048 90 0	MEMORIAL PRODTN PARTNERS LP	CALL	
586048 95 0	MEMORIAL PRODTN PARTNERS LP	PUT	
586264 10 3	MEMSIC INC	COM	
587118 10 0 *	MENS WEARHOUSE INC	COM	
587118 90 0	MENS WEARHOUSE INC	CALL	
587118 95 0	MENS WEARHOUSE INC	PUT	
587200 AF 3	MENTOR GRAPHICS CORP	SDCV 6.250% 3/0	
587200 AG 1	MENTOR GRAPHICS CORP	NOTE 6.250% 3/0	
587200 AH 9	MENTOR GRAPHICS CORP	DEBT 6.250% 3/0	
587200 AK 2	MENTOR GRAPHICS CORP	SDCV 4.000% 4/0	
587200 10 6 *	MENTOR GRAPHICS CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 280

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
587200 90 6	MENTOR GRAPHICS CORP	CALL	
587200 95 6	MENTOR GRAPHICS CORP	PUT	
58733R 10 2 *	MERCADOLIBRE INC	COM	
58733R 90 2	MERCADOLIBRE INC	CALL	
58733R 95 2	MERCADOLIBRE INC	PUT	
587376 10 4	MERCANTILE BANK CORP	COM	
588056 10 1 *	MERCER INTL INC	COM	
588056 90 1	MERCER INTL INC	CALL	
588056 95 1	MERCER INTL INC	PUT	
588448 10 0	MERCHANTS BANCSHARES	COM	
58933Y 10 5 *	MERCK & CO INC NEW	COM	
58933Y 90 5	MERCK & CO INC NEW	CALL	
58933Y 95 5	MERCK & CO INC NEW	PUT	
589378 10 8 *	MERCURY COMPUTER SYS	COM	
589378 90 8	MERCURY COMPUTER SYS	CALL	
589378 95 8	MERCURY COMPUTER SYS	PUT	
589400 10 0 *	MERCURY GENL CORP NEW	COM	
589400 90 0	MERCURY GENL CORP NEW	CALL	
589400 95 0	MERCURY GENL CORP NEW	PUT	
589433 10 1 *	MEREDITH CORP	COM	
589433 90 1	MEREDITH CORP	CALL	
589433 95 1	MEREDITH CORP	PUT	
589499 10 2 *	MERGE HEALTHCARE INC	COM	
589499 90 2	MERGE HEALTHCARE INC	CALL	
589499 95 2	MERGE HEALTHCARE INC	PUT	
589584 10 1 *	MERIDIAN BIOSCIENCE INC	COM	
589584 90 1	MERIDIAN BIOSCIENCE INC	CALL	
589584 95 1	MERIDIAN BIOSCIENCE INC	PUT	
58964Q 10 4	MERIDIAN INTERSTAT BANCORP I	COM	
589889 10 4 *	MERIT MED SYS INC	COM	
589889 90 4	MERIT MED SYS INC	CALL	
589889 95 4	MERIT MED SYS INC	PUT	
59001A AR 3	MERITAGE HOMES CORP	NOTE 1.875% 9/1	ADDED
59001A 10 2 *	MERITAGE HOMES CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 281

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
59001A 90 2	MERITAGE HOMES CORP	CALL	
59001A 95 2	MERITAGE HOMES CORP	PUT	
59001K 10 0 *	MERITOR INC	COM	
59001K 90 0	MERITOR INC	CALL	
59001K 95 0	MERITOR INC	PUT	
590328 10 0	MERRIMACK PHARMACEUTICALS IN	COM	
59047Q 10 3 *	MERU NETWORKS INC	COM	
59047Q 90 3	MERU NETWORKS INC	CALL	
59047Q 95 3	MERU NETWORKS INC	PUT	
59047R 10 1	MERUS LABS INTL INC NEW	COM	
59064R 10 9	MESA LABS INC	COM	
590660 10 6	MESA RTY TR	UNIT BEN INT	
590672 10 1 *	MESABI TR	CTF BEN INT	
590672 90 1	MESABI TR	CALL	
590672 95 1	MESABI TR	PUT	
590876 30 6	MET PRO CORP	COM	
59100U 10 8	META FINL GROUP INC	COM	
591018 80 9 *	METABOLIX INC	COM	
591018 90 9	METABOLIX INC	CALL	
591018 95 9	METABOLIX INC	PUT	
591176 10 2 *	METALICO INC	COM	
591176 90 2	METALICO INC	CALL	
591176 95 2	METALICO INC	PUT	
59132A 10 4 *	METALS USA HLDGS CORP	COM	
59132A 90 4	METALS USA HLDGS CORP	CALL	
59132A 95 4	METALS USA HLDGS CORP	PUT	
59151K 10 8 *	METHANEX CORP	COM	
59151K 90 8	METHANEX CORP	CALL	
59151K 95 8	METHANEX CORP	PUT	
591520 20 0 *	METHODE ELECTRS INC	COM	
591520 90 0	METHODE ELECTRS INC	CALL	
591520 95 0	METHODE ELECTRS INC	PUT	
59156R 10 8 *	METLIFE INC	COM	
59156R 90 8	METLIFE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 282

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
59156R 95 8	METLIFE INC	PUT	
59156R 11 6	METLIFE INC	UNIT 99/99/9999	
59161R 10 1	METRO BANCORP INC PA	COM	
591650 10 6	METROCORP BANCSHARES INC	COM	
591708 10 2 *	METROPCS COMMUNICATIONS INC	COM	
591708 90 2	METROPCS COMMUNICATIONS INC	CALL	
591708 95 2	METROPCS COMMUNICATIONS INC	PUT	
592142 10 3 *	METROPOLITAN HEALTH NETWORKS	COM	
592142 90 3	METROPOLITAN HEALTH NETWORKS	CALL	
592142 95 3	METROPOLITAN HEALTH NETWORKS	PUT	
592688 10 5 *	METTLER TOLEDO INTERNATIONAL	COM	
592688 90 5	METTLER TOLEDO INTERNATIONAL	CALL	
592688 95 5	METTLER TOLEDO INTERNATIONAL	PUT	
592770 10 1	MEXCO ENERGY CORP	COM	
592834 10 5	MEXICO EQUITY & INCOME FD	COM	
592835 10 2 *	MEXICO FD INC	COM	
592835 90 2	MEXICO FD INC	CALL	
592835 95 2	MEXICO FD INC	PUT	
59318B 10 8	MFS INVT GRADE MUN TR	SH BEN INT	
59318C 10 6	MFS CALIF MUN FD	COM	
59318D 10 4	MFS HIGH INCOME MUN TR	SH BEN INT	
59318E 10 2	MFS HIGH YIELD MUN TR	SH BEN INT	
59318R 10 3	MFS INTERMARKET INCOME TRUST	SH BEN INT	
59318T 10 9	MFS INTERMEDIATE HIGH INC FD	SH BEN INT	
594793 10 1 *	MICREL INC	COM	
594793 90 1	MICREL INC	CALL	
594793 95 1	MICREL INC	PUT	
594901 10 0 *	MICROS SYS INC	COM	
594901 90 0	MICROS SYS INC	CALL	
594901 95 0	MICROS SYS INC	PUT	
594918 10 4 *	MICROSOFT CORP	COM	
594918 90 4	MICROSOFT CORP	CALL	
594918 95 4	MICROSOFT CORP	PUT	
594960 16 3	MICROVISION INC DEL	*W EXP 07/23/201	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 283

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
594960 30 4 *	MICROVISION INC DEL	COM NEW	
594960 90 4	MICROVISION INC DEL	CALL	
594960 95 4	MICROVISION INC DEL	PUT	
594972 40 8 *	MICROSTRATEGY INC	CL A NEW	
594972 90 8	MICROSTRATEGY INC	CALL	
594972 95 8	MICROSTRATEGY INC	PUT	
595017 AB 0	MICROCHIP TECHNOLOGY INC	SDCV 2.125%12/1	
595017 10 4 *	MICROCHIP TECHNOLOGY INC	COM	
595017 90 4	MICROCHIP TECHNOLOGY INC	CALL	
595017 95 4	MICROCHIP TECHNOLOGY INC	PUT	
595072 10 9	MICROFINANCIAL INC	COM	
595112 AH 6	MICRON TECHNOLOGY INC	NOTE 1.875% 6/0	
595112 AK 9	MICRON TECHNOLOGY INC	DEBT 1.875% 6/0	
595112 AQ 6	MICRON TECHNOLOGY INC	NOTE 1.500% 8/0	ADDED
595112 AR 4	MICRON TECHNOLOGY INC	NOTE 1.875% 8/0	ADDED
595112 10 3 *	MICRON TECHNOLOGY INC	COM	
595112 90 3	MICRON TECHNOLOGY INC	CALL	
595112 95 3	MICRON TECHNOLOGY INC	PUT	
595125 10 5	MICRONETICS INC DEL	COM	DELETED
595137 10 0 *	MICROSEMI CORP	COM	
595137 90 0	MICROSEMI CORP	CALL	
595137 95 0	MICROSEMI CORP	PUT	
59522J 10 3 *	MID-AMER APT CMNTYS INC	COM	
59522J 90 3	MID-AMER APT CMNTYS INC	CALL	
59522J 95 3	MID-AMER APT CMNTYS INC	PUT	
59540G 10 7	MID PENN BANCORP INC	COM	
59560V 10 9 *	MID CON ENERGY PARTNERS LP	COM UNIT REPST	
59560V 90 9	MID CON ENERGY PARTNERS LP	CALL	
59560V 95 9	MID CON ENERGY PARTNERS LP	PUT	
596094 10 2	MIDDLEBURG FINANCIAL CORP	COM	
596278 10 1 *	MIDDLEBY CORP	COM	
596278 90 1	MIDDLEBY CORP	CALL	
596278 95 1	MIDDLEBY CORP	PUT	
596680 10 8	MIDDLESEX WATER CO	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 284

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
598039 10 5	MIDSOUTH BANCORP INC	COM	
59804T 10 0 *	MIDSTATES PETE CO INC	COM	
59804T 90 0	MIDSTATES PETE CO INC	CALL	
59804T 95 0	MIDSTATES PETE CO INC	PUT	
598153 10 4	MIDWAY GOLD CORP	COM	
598511 10 3	MIDWESTONE FINL GROUP INC NE	COM	
60039Q 10 1	MILLENNIUM INDIA ACQS COM IN	COM	
60040N 10 5 *	MILLENNIAL MEDIA INC	COM	
60040N 90 5	MILLENNIAL MEDIA INC	CALL	
60040N 95 5	MILLENNIAL MEDIA INC	PUT	
600527 10 5 *	MILLER ENERGY RES INC	COM	
600527 90 5	MILLER ENERGY RES INC	CALL	
600527 95 5	MILLER ENERGY RES INC	PUT	
600544 10 0 *	MILLER HERMAN INC	COM	
600544 90 0	MILLER HERMAN INC	CALL	
600544 95 0	MILLER HERMAN INC	PUT	
600551 20 4 *	MILLER INDS INC TENN	COM NEW	
600551 90 4	MILLER INDS INC TENN	CALL	
600551 95 4	MILLER INDS INC TENN	PUT	
60254D 10 8	MINCO GOLD CORPORATION	COM	
602675 10 0 *	MINDRAY MEDICAL INTL LTD	SPON ADR	
602675 90 0	MINDRAY MEDICAL INTL LTD	CALL	
602675 95 0	MINDRAY MEDICAL INTL LTD	PUT	
602682 20 5 *	MINDSPEED TECHNOLOGIES INC	COM NEW	
602682 90 5	MINDSPEED TECHNOLOGIES INC	CALL	
602682 95 5	MINDSPEED TECHNOLOGIES INC	PUT	
602720 10 4 *	MINE SAFETY APPLIANCES CO	COM	
602720 90 4	MINE SAFETY APPLIANCES CO	CALL	
602720 95 4	MINE SAFETY APPLIANCES CO	PUT	
602900 AC 6	MINEFINDERS CORP LTD	NOTE 4.500%12/1	DELETED
603158 10 6 *	MINERALS TECHNOLOGIES INC	COM	
603158 90 6	MINERALS TECHNOLOGIES INC	CALL	
603158 95 6	MINERALS TECHNOLOGIES INC	PUT	
603432 10 5 *	MINES MGMT INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 285

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
603432 90 5	MINES MGMT INC	CALL	
603432 95 5	MINES MGMT INC	PUT	
604062 10 9	MINNESOTA MUN INCOME PTFL IN	COM	
604567 10 7 *	MIPS TECHNOLOGIES INC	COM	
604567 90 7	MIPS TECHNOLOGIES INC	CALL	
604567 95 7	MIPS TECHNOLOGIES INC	PUT	
604871 10 3	MISONIX INC	COM	
605203 10 8	MISSION WEST PPTYS INC	COM	
60649T 10 7 *	MISTRAS GROUP INC	COM	
60649T 90 7	MISTRAS GROUP INC	CALL	
60649T 95 7	MISTRAS GROUP INC	PUT	
606501 10 4 *	MITCHAM INDS INC	COM	
606501 90 4	MITCHAM INDS INC	CALL	
606501 95 4	MITCHAM INDS INC	PUT	
60671Q 10 4 *	MITEL NETWORKS CORP	COM	
60671Q 90 4	MITEL NETWORKS CORP	CALL	
60671Q 95 4	MITEL NETWORKS CORP	PUT	
606710 20 0 *	MITEK SYS INC	COM NEW	
606710 90 0	MITEK SYS INC	CALL	
606710 95 0	MITEK SYS INC	PUT	
606822 10 4 *	MITSUBISHI UFJ FINL GROUP IN	SPONSORED ADR	
606822 90 4	MITSUBISHI UFJ FINL GROUP IN	CALL	
606822 95 4	MITSUBISHI UFJ FINL GROUP IN	PUT	
60687Y 10 9 *	MIZUHO FINL GROUP INC	SPONSORED ADR	
60687Y 90 9	MIZUHO FINL GROUP INC	CALL	
60687Y 95 9	MIZUHO FINL GROUP INC	PUT	
60689B 10 7 *	MMODAL INC	COM	DELETED
60689B 90 7	MMODAL INC	CALL	DELETED
60689B 95 7	MMODAL INC	PUT	DELETED
60740F 10 5 *	MOBILE MINI INC	COM	
60740F 90 5	MOBILE MINI INC	CALL	
60740F 95 5	MOBILE MINI INC	PUT	
607409 10 9 *	MOBILE TELESYSTEMS OJSC	SPONSORED ADR	
607409 90 9	MOBILE TELESYSTEMS OJSC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 286

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
607409 95 9	MOBILE TELESYSTEMS OJSC	PUT	
607494 10 1	MOCON INC	COM	
607495 10 8	MOD PAC CORP	COM	
607828 10 0 *	MODINE MFG CO	COM	
607828 90 0	MODINE MFG CO	CALL	
607828 95 0	MODINE MFG CO	PUT	
60786L 10 7 *	MODUSLINK GLOBAL SOLUTIONS I	COM	
60786L 90 7	MODUSLINK GLOBAL SOLUTIONS I	CALL	
60786L 95 7	MODUSLINK GLOBAL SOLUTIONS I	PUT	
608190 10 4 *	MOHAWK INDS INC	COM	
608190 90 4	MOHAWK INDS INC	CALL	
608190 95 4	MOHAWK INDS INC	PUT	
60855R AA 8	MOLINA HEALTHCARE INC	NOTE 3.750%10/0	
60855R 10 0 *	MOLINA HEALTHCARE INC	COM	
60855R 90 0	MOLINA HEALTHCARE INC	CALL	
60855R 95 0	MOLINA HEALTHCARE INC	PUT	
608554 10 1 *	MOLEX INC	COM	
608554 90 1	MOLEX INC	CALL	
608554 95 1	MOLEX INC	PUT	
608554 20 0 *	MOLEX INC	CL A	
608554 90 0	MOLEX INC	CALL	
608554 95 0	MOLEX INC	PUT	
60871R AA 8	MOLSON COORS BREWING CO	NOTE 2.500% 7/3	
60871R 10 0	MOLSON COORS BREWING CO	CL A	
60871R 20 9 *	MOLSON COORS BREWING CO	CL B	
60871R 90 9	MOLSON COORS BREWING CO	CALL	
60871R 95 9	MOLSON COORS BREWING CO	PUT	
608753 AA 7	MOLYCORP INC DEL	DCV 3.250% 6/1	ADDED
608753 AF 6	MOLYCORP INC DEL	NOTE 6.000% 9/0	ADDED
608753 10 9 *	MOLYCORP INC DEL	COM	
608753 90 9	MOLYCORP INC DEL	CALL	
608753 95 9	MOLYCORP INC DEL	PUT	
608753 20 8	MOLYCORP INC DEL	PFD CONV SER A	
60877T 10 0 *	MOMENTA PHARMACEUTICALS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 287

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
60877T 90 0	MOMENTA PHARMACEUTICALS INC	CALL	
60877T 95 0	MOMENTA PHARMACEUTICALS INC	PUT	
609027 10 7 *	MONARCH CASINO & RESORT INC	COM	
609027 90 7	MONARCH CASINO & RESORT INC	CALL	
609027 95 7	MONARCH CASINO & RESORT INC	PUT	
609045 10 9	MONARCH COMMUNITY BANCORP IN	COM	
60907Q 10 0	MONARCH FINANCIAL HOLDINGS I	COM	
60907Q 20 9	MONARCH FINANCIAL HOLDINGS I	PERP CONV SER B	
60935Y 20 8 *	MONEYGRAM INTL INC	COM NEW	
60935Y 90 8	MONEYGRAM INTL INC	CALL	
60935Y 95 8	MONEYGRAM INTL INC	PUT	
609720 10 7 *	MONMOUTH REAL ESTATE INVT CO	CL A	
609720 90 7	MONMOUTH REAL ESTATE INVT CO	CALL	
609720 95 7	MONMOUTH REAL ESTATE INVT CO	PUT	
609839 10 5 *	MONOLITHIC PWR SYS INC	COM	
609839 90 5	MONOLITHIC PWR SYS INC	CALL	
609839 95 5	MONOLITHIC PWR SYS INC	PUT	
61022P 10 0 *	MONOTYPE IMAGING HOLDINGS IN	COM	
61022P 90 0	MONOTYPE IMAGING HOLDINGS IN	CALL	
61022P 95 0	MONOTYPE IMAGING HOLDINGS IN	PUT	
610236 10 1 *	MONRO MUFFLER BRAKE INC	COM	
610236 90 1	MONRO MUFFLER BRAKE INC	CALL	
610236 95 1	MONRO MUFFLER BRAKE INC	PUT	
61166W 10 1 *	MONSANTO CO NEW	COM	
61166W 90 1	MONSANTO CO NEW	CALL	
61166W 95 1	MONSANTO CO NEW	PUT	
611740 10 1 *	MONSTER BEVERAGE CORP	COM	
611740 90 1	MONSTER BEVERAGE CORP	CALL	
611740 95 1	MONSTER BEVERAGE CORP	PUT	
611742 10 7 *	MONSTER WORLDWIDE INC	COM	
611742 90 7	MONSTER WORLDWIDE INC	CALL	
611742 95 7	MONSTER WORLDWIDE INC	PUT	
614115 10 3	MONTGOMERY STR INCOME SECS I	COM	
615369 10 5 *	MOODYS CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 288

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
615369 90 5	MOODYS CORP	CALL	
615369 95 5	MOODYS CORP	PUT	
615394 20 2 *	MOOG INC	CL A	
615394 90 2	MOOG INC	CALL	
615394 95 2	MOOG INC	PUT	
615394 30 1	MOOG INC	CL B	
616988 10 1	MORGAN STANLEY EASTN EUR FD	COM	
61744G 10 7	MORGAN STANLEY EMER MKTS FD	COM	
61744H 10 5	MORGAN STANLEY EMER MKTS DEB	COM	
61744U 10 6	MORGAN STANLEY ASIA PAC FD I	COM	
617446 44 8 *	MORGAN STANLEY	COM NEW	
617446 90 8	MORGAN STANLEY	CALL	
617446 95 8	MORGAN STANLEY	PUT	
61745C 10 5 *	MORGAN STANLEY INDIA INVS FD	COM	
61745C 90 5	MORGAN STANLEY INDIA INVS FD	CALL	
61745C 95 5	MORGAN STANLEY INDIA INVS FD	PUT	
61745P 87 4	MORGAN STANLEY	INCOME SEC INC	
617468 10 3	MORGAN STANLEY CHINA A SH FD	COM	
61747W 25 7	MORGAN STANLEY	RENMIN/USD ETN	
61747W 26 5	MORGAN STANLEY	RUPEE/USD ETN	
617477 10 4	MORGAN STANLEY EM MKTS DM DE	COM	
61748W AB 4	MORGANS HOTEL GROUP CO	NOTE 2.375%10/1	
61748W 10 8 *	MORGANS HOTEL GROUP CO	COM	
61748W 90 8	MORGANS HOTEL GROUP CO	CALL	
61748W 95 8	MORGANS HOTEL GROUP CO	PUT	
617480 27 2	MORGAN STANLEY	LNG EURO ETN20	
617480 28 0	MORGAN STANLEY	SHRT EUR ETN20	
61757P 10 1	MORGAN STANLEY FRNT EMERG FD	COM	
61760E 39 0	MORGAN STANLEY	S&P500 CRD OIL	
61760E 84 6	MORGAN STANLEY	CUSHNG MLP ETN	
617700 10 9 *	MORNINGSTAR INC	COM	
617700 90 9	MORNINGSTAR INC	CALL	
617700 95 9	MORNINGSTAR INC	PUT	
61945C 10 3 *	MOSAIC CO NEW	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 289

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
61945C 90 3	MOSAIC CO NEW	CALL	
61945C 95 3	MOSAIC CO NEW	PUT	
619718 10 9 *	MOSYS INC	COM	
619718 90 9	MOSYS INC	CALL	
619718 95 9	MOSYS INC	PUT	
620071 10 0 *	MOTORCAR PTS AMER INC	COM	
620071 90 0	MOTORCAR PTS AMER INC	CALL	
620071 95 0	MOTORCAR PTS AMER INC	PUT	
620076 30 7 *	MOTOROLA SOLUTIONS INC	COM NEW	
620076 90 7	MOTOROLA SOLUTIONS INC	CALL	
620076 95 7	MOTOROLA SOLUTIONS INC	PUT	
620107 10 2 *	MOTRICITY INC	COM	
620107 90 2	MOTRICITY INC	CALL	
620107 95 2	MOTRICITY INC	PUT	
62426E 40 2	MOUNTAIN PROV DIAMONDS INC	COM NEW	
62458M 20 7 *	MOVE INC	COM NEW	
62458M 90 7	MOVE INC	CALL	
62458M 95 7	MOVE INC	PUT	
624580 10 6 *	MOVADO GROUP INC	COM	
624580 90 6	MOVADO GROUP INC	CALL	
624580 95 6	MOVADO GROUP INC	PUT	
624756 10 2 *	MUELLER INDS INC	COM	
624756 90 2	MUELLER INDS INC	CALL	
624756 95 2	MUELLER INDS INC	PUT	
624758 10 8 *	MUELLER WTR PRODS INC	COM SER A	
624758 90 8	MUELLER WTR PRODS INC	CALL	
624758 95 8	MUELLER WTR PRODS INC	PUT	
625383 10 4 *	MULTI COLOR CORP	COM	
625383 90 4	MULTI COLOR CORP	CALL	
625383 95 4	MULTI COLOR CORP	PUT	
62541B 10 1 *	MULTI FINELINE ELECTRONIX IN	COM	
62541B 90 1	MULTI FINELINE ELECTRONIX IN	CALL	
62541B 95 1	MULTI FINELINE ELECTRONIX IN	PUT	
62544X 20 9	MULTIBAND CORP	COM NEW	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 290

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
625453 10 5 *	MULTIMEDIA GAMES HLDG CO INC	COM	
625453 90 5	MULTIMEDIA GAMES HLDG CO INC	CALL	
625453 95 5	MULTIMEDIA GAMES HLDG CO INC	PUT	
626717 10 2 *	MURPHY OIL CORP	COM	
626717 90 2	MURPHY OIL CORP	CALL	
626717 95 2	MURPHY OIL CORP	PUT	
62845B 10 4	MUTUALFIRST FINL INC	COM	
628464 10 9 *	MYERS INDS INC	COM	
628464 90 9	MYERS INDS INC	CALL	
628464 95 9	MYERS INDS INC	PUT	
628530 AJ 6	MYLAN INC	NOTE 3.750% 9/1	
628530 10 7 *	MYLAN INC	COM	
628530 90 7	MYLAN INC	CALL	
628530 95 7	MYLAN INC	PUT	
62855J 10 4 *	MYRIAD GENETICS INC	COM	
62855J 90 4	MYRIAD GENETICS INC	CALL	
62855J 95 4	MYRIAD GENETICS INC	PUT	
62856H 10 7 *	MYREXIS INC	COM	
62856H 90 7	MYREXIS INC	CALL	
62856H 95 7	MYREXIS INC	PUT	
62874M 10 4	NB & T FINL GROUP INC	COM	
628778 10 2 *	NBT BANCORP INC	COM	
628778 90 2	NBT BANCORP INC	CALL	
628778 95 2	NBT BANCORP INC	PUT	
628852 20 4 *	NCI BUILDING SYS INC	COM NEW	
628852 90 4	NCI BUILDING SYS INC	CALL	
628852 95 4	NCI BUILDING SYS INC	PUT	
62886E 10 8 *	NCR CORP NEW	COM	
62886E 90 8	NCR CORP NEW	CALL	
62886E 95 8	NCR CORP NEW	PUT	
62886K 10 4	NCI INC	CL A	
628968 10 9	NASB FINL INC	COM	
629099 30 0	NF ENERGY SAVING CORP	COM PAR \$0.001	
62912R 10 7 *	NGP CAP RES CO	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 291

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
62912R 90 7	NGP CAP RES CO	CALL	
62912R 95 7	NGP CAP RES CO	PUT	
62913F 20 1 *	NII HLDGS INC	CL B NEW	
62913F 90 1	NII HLDGS INC	CALL	
62913F 95 1	NII HLDGS INC	PUT	
62913M 10 7	NGL ENERGY PARTNERS LP	COM UNIT REPST	
62914B 10 0 *	NIC INC	COM	
62914B 90 0	NIC INC	CALL	
62914B 95 0	NIC INC	PUT	
629156 40 7 *	NL INDS INC	COM NEW	
629156 90 7	NL INDS INC	CALL	
629156 95 7	NL INDS INC	PUT	
629337 10 6 *	NN INC	COM	
629337 90 6	NN INC	CALL	
629337 95 6	NN INC	PUT	
62936P 10 3 *	NPS PHARMACEUTICALS INC	COM	
62936P 90 3	NPS PHARMACEUTICALS INC	CALL	
62936P 95 3	NPS PHARMACEUTICALS INC	PUT	
629377 50 8 *	NRG ENERGY INC	COM NEW	
629377 90 8	NRG ENERGY INC	CALL	
629377 95 8	NRG ENERGY INC	PUT	
629410 30 9 *	NTN BUZZTIME INC	COM NEW	
629410 90 9	NTN BUZZTIME INC	CALL	
629410 95 9	NTN BUZZTIME INC	PUT	
62942M 20 1 *	NTT DOCOMO INC	SPONS ADR	
62942M 90 1	NTT DOCOMO INC	CALL	
62942M 95 1	NTT DOCOMO INC	PUT	
629422 10 6	NTS RLTY HLDGS LTD PARTNERSH	PARTSHIP UNITS	
62943B 10 5	NTS INC NEV	COM	
62944T 10 5	NVR INC	COM	
629445 20 6	NVE CORP	COM NEW	
629491 10 1 *	NYSE EURONEXT	COM	
629491 90 1	NYSE EURONEXT	CALL	
629491 95 1	NYSE EURONEXT	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 292

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
629519 10 9 *	NABI BIOPHARMACEUTICALS	COM	
629519 90 9	NABI BIOPHARMACEUTICALS	CALL	
629519 95 9	NABI BIOPHARMACEUTICALS	PUT	
629579 10 3	NACCO INDS INC	CL A	
629865 20 5 *	NAM TAI ELECTRS INC	COM PAR \$0.02	
629865 90 5	NAM TAI ELECTRS INC	CALL	
629865 95 5	NAM TAI ELECTRS INC	PUT	
630077 10 5 *	NANOMETRICS INC	COM	
630077 90 5	NANOMETRICS INC	CALL	
630077 95 5	NANOMETRICS INC	PUT	
63009F 10 5 *	NANOSPHERE INC	COM	
63009F 90 5	NANOSPHERE INC	CALL	
63009F 95 5	NANOSPHERE INC	PUT	
630402 10 5	NAPCO SEC TECHNOLOGIES INC	COM	
63110R 10 5	NASDAQ PREM INCM & GRW FD IN	COM	
631103 AA 6	NASDAQ OMX GROUP INC	NOTE 2.500% 8/1	
631103 10 8 *	NASDAQ OMX GROUP INC	COM	
631103 90 8	NASDAQ OMX GROUP INC	CALL	
631103 95 8	NASDAQ OMX GROUP INC	PUT	
631158 AD 4	NASH FINCH CO	FRNT 1.631% 3/1	
631158 10 2 *	NASH FINCH CO	COM	
631158 90 2	NASH FINCH CO	CALL	
631158 95 2	NASH FINCH CO	PUT	
632347 10 0	NATHANS FAMOUS INC NEW	COM	
63245Q 10 5	NATIONAL AMERN UNIV HLDGS IN	COM	
633643 50 7	NATIONAL BK GREECE S A	ADR PRF SER A	
633643 60 6 *	NATIONAL BK GREECE S A	SPN ADR REP 1 SH	
633643 90 6	NATIONAL BK GREECE S A	CALL	
633643 95 6	NATIONAL BK GREECE S A	PUT	
634865 10 9	NATIONAL BANKSHARES INC VA	COM	
635017 10 6 *	NATIONAL BEVERAGE CORP	COM	
635017 90 6	NATIONAL BEVERAGE CORP	CALL	
635017 95 6	NATIONAL BEVERAGE CORP	PUT	
635309 10 7 *	NATIONAL CINEMEDIA INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 293

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
635309 90 7	NATIONAL CINEMEDIA INC	CALL	
635309 95 7	NATIONAL CINEMEDIA INC	PUT	
635906 10 0	NATIONAL HEALTHCARE CORP	COM	
635906 20 9	NATIONAL HEALTHCARE CORP	PFD CONV SER A	
63607P AC 3	NATIONAL FINL PARTNERS CORP	NOTE 4.000% 6/1	
63607P 20 8 *	NATIONAL FINL PARTNERS CORP	COM	
63607P 90 8	NATIONAL FINL PARTNERS CORP	CALL	
63607P 95 8	NATIONAL FINL PARTNERS CORP	PUT	
636180 10 1 *	NATIONAL FUEL GAS CO N J	COM	
636180 90 1	NATIONAL FUEL GAS CO N J	CALL	
636180 95 1	NATIONAL FUEL GAS CO N J	PUT	
636274 30 0 *	NATIONAL GRID PLC	SPON ADR NEW	
636274 90 0	NATIONAL GRID PLC	CALL	
636274 95 0	NATIONAL GRID PLC	PUT	
63633D 10 4 *	NATIONAL HEALTH INVS INC	COM	
63633D 90 4	NATIONAL HEALTH INVS INC	CALL	
63633D 95 4	NATIONAL HEALTH INVS INC	PUT	
636518 10 2 *	NATIONAL INSTRS CORP	COM	
636518 90 2	NATIONAL INSTRS CORP	CALL	
636518 95 2	NATIONAL INSTRS CORP	PUT	
63654U 10 0	NATIONAL INTERSTATE CORP	COM	
637071 10 1 *	NATIONAL OILWELL VARCO INC	COM	
637071 90 1	NATIONAL OILWELL VARCO INC	CALL	
637071 95 1	NATIONAL OILWELL VARCO INC	PUT	
637138 10 8 *	NATIONAL PENN BANCSHARES INC	COM	
637138 90 8	NATIONAL PENN BANCSHARES INC	CALL	
637138 95 8	NATIONAL PENN BANCSHARES INC	PUT	
637215 10 4	NATIONAL PRESTO INDS INC	COM	
637372 10 3	NATIONAL RESEARCH CORP	COM	
637417 AA 4	NATIONAL RETAIL PPTYS INC	NOTE 3.950% 9/1	
637417 AC 0	NATIONAL RETAIL PPTYS INC	NOTE 5.125% 6/1	
637417 10 6 *	NATIONAL RETAIL PPTYS INC	COM	
637417 90 6	NATIONAL RETAIL PPTYS INC	CALL	
637417 95 6	NATIONAL RETAIL PPTYS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 294

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
637546 10 2	NATIONAL SEC GROUP INC	COM	
638104 10 9	NATIONAL TECHNICAL SYS INC	COM	
638522 10 2	NATIONAL WESTN LIFE INS CO	CL A	
638539 88 2	NATIONAL WESTMINSTER BK PLC	SPON ADR C	
63861C 10 9 *	NATIONSTAR MTG HLDGS INC	COM	
63861C 90 9	NATIONSTAR MTG HLDGS INC	CALL	
63861C 95 9	NATIONSTAR MTG HLDGS INC	PUT	
638842 30 2	NATURAL ALTERNATIVES INTL IN	COM NEW	
63886Q 10 9 *	NATURAL GAS SERVICES GROUP	COM	
63886Q 90 9	NATURAL GAS SERVICES GROUP	CALL	
63886Q 95 9	NATURAL GAS SERVICES GROUP	PUT	
63888U 10 8	NATURAL GROCERS BY VITAMIN C	COM	ADDED
638901 30 6	NAVISTAR INTL CORP	PFD SR D CONV	
638904 10 2 *	NAVIGATORS GROUP INC	COM	
638904 90 2	NAVIGATORS GROUP INC	CALL	
638904 95 2	NAVIGATORS GROUP INC	PUT	
63900P 10 3 *	NATURAL RESOURCE PARTNERS L	COM UNIT L P	
63900P 90 3	NATURAL RESOURCE PARTNERS L	CALL	
63900P 95 3	NATURAL RESOURCE PARTNERS L	PUT	
639027 10 1	NATURES SUNSHINE PRODUCTS IN	COM	
63905A 10 1	NATUZZI S P A	ADR	
639050 10 3 *	NATUS MEDICAL INC DEL	COM	
639050 90 3	NATUS MEDICAL INC DEL	CALL	
639050 95 3	NATUS MEDICAL INC DEL	PUT	
63906P 10 7	NAUGATUCK VY FINL CORP MD	COM	
63910B 10 2 *	NAUTILUS INC	COM	
63910B 90 2	NAUTILUS INC	CALL	
63910B 95 2	NAUTILUS INC	PUT	
639208 10 7 *	NAVARRE CORP	COM	
639208 90 7	NAVARRE CORP	CALL	
639208 95 7	NAVARRE CORP	PUT	
63934E AL 2	NAVISTAR INTL CORP NEW	NOTE 3.000%10/1	
63934E 10 8 *	NAVISTAR INTL CORP NEW	COM	
63934E 90 8	NAVISTAR INTL CORP NEW	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 295

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
63934E 95 8	NAVISTAR INTL CORP NEW	PUT	
63935N 10 7 *	NAVIGANT CONSULTING INC	COM	
63935N 90 7	NAVIGANT CONSULTING INC	CALL	
63935N 95 7	NAVIGANT CONSULTING INC	PUT	
63937X 10 3 *	NAVIDEA BIOPHARMACEUTICALS I	COM	
63937X 90 3	NAVIDEA BIOPHARMACEUTICALS I	CALL	
63937X 95 3	NAVIDEA BIOPHARMACEUTICALS I	PUT	
640079 10 9 *	NEENAH PAPER INC	COM	
640079 90 9	NEENAH PAPER INC	CALL	
640079 95 9	NEENAH PAPER INC	PUT	
640268 AH 1	NEKTAR THERAPEUTICS	NOTE 3.250% 9/2	
640268 10 8 *	NEKTAR THERAPEUTICS	COM	
640268 90 8	NEKTAR THERAPEUTICS	CALL	
640268 95 8	NEKTAR THERAPEUTICS	PUT	
64031N 10 8 *	NELNET INC	CL A	
64031N 90 8	NELNET INC	CALL	
64031N 95 8	NELNET INC	PUT	
640491 10 6 *	NEOGEN CORP	COM	
640491 90 6	NEOGEN CORP	CALL	
640491 95 6	NEOGEN CORP	PUT	
64051M 40 2 *	NEONODE INC	COM NEW	
64051M 90 2	NEONODE INC	CALL	
64051M 95 2	NEONODE INC	PUT	
64051T 10 0 *	NEOPHOTONICS CORP	COM	
64051T 90 0	NEOPHOTONICS CORP	CALL	
64051T 95 0	NEOPHOTONICS CORP	PUT	
640650 11 5	NEOSTEM INC	*W EXP 07/01/201	DELETED
640650 30 5	NEOSTEM INC	COM NEW	
64077P 10 8 *	NEPTUNE TECHNOLOGIES BIORESO	COM	
64077P 90 8	NEPTUNE TECHNOLOGIES BIORESO	CALL	
64077P 95 8	NEPTUNE TECHNOLOGIES BIORESO	PUT	
64107N 20 6 *	NET 1 UEPS TECHNOLOGIES INC	COM NEW	
64107N 90 6	NET 1 UEPS TECHNOLOGIES INC	CALL	
64107N 95 6	NET 1 UEPS TECHNOLOGIES INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 296

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
64109T 20 1 *	NET SERVICOS DE COMUNICACAO	SPONSD ADR NEW	
64109T 90 1	NET SERVICOS DE COMUNICACAO	CALL	
64109T 95 1	NET SERVICOS DE COMUNICACAO	PUT	
64110D AB 0	NETAPP INC	NOTE 1.750% 6/0	
64110D 10 4 *	NETAPP INC	COM	
64110D 90 4	NETAPP INC	CALL	
64110D 95 4	NETAPP INC	PUT	
64110L 10 6 *	NETFLIX INC	COM	
64110L 90 6	NETFLIX INC	CALL	
64110L 95 6	NETFLIX INC	PUT	
64110W 10 2 *	NETEASE INC	SPONSORED ADR	
64110W 90 2	NETEASE INC	CALL	
64110W 95 2	NETEASE INC	PUT	
64111Q 10 4 *	NETGEAR INC	COM	
64111Q 90 4	NETGEAR INC	CALL	
64111Q 95 4	NETGEAR INC	PUT	
64115A 20 4	NETSOL TECHNOLOGIES INC	COM NEW	DELETED
64115A 40 2	NETSOL TECHNOLOGIES INC	COM PAR \$.001	ADDED
64115T 10 4 *	NETSCOUT SYS INC	COM	
64115T 90 4	NETSCOUT SYS INC	CALL	
64115T 95 4	NETSCOUT SYS INC	PUT	
64118P 10 9 *	NETLIST INC	COM	
64118P 90 9	NETLIST INC	CALL	
64118P 95 9	NETLIST INC	PUT	
64118Q 10 7 *	NETSUITE INC	COM	
64118Q 90 7	NETSUITE INC	CALL	
64118Q 95 7	NETSUITE INC	PUT	
64118U 10 8 *	NQ MOBILE INC	ADR REPSTG CL A	
64118U 90 8	NQ MOBILE INC	CALL	
64118U 95 8	NQ MOBILE INC	PUT	
64118V 10 6 *	NETSPEND HLDGS INC	COM	
64118V 90 6	NETSPEND HLDGS INC	CALL	
64118V 95 6	NETSPEND HLDGS INC	PUT	
641208 10 3 *	NETWORK EQUIP TECHNOLOGIES	COM	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 297

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
641208 90 3	NETWORK EQUIP TECHNOLOGIES	CALL	DELETED
641208 95 3	NETWORK EQUIP TECHNOLOGIES	PUT	DELETED
64121A 10 7 *	NETWORK ENGINES INC	COM	
64121A 90 7	NETWORK ENGINES INC	CALL	
64121A 95 7	NETWORK ENGINES INC	PUT	
64123C 10 1	NEUBERGER BERMAN CA INT MUN	COM	
64124K 10 2	NEUBERGER BERMAN NY INT MUN	COM	
64124P 10 1	NEUBERGER BERMAN INTER MUNI	COM	
64125C 10 9 *	NEUROCRINE BIOSCIENCES INC	COM	
64125C 90 9	NEUROCRINE BIOSCIENCES INC	CALL	
64125C 95 9	NEUROCRINE BIOSCIENCES INC	PUT	
641252 10 1	NEUROGESX INC	COM	DELETED
641255 20 3	NEUROMETRIX INC	COM NEW	
64126Q 20 6 *	NEVADA GOLD & CASINOS INC	COM NEW	
64126Q 90 6	NEVADA GOLD & CASINOS INC	CALL	
64126Q 95 6	NEVADA GOLD & CASINOS INC	PUT	
64126X 20 1 *	NEUSTAR INC	CL A	
64126X 90 1	NEUSTAR INC	CALL	
64126X 95 1	NEUSTAR INC	PUT	
64127R 30 2	NEURALSTEM INC	COM	
64128B 10 8 *	NEUTRAL TANDEM INC	COM	
64128B 90 8	NEUTRAL TANDEM INC	CALL	
64128B 95 8	NEUTRAL TANDEM INC	PUT	
64128C 10 6	NEUBERGER BERMAN HGH YLD FD	COM	
64156L 10 1 *	NEVSUN RES LTD	COM	
64156L 90 1	NEVSUN RES LTD	CALL	
64156L 95 1	NEVSUN RES LTD	PUT	
641876 80 0	NEW AMER HIGH INCOME FD INC	COM NEW	
64190A 10 3	NEUBERGER BERMAN RE ES SEC F	COM	
64353M 10 0	NEW CENTRY BANCORP INC DUNN	COM	
643611 10 6	NEW CONCEPT ENERGY INC	COM	
643847 10 6 *	NEW ENERGY SYS GROUP	COM	
643847 90 6	NEW ENERGY SYS GROUP	CALL	
643847 95 6	NEW ENERGY SYS GROUP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 298

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
643863 20 2	NEW ENGLAND BANCSHARES INC	COM NEW	
644206 10 4	NEW ENGLAND RLTY ASSOC LTD	DEPOSITRY RCPT	
644398 10 9 *	NEW FRONTIER MEDIA INC	COM	
644398 90 9	NEW FRONTIER MEDIA INC	CALL	
644398 95 9	NEW FRONTIER MEDIA INC	PUT	
644465 10 6	NEW GERMANY FD INC	COM	
644535 10 6 *	NEW GOLD INC CDA	COM	
644535 90 6	NEW GOLD INC CDA	CALL	
644535 95 6	NEW GOLD INC CDA	PUT	
644722 10 0	NEW HAMPSHIRE THRIFT BANCSHS	COM	
645673 10 4	NEW IRELAND FUND INC	COM	
646025 10 6 *	NEW JERSEY RES	COM	
646025 90 6	NEW JERSEY RES	CALL	
646025 95 6	NEW JERSEY RES	PUT	
647551 10 0 *	NEW MTN FIN CORP	COM	
647551 90 0	NEW MTN FIN CORP	CALL	
647551 95 0	NEW MTN FIN CORP	PUT	
647581 10 7 *	NEW ORIENTAL ED & TECH GRP I	SPON ADR	
647581 90 7	NEW ORIENTAL ED & TECH GRP I	CALL	
647581 95 7	NEW ORIENTAL ED & TECH GRP I	PUT	
649295 10 2 *	NEW YORK & CO INC	COM	
649295 90 2	NEW YORK & CO INC	CALL	
649295 95 2	NEW YORK & CO INC	PUT	
64944P 30 7	NEW YORK CMNTY CAP TR V	UNIT 99/99/9999	
649445 10 3 *	NEW YORK CMNTY BANCORP INC	COM	
649445 90 3	NEW YORK CMNTY BANCORP INC	CALL	
649445 95 3	NEW YORK CMNTY BANCORP INC	PUT	
649604 50 1 *	NEW YORK MTG TR INC	COM PAR \$.02	
649604 90 1	NEW YORK MTG TR INC	CALL	
649604 95 1	NEW YORK MTG TR INC	PUT	
650111 10 7 *	NEW YORK TIMES CO	CL A	
650111 90 7	NEW YORK TIMES CO	CALL	
650111 95 7	NEW YORK TIMES CO	PUT	
65080T 10 2	NEWBRIDGE BANCORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 299

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
65105M 10 8 *	NEWCASTLE INVT CORP	COM	
65105M 90 8	NEWCASTLE INVT CORP	CALL	
65105M 95 8	NEWCASTLE INVT CORP	PUT	
651229 AH 9	NEWELL RUBBERMAID INC	NOTE 5.500% 3/1	
651229 10 6 *	NEWELL RUBBERMAID INC	COM	
651229 90 6	NEWELL RUBBERMAID INC	CALL	
651229 95 6	NEWELL RUBBERMAID INC	PUT	
651290 10 8 *	NEWFIELD EXPL CO	COM	
651290 90 8	NEWFIELD EXPL CO	CALL	
651290 95 8	NEWFIELD EXPL CO	PUT	
651511 10 7	NEWLINK GENETICS CORP	COM	
651587 10 7 *	NEWMARKET CORP	COM	
651587 90 7	NEWMARKET CORP	CALL	
651587 95 7	NEWMARKET CORP	PUT	
651639 AH 9	NEWMONT MINING CORP	NOTE 1.250% 7/1	
651639 AJ 5	NEWMONT MINING CORP	NOTE 1.625% 7/1	
651639 10 6 *	NEWMONT MINING CORP	COM	
651639 90 6	NEWMONT MINING CORP	CALL	
651639 95 6	NEWMONT MINING CORP	PUT	
651718 AC 2	NEWPARK RES INC	NOTE 4.000%10/0	
651718 50 4 *	NEWPARK RES INC	COM PAR \$.01NEW	
651718 90 4	NEWPARK RES INC	CALL	
651718 95 4	NEWPARK RES INC	PUT	
651754 10 3	NEWPORT BANCORP INC	COM	
651824 10 4 *	NEWPORT CORP	COM	
651824 90 4	NEWPORT CORP	CALL	
651824 95 4	NEWPORT CORP	PUT	
65248E 10 4 *	NEWS CORP	CL A	
65248E 90 4	NEWS CORP	CALL	
65248E 95 4	NEWS CORP	PUT	
65248E 20 3 *	NEWS CORP	CL B	
65248E 90 3	NEWS CORP	CALL	
65248E 95 3	NEWS CORP	PUT	
65251F 10 5	NEWSTAR FINANCIAL INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 300

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
652526 10 4	NEWTEK BUSINESS SVCS INC	COM	
65334H 10 2 *	NEXEN INC	COM	
65334H 90 2	NEXEN INC	CALL	
65334H 95 2	NEXEN INC	PUT	
65336K 10 3	NEXSTAR BROADCASTING GROUP I	CL A	
65337H 10 9	NFJ DIVID INT & PREM STRTGY	COM SHS	
65338E 10 5	NEXXUS LIGHTING INC	COM	
65339F 10 1 *	NEXTERA ENERGY INC	COM	
65339F 90 1	NEXTERA ENERGY INC	CALL	
65339F 95 1	NEXTERA ENERGY INC	PUT	
65339F 88 7	NEXTERA ENERGY INC	UNIT 09/01/2015	ADDED
65340G 10 6	NEXPOINT CR STRATEGIES FD	COM	ADDED
653656 10 8 *	NICE SYS LTD	SPONSORED ADR	
653656 90 8	NICE SYS LTD	CALL	
653656 95 8	NICE SYS LTD	PUT	
65373J 20 9	NICHOLAS FINANCIAL INC	COM NEW	
654090 10 9	NIDEC CORP	SPONSORED ADR	
654106 10 3 *	NIKE INC	CL B	
654106 90 3	NIKE INC	CALL	
654106 95 3	NIKE INC	PUT	
654407 10 5 *	NINETOWNS INTERNET TECH GRP	ADR	
654407 90 5	NINETOWNS INTERNET TECH GRP	CALL	
654407 95 5	NINETOWNS INTERNET TECH GRP	PUT	
654624 10 5 *	NIPPON TELEG & TEL CORP	SPONSORED ADR	
654624 90 5	NIPPON TELEG & TEL CORP	CALL	
654624 95 5	NIPPON TELEG & TEL CORP	PUT	
654678 10 1 *	NISKA GAS STORAGE PARTNERS L	UNIT LTD LIABI	
654678 90 1	NISKA GAS STORAGE PARTNERS L	CALL	
654678 95 1	NISKA GAS STORAGE PARTNERS L	PUT	
65473P 10 5 *	NISOURCE INC	COM	
65473P 90 5	NISOURCE INC	CALL	
65473P 95 5	NISOURCE INC	PUT	
65487R 30 3 *	NOAH ED HLDGS LTD	ADR	
65487R 90 3	NOAH ED HLDGS LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 301

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
65487R 95 3	NOAH ED HLDGS LTD	PUT	
65487X 10 2 *	NOAH HLDGS LTD	SPONSORED ADS	
65487X 90 2	NOAH HLDGS LTD	CALL	
65487X 95 2	NOAH HLDGS LTD	PUT	
654892 10 8	NOBILITY HOMES INC	COM	
654902 20 4 *	NOKIA CORP	SPONSORED ADR	
654902 90 4	NOKIA CORP	CALL	
654902 95 4	NOKIA CORP	PUT	
655044 10 5 *	NOBLE ENERGY INC	COM	
655044 90 5	NOBLE ENERGY INC	CALL	
655044 95 5	NOBLE ENERGY INC	PUT	
65535H 20 8 *	NOMURA HLDGS INC	SPONSORED ADR	
65535H 90 8	NOMURA HLDGS INC	CALL	
65535H 95 8	NOMURA HLDGS INC	PUT	
65542W 10 7 *	NORANDA ALUM HLDG CORP	COM	
65542W 90 7	NORANDA ALUM HLDG CORP	CALL	
65542W 95 7	NORANDA ALUM HLDG CORP	PUT	
65563C 10 5 *	NORDION INC	COM	
65563C 90 5	NORDION INC	CALL	
65563C 95 5	NORDION INC	PUT	
655663 10 2 *	NORDSON CORP	COM	
655663 90 2	NORDSON CORP	CALL	
655663 95 2	NORDSON CORP	PUT	
655664 10 0 *	NORDSTROM INC	COM	
655664 90 0	NORDSTROM INC	CALL	
655664 95 0	NORDSTROM INC	PUT	
655844 10 8 *	NORFOLK SOUTHERN CORP	COM	
655844 90 8	NORFOLK SOUTHERN CORP	CALL	
655844 95 8	NORFOLK SOUTHERN CORP	PUT	
656553 10 4	NORTECH SYS INC	COM	
656559 30 9	NORTEK INC	COM NEW	
656567 40 1	NORTEL INVERSORA S A	SPON ADR PFD B	
656844 10 7 *	NORTH AMERN ENERGY PARTNERS	COM	
656844 90 7	NORTH AMERN ENERGY PARTNERS	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 302

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
656844 95 7	NORTH AMERN ENERGY PARTNERS	PUT	
656912 10 2 *	NORTH AMERN PALLADIUM LTD	COM	
656912 90 2	NORTH AMERN PALLADIUM LTD	CALL	
656912 95 2	NORTH AMERN PALLADIUM LTD	PUT	
658418 10 8	NORTH CENT BANCSHARES INC	COM	DELETED
659310 10 6	NORTH EUROPEAN OIL RTY TR	SH BEN INT	
66304M 20 4	NORTH VALLEY BANCORP	COM NEW	
663904 20 9	NORTHEAST BANCORP	COM NEW	
664112 10 9	NORTHEAST CMNTY BANCORP INC	COM	
664397 10 6 *	NORTHEAST UTILS	COM	
664397 90 6	NORTHEAST UTILS	CALL	
664397 95 6	NORTHEAST UTILS	PUT	
66510M 20 4 *	NORTHERN DYNASTY MINERALS LT	COM NEW	
66510M 90 4	NORTHERN DYNASTY MINERALS LT	CALL	
66510M 95 4	NORTHERN DYNASTY MINERALS LT	PUT	
66537H 10 5	NORTHERN LTS ETF TR	ARROW DJ GLOBL	
665531 10 9 *	NORTHERN OIL & GAS INC NEV	COM	
665531 90 9	NORTHERN OIL & GAS INC NEV	CALL	
665531 95 9	NORTHERN OIL & GAS INC NEV	PUT	
665809 10 9	NORTHERN TECH INTL CORP	COM	
665826 10 3 *	NORTHERN TIER ENERGY LP	COM UN REPR PART	ADDED
665826 90 3	NORTHERN TIER ENERGY LP	CALL	ADDED
665826 95 3	NORTHERN TIER ENERGY LP	PUT	ADDED
665859 10 4 *	NORTHERN TR CORP	COM	
665859 90 4	NORTHERN TR CORP	CALL	
665859 95 4	NORTHERN TR CORP	PUT	
66611L 10 5	NORTHFIELD BANCORP INC NEW	COM	
666416 AB 8	NORTHGATE MINERALS CORP	NOTE 3.500%10/0	
666762 10 9	NORTHRIM BANCORP INC	COM	
666807 10 2 *	NORTHROP GRUMMAN CORP	COM	
666807 90 2	NORTHROP GRUMMAN CORP	CALL	
666807 95 2	NORTHROP GRUMMAN CORP	PUT	
66704R 10 0 *	NORTHSTAR RLTY FIN CORP	COM	
66704R 90 0	NORTHSTAR RLTY FIN CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 303

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
66704R 95 0	NORTHSTAR RLTY FIN CORP	PUT	
667340 10 3 *	NORTHWEST BANCSHARES INC MD	COM	
667340 90 3	NORTHWEST BANCSHARES INC MD	CALL	
667340 95 3	NORTHWEST BANCSHARES INC MD	PUT	
667655 10 4 *	NORTHWEST NAT GAS CO	COM	
667655 90 4	NORTHWEST NAT GAS CO	CALL	
667655 95 4	NORTHWEST NAT GAS CO	PUT	
667746 10 1 *	NORTHWEST PIPE CO	COM	
667746 90 1	NORTHWEST PIPE CO	CALL	
667746 95 1	NORTHWEST PIPE CO	PUT	
668074 30 5 *	NORTHWESTERN CORP	COM NEW	
668074 90 5	NORTHWESTERN CORP	CALL	
668074 95 5	NORTHWESTERN CORP	PUT	
669549 10 7	NORWOOD FINANCIAL CORP	COM	
66987E AA 5	NOVAGOLD RES INC	NOTE 5.500% 5/0	
66987E 20 6 *	NOVAGOLD RES INC	COM NEW	
66987E 90 6	NOVAGOLD RES INC	CALL	
66987E 95 6	NOVAGOLD RES INC	PUT	
66987G 10 2	NOVADAQ TECHNOLOGIES INC	COM	
66987M 60 4 *	NOVATEL WIRELESS INC	COM NEW	
66987M 90 4	NOVATEL WIRELESS INC	CALL	
66987M 95 4	NOVATEL WIRELESS INC	PUT	
66987P 10 2	NOVABAY PHARMACEUTICALS INC	COM	
66987V 10 9 *	NOVARTIS A G	SPONSORED ADR	
66987V 90 9	NOVARTIS A G	CALL	
66987V 95 9	NOVARTIS A G	PUT	
66988K 10 2 *	NOVACOPPER INC	COM	
66988K 90 2	NOVACOPPER INC	CALL	
66988K 95 2	NOVACOPPER INC	PUT	
670002 10 4 *	NOVAVAX INC	COM	
670002 90 4	NOVAVAX INC	CALL	
670002 95 4	NOVAVAX INC	PUT	
670008 AD 3	NOVELLUS SYS INC	NOTE 2.625% 5/1	
67010F 20 2	NOVOGEN LIMITED	SPON ADR 1:25 SH	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 304

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
670100 20 5 *	NOVO-NORDISK A S	ADR	
670100 90 5	NOVO-NORDISK A S	CALL	
670100 95 5	NOVO-NORDISK A S	PUT	
67018T 10 5 *	NU SKIN ENTERPRISES INC	CL A	
67018T 90 5	NU SKIN ENTERPRISES INC	CALL	
67018T 95 5	NU SKIN ENTERPRISES INC	PUT	
67020Q 30 5 *	NTELOS HLDGS CORP	COM NEW	
67020Q 90 5	NTELOS HLDGS CORP	CALL	
67020Q 95 5	NTELOS HLDGS CORP	PUT	
67020Y AB 6	NUANCE COMMUNICATIONS INC	DCV 2.750% 8/1	
67020Y 10 0 *	NUANCE COMMUNICATIONS INC	COM	
67020Y 90 0	NUANCE COMMUNICATIONS INC	CALL	
67020Y 95 0	NUANCE COMMUNICATIONS INC	PUT	
670346 10 5 *	NUCOR CORP	COM	
670346 90 5	NUCOR CORP	CALL	
670346 95 5	NUCOR CORP	PUT	
67053A 10 2	NUMEREX CORP PA	CL A	
67058H 10 2 *	NUSTAR ENERGY LP	UNIT COM	
67058H 90 2	NUSTAR ENERGY LP	CALL	
67058H 95 2	NUSTAR ENERGY LP	PUT	
67059L 10 2 *	NUSTAR GP HOLDINGS LLC	UNIT RESTG LLC	
67059L 90 2	NUSTAR GP HOLDINGS LLC	CALL	
67059L 95 2	NUSTAR GP HOLDINGS LLC	PUT	
67059M 10 0 *	NUPATHE INC	COM	
67059M 90 0	NUPATHE INC	CALL	
67059M 95 0	NUPATHE INC	PUT	
6706D8 10 4	NUVEEN PREM INCOME MUN OPPTY	COM	
6706EB 10 6	NUVEEN CALIF MUNICIPAL VALU F	COM	
6706EH 10 3	NUVEEN GBL VL OPPORTUNITIES	COM	
6706EM 10 2	NUVEEN EQTY PRM OPPORTUNITYF	COM	
6706EN 10 0	NUVEEN FLING RTE INCM OPP FD	COM SHS	
6706EP 10 5	NUVEEN DIVERSIFIED DIV INCM	COM	
6706ER 10 1	NUVEEN EQUITY PREM INCOME FD	COM	
6706ET 10 7	NUVEEN EQUITY PREM ADV FD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 305

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
6706EV 10 2	NUVEEN TAX ADV FLTG RATE FUN	COM	DELETED
6706EW 10 0	NUVEEN EQUITY PREM & GROWTH	COM	
6706K4 10 5	NUVEEN PREM INCOME MUN FD 4	COM	
6706L0 10 2	NUVEEN CALIF PREM INCOME MUN	COM	
67060D 10 7	NUVEEN CONN PREM INCOME MUN	SH BEN INT	
67060F 10 2	NUVEEN GA PREM INCOME MUN FD	SH BEN INT	DELETED
67060P 10 0	NUVEEN N C PREM INCOME MUN F	SH BEN INT	
67060Q 10 8	NUVEEN MO PREM INCOME MUN FD	SH BEN INT	
67060Y 10 1 *	NUTRACEUTICAL INTL CORP	COM	
67060Y 90 1	NUTRACEUTICAL INTL CORP	CALL	
67060Y 95 1	NUTRACEUTICAL INTL CORP	PUT	
67061E 10 4	NUVEEN MASS PREM INCOME MUN	COM	
67061F 10 1	NUVEEN PA PREM INCOME MUN FD	COM	
67061Q 10 7	NUVEEN MD PREM INCOME MUN FD	COM	
67061T 10 1	NUVEEN SELECT MAT MUN FD	SH BEN INT	
67061W 10 4	NUVEEN ARIZ PREM INCOME MUN	COM	
67062A 10 1	NUVEEN CA INVT QUALITY MUN F	COM	
67062C 10 7	NUVEEN CALIF MUN VALUE FD	COM	
67062E 10 3	NUVEEN INVT QUALITY MUN FD I	COM	
67062F 10 0	NUVEEN SELECT TAX FREE INCM	SH BEN INT	
67062H 10 6	NUVEEN MUN ADVANTAGE FD INC	COM	
67062J 10 2	NUVEEN MUN INCOME FD INC	COM	
67062M 10 5	NUVEEN NY MUN VALUE FD	COM	
67062N 10 3	NUVEEN QUALITY MUN FD INC	COM	
67062P 10 8	NUVEEN PERFORMANCE PLUS MUN	COM	
67062Q 10 6	NUVEEN CALIF PERFORM PLUS MU	COM	
67062R 10 4	NUVEEN NY PERFORM PLUS MUN F	COM	
67062T 10 0	NUVEEN PREM INCOME MUN FD	COM	
67062U 10 7	NUVEEN CA MUN MKT OPPORTUNT	COM	
67062W 10 3	NUVEEN MUN MKT OPPORTUNITY F	COM	
67062X 10 1	NUVEEN N Y INVT QUALITY MUN	COM	
67063C 10 6	NUVEEN SELECT TAX FREE INCM	SH BEN INT	
67063R 10 3	NUVEEN CA SELECT TAX FREE PR	SH BEN INT	
67063V 10 4	NUVEEN NY SELECT TAX FREE PR	SH BEN INT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 306

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
67063W 10 2	NUVEEN PREM INCOME MUN FD 2	COM	
67063X 10 0	NUVEEN SELECT TAX FREE INCM	SH BEN INT	
67064R 10 2	NUVEEN VA PREM INCOME MUN FD	COM	
670651 10 8	NUVEEN CAL AMT-FREE MUN INC	COM	
670656 10 7	NUVEEN NY AMT-FREE MUN INCOM	COM	
670657 10 5	NUVEEN AMT-FREE MUN INCOME F	COM	
67066G 10 4 *	NVIDIA CORP	COM	
67066G 90 4	NVIDIA CORP	CALL	
67066G 95 4	NVIDIA CORP	PUT	
67066V 10 1	NUVEEN DIVID ADVANTAGE MUN F	COM	
67066X 10 7	NUVEEN NY DIVID ADVNTG MUN F	COM	
67066Y 10 5	NUVEEN CA DIVIDEND ADV MUN F	COM SHS	
67067Y 10 4	NUVEEN SR INCOME FD	COM	
670682 10 3	NUVEEN MUN HIGH INCOME OPP F	COM	
670683 10 1	NUVEEN MUN HIGH INC OPPTY FD	COM	
67069D 10 8 *	NUTRI SYS INC NEW	COM	
67069D 90 8	NUTRI SYS INC NEW	CALL	
67069D 95 8	NUTRI SYS INC NEW	PUT	
67069L 10 0	NUVEEN ARIZ DIVID ADVANTAG M	COM SH BEN INT	
67069M 10 8	NUVEEN VA DIVID ADVANTAGE MU	COM SH BEN INT	DELETED
67069N 10 6	NUVEEN NC DIVID ADVANTAGE MU	COM SH BEN INT	DELETED
67069P 10 1	NUVEEN MASS DIVID ADVANTAG M	COM SH BEN INT	
67069R 10 7	NUVEEN MD DIVID ADVANTAGE MU	COM SH BEN INT	DELETED
67069T 10 3	NUVEEN CT DIVID ADVANTAGE MU	COM SH BEN INT	DELETED
67069X 10 4	NUVEEN CA DIV ADVANTG MUN FD	COM	
67069Y 10 2	NUVEEN NJ DIV ADVANTAGE MUN	COM	
670695 10 5	NUVEEN MUN VALUE FD 2	COM	
67070A 10 1	NUVEEN NY DIV ADVANTG MUN FD	COM	
67070C 10 7	NUVEEN OH DIV ADVANTAGE MUN	COM	
67070E 10 3	NUVEEN PA DIV ADVANTAGE MUN	COM	
67070F 10 0	NUVEEN DIV ADVANTAGE MUN FD	COM	
67070R 10 4	NUVEEN OH DIV ADV MUNI FD 2	COM SH BEN INT	
67070T 10 0	NUVEEN GA DIV ADV MUNI FD	COM	DELETED
67070V 10 5	NUVEEN MD DIV ADV MUNI FD 2	COM SH BEN INT	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 307

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
67070W 10 3	NUVEEN MI DIV ADV MUNI FD	COM SH BEN INT	
67070X 10 1	NUVEEN DIV ADV MUNI FD 3	COM SH BEN INT	
67070Y 10 9	NUVEEN CA DIV ADV MUNI FD 3	COM SH BEN INT	
670702 10 9	NUVEEN NEW JERSEY MUN VALUE	COM	
670704 AB 1	NUVASIVE INC	NOTE 2.250% 3/1	
670704 AC 9	NUVASIVE INC	NOTE 2.750% 7/0	
670704 10 5 *	NUVASIVE INC	COM	
670704 90 5	NUVASIVE INC	CALL	
670704 95 5	NUVASIVE INC	PUT	
670706 10 0	NUVEEN NEW YORK MUN VALUE FD	COM	
67071B 10 8	NUVEEN REAL ESTATE INCOME FD	COM	
67071C 10 6	NUVEEN VA DIV ADV MUNI FD 2	COM	DELETED
67071D 10 4	NUVEEN N C DIV ADV FD 2	COM	DELETED
67071L 10 6	NUVEEN DIVID ADVANTAGE MUN I	COM	
67071N 10 2	NUVEEN NEW YORK DIV ADV MUNI	COM	
67071P 10 7	NUVEEN ARIZ DIVID ADVANTAGE	COM	
67071R 10 3	NUVEEN CONN DIVID ADVANTAGE	COM	DELETED
67071S 10 1	NUVEEN QUALITY PFD INCOME FD	COM	
67071T 10 9	NUVEEN NEW JERSEY DIVID	COM	
67071V 10 4	NUVEEN OHIO DIVID ADVANTAGE	COM	
67071W 10 2	NUVEEN PA DIVID ADVANTAGE MU	COM	
67071Y 10 8	NUVEEN CT DIV ADV MUN FD 3	COM	DELETED
67072A 10 9	NUVEEN MD DIV ADV MUN FD 3	COM	DELETED
67072B 10 7	NUVEEN GA DIV ADV MUN FD 2	COM	
67072C 10 5	NUVEEN QUALITY PFD INCOME FD	COM	
67072D 10 3	NUVEEN NC DIV ADV MUN FD 3	COM	DELETED
67072E 10 1	NUVEEN AZ DIV ADV MUN FD 3	COM	
67072F 10 8	NUVEEN MASS AMT-FREE MUN INC	COM	
67072T 10 8	NUVEEN FLOATING RATE INCOME	COM	
67072V 10 3 *	NXSTAGE MEDICAL INC	COM	
67072V 90 3	NXSTAGE MEDICAL INC	CALL	
67072V 95 3	NXSTAGE MEDICAL INC	PUT	
67072W 10 1	NUVEEN QUALITY PFD INC FD 3	COM	
67073B 10 6	NUVEEN PFD INCOME OPPRTNY FD	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 308

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
67073C 10 4	NUVEEN GLB GOVT ENHANCED IN	COM	
67073D 10 2	NUVEEN CR STRATEGIES INCM FD	COM SHS	
67073G 10 5	NUVEEN TAX ADVANTAGED DIV GR	COM	
67073Y 10 6 *	NV ENERGY INC	COM	
67073Y 90 6	NV ENERGY INC	CALL	
67073Y 95 6	NV ENERGY INC	PUT	
670735 10 9	NUVEEN MTG OPPORTUNITY TERM	COM	
67074C 10 3	NUVEEN BUILD AMER BD FD	COM	
67074K 10 5	NUVEEN PA MUN VALUE FD	COM	
67074M 10 1	NUVEEN ENHANCED MUN VALUE FD	COM	
67074P 10 4	NUVEEN DIVERSIFIED COMMODTY	COM UT BEN INT	
67074Q 10 2	NUVEEN BUILD AMER BD OPPTNY	COM	
67074R 10 0	NUVEEN MTG OPPTY TERM FD 2	COM	
67074U 10 3	NUVEEN ENERGY MLP TOTL RTRNF	COM	
67074X 10 7	NUVEEN SHT DUR CR OPP FD	COM	
67074Y 10 5	NUVEEN REAL ASSET INC & GROW	COM	
67075A 10 6	NUVEEN PFD & INCOME TERM FD	COM	ADDED
67076P 10 2 *	NYMOX PHARMACEUTICAL CORP	COM	
67076P 90 2	NYMOX PHARMACEUTICAL CORP	CALL	
67076P 95 2	NYMOX PHARMACEUTICAL CORP	PUT	
670837 10 3 *	OGE ENERGY CORP	COM	
670837 90 3	OGE ENERGY CORP	CALL	
670837 95 3	OGE ENERGY CORP	PUT	
670851 10 4	OI S.A.	SPONSORED ADR	
670851 20 3 *	OI S.A.	SPN ADR REP PFD	
670851 90 3	OI S.A.	CALL	
670851 95 3	OI S.A.	PUT	
67086E 30 3 *	OCZ TECHNOLOGY GROUP INC	COM	
67086E 90 3	OCZ TECHNOLOGY GROUP INC	CALL	
67086E 95 3	OCZ TECHNOLOGY GROUP INC	PUT	
67086W 10 5	ANDATEE CHINA MARINE FUEL SV	COM	
670872 10 0 *	OM GROUP INC	COM	
670872 90 0	OM GROUP INC	CALL	
670872 95 0	OM GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 309

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
67090H 10 2	NUVEEN TX ADV TOTAL RET STRG	COM	
67090N 10 9	NUVEEN MULT CURR ST GV INCM	COM	
67090X 10 7	NUVEEN CORE EQUITY ALPHA FUN	COM	
670928 10 0	NUVEEN MUN VALUE FD INC	COM	
670971 10 0	NUVEEN NJ INVT QUALITY MUN F	COM	
670972 10 8	NUVEEN PA INVT QUALITY MUN F	COM	
670973 10 6	NUVEEN SELECT QUALITY MUN FD	COM	
670975 10 1	NUVEEN CA SELECT QUALITY MUN	COM	
670976 10 9	NUVEEN NY SELECT QUALITY MUN	COM	
670977 10 7	NUVEEN QUALITY INCOME MUN FD	COM	
670979 10 3	NUVEEN MICH QUALITY INCOME M	COM	
670980 10 1	NUVEEN OHIO QUALITY INCOME M	COM	
670983 10 5	NUVEEN TEX QUALITY INCOME MU	COM	
670984 10 3	NUVEEN MUN OPPORTUNITY FD IN	COM	
670985 10 0	NUVEEN CALIF QUALITY INCM MU	COM	
670986 10 8	NUVEEN NY QUALITY INCM MUN F	COM	
670987 10 6	NUVEEN PREMIER OPPURTUNITY F	COM	
670988 10 4	NUVEEN PREMIER MUN INCOME FD	COM	
67101N 10 6	NUVEEN NJ PREM INCOME MUN FD	COM	
67101Q 10 9	NUVEEN MICH PREM INCOME MUN	COM	
67101R 10 7	NUVEEN N Y PREM INCOME MUN F	COM	
67103H 10 7 *	O REILLY AUTOMOTIVE INC NEW	COM	
67103H 90 7	O REILLY AUTOMOTIVE INC NEW	CALL	
67103H 95 7	O REILLY AUTOMOTIVE INC NEW	PUT	
671044 10 5 *	OSI SYSTEMS INC	COM	
671044 90 5	OSI SYSTEMS INC	CALL	
671044 95 5	OSI SYSTEMS INC	PUT	
67107W 10 0 *	O2MICRO INTERNATIONAL LTD	SPONS ADR	
67107W 90 0	O2MICRO INTERNATIONAL LTD	CALL	
67107W 95 0	O2MICRO INTERNATIONAL LTD	PUT	
671074 10 2	OYO GEOSPACE CORP	COM	
671768 10 9	OAK RIDGE FINL SVCS INC	COM	
671807 10 5	OAK VALLEY BANCORP OAKDALE C	COM	
674001 20 1 *	OAKTREE CAP GROUP LLC	UNIT 99/99/9999	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 310

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
674001 90 1	OAKTREE CAP GROUP LLC	CALL	
674001 95 1	OAKTREE CAP GROUP LLC	PUT	
674215 10 8 *	OASIS PETE INC NEW	COM	
674215 90 8	OASIS PETE INC NEW	CALL	
674215 95 8	OASIS PETE INC NEW	PUT	
67423R 10 8 *	OBAGI MEDICAL PRODUCTS INC	COM	
67423R 90 8	OBAGI MEDICAL PRODUCTS INC	CALL	
67423R 95 8	OBAGI MEDICAL PRODUCTS INC	PUT	
67424G 10 1	OBA FINL SVCS INC	COM	
674599 10 5 *	OCCIDENTAL PETE CORP DEL	COM	
674599 90 5	OCCIDENTAL PETE CORP DEL	CALL	
674599 95 5	OCCIDENTAL PETE CORP DEL	PUT	
674631 10 6	OCEAN BIO CHEM INC	COM	
674870 30 8 *	OCEAN PWR TECHNOLOGIES INC	COM NEW	
674870 90 8	OCEAN PWR TECHNOLOGIES INC	CALL	
674870 95 8	OCEAN PWR TECHNOLOGIES INC	PUT	
67501R 10 3	OCEAN SHORE HLDG CO NEW	COM	
675232 10 2 *	OCEANEERING INTL INC	COM	
675232 90 2	OCEANEERING INTL INC	CALL	
675232 95 2	OCEANEERING INTL INC	PUT	
675234 10 8	OCEANFIRST FINL CORP	COM	
67551U 10 5 *	OCH ZIFF CAP MGMT GROUP	CL A	
67551U 90 5	OCH ZIFF CAP MGMT GROUP	CALL	
67551U 95 5	OCH ZIFF CAP MGMT GROUP	PUT	
67555N 20 6 *	OCLARO INC	COM NEW	
67555N 90 6	OCLARO INC	CALL	
67555N 95 6	OCLARO INC	PUT	
675607 10 5	OCONEE FED FINL CORP	COM	
675746 30 9 *	OCWEN FINL CORP	COM NEW	
675746 90 9	OCWEN FINL CORP	CALL	
675746 95 9	OCWEN FINL CORP	PUT	
67575P 10 8 *	OCULUS INNOVATIVE SCIENCES I	COM	
67575P 90 8	OCULUS INNOVATIVE SCIENCES I	CALL	
67575P 95 8	OCULUS INNOVATIVE SCIENCES I	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 311

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
676118 10 2 *	ODYSSEY MARINE EXPLORATION I	COM	
676118 90 2	ODYSSEY MARINE EXPLORATION I	CALL	
676118 95 2	ODYSSEY MARINE EXPLORATION I	PUT	
67622P 10 1 *	OFFICEMAX INC DEL	COM	
67622P 90 1	OFFICEMAX INC DEL	CALL	
67622P 95 1	OFFICEMAX INC DEL	PUT	
676220 10 6 *	OFFICE DEPOT INC	COM	
676220 90 6	OFFICE DEPOT INC	CALL	
676220 95 6	OFFICE DEPOT INC	PUT	
67623R 10 6	OFFICIAL PMTS HLDGS INC	COM	
677399 10 7	OHIO LEGACY CORP	COM	
677719 10 6	OHIO VY BANC CORP	COM	
677864 10 0	OIL DRI CORP AMER	COM	
678026 AB 1	OIL STS INTL INC	NOTE 2.375% 7/0	DELETED
678026 10 5 *	OIL STS INTL INC	COM	
678026 90 5	OIL STS INTL INC	CALL	
678026 95 5	OIL STS INTL INC	PUT	
678046 10 3 *	OILSANDS QUEST INC	COM	DELETED
678046 90 3	OILSANDS QUEST INC	CALL	DELETED
678046 95 3	OILSANDS QUEST INC	PUT	DELETED
678049 10 7 *	OILTANKING PARTNERS L P	UNIT LTD	
678049 90 7	OILTANKING PARTNERS L P	CALL	
678049 95 7	OILTANKING PARTNERS L P	PUT	
679580 10 0 *	OLD DOMINION FGHT LINES INC	COM	
679580 90 0	OLD DOMINION FGHT LINES INC	CALL	
679580 95 0	OLD DOMINION FGHT LINES INC	PUT	
67984M 10 0	OLD LINE BANCSHARES INC	COM	
680033 10 7 *	OLD NATL BANCORP IND	COM	
680033 90 7	OLD NATL BANCORP IND	CALL	
680033 95 7	OLD NATL BANCORP IND	PUT	
680194 10 7	OLD POINT FINL CORP	COM	
680223 AH 7	OLD REP INTL CORP	NOTE 3.750% 3/1	
680223 10 4 *	OLD REP INTL CORP	COM	
680223 90 4	OLD REP INTL CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 312

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
680223 95 4	OLD REP INTL CORP	PUT	
680277 10 0	OLD SECOND BANCORP INC ILL	COM	
680665 20 5 *	OLIN CORP	COM PAR \$1	
680665 90 5	OLIN CORP	CALL	
680665 95 5	OLIN CORP	PUT	
68162K 10 6 *	OLYMPIC STEEL INC	COM	
68162K 90 6	OLYMPIC STEEL INC	CALL	
68162K 95 6	OLYMPIC STEEL INC	PUT	
681904 AL 2	OMNICARE INC	DBCV 3.250%12/1	
681904 AN 8	OMNICARE INC	NOTE 3.750%12/1	
681904 AP 3	OMNICARE INC	NOTE 3.750% 4/0	
681904 10 8 *	OMNICARE INC	COM	
681904 90 8	OMNICARE INC	CALL	
681904 95 8	OMNICARE INC	PUT	
681919 AT 3	OMNICOM GROUP INC	NOTE 7/0	
681919 AV 8	OMNICOM GROUP INC	NOTE 7/3	
681919 10 6 *	OMNICOM GROUP INC	COM	
681919 90 6	OMNICOM GROUP INC	CALL	
681919 95 6	OMNICOM GROUP INC	PUT	
681936 10 0 *	OMEGA HEALTHCARE INVS INC	COM	
681936 90 0	OMEGA HEALTHCARE INVS INC	CALL	
681936 95 0	OMEGA HEALTHCARE INVS INC	PUT	
682095 10 4	OMEGA FLEX INC	COM	
68210P 10 7 *	OMEGA PROTEIN CORP	COM	
68210P 90 7	OMEGA PROTEIN CORP	CALL	
68210P 95 7	OMEGA PROTEIN CORP	PUT	
682128 10 3 *	OMNIVISION TECHNOLOGIES INC	COM	
682128 90 3	OMNIVISION TECHNOLOGIES INC	CALL	
682128 95 3	OMNIVISION TECHNOLOGIES INC	PUT	
682129 10 1 *	OMNOVA SOLUTIONS INC	COM	
682129 90 1	OMNOVA SOLUTIONS INC	CALL	
682129 95 1	OMNOVA SOLUTIONS INC	PUT	
68213N 10 9 *	OMNICELL INC	COM	
68213N 90 9	OMNICELL INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 313

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
68213N 95 9	OMNICELL INC	PUT	
682134 AA 9	OMNICOM GROUP INC	NOTE 7/0	
68214L 20 1	OMNICARE CAP TR I	PIERS	
68214Q 20 0	OMNICARE CAP TR II	PFD B TR 4.00%	
682143 10 2 *	OMEROS CORP	COM	
682143 90 2	OMEROS CORP	CALL	
682143 95 2	OMEROS CORP	PUT	
682159 10 8 *	ON ASSIGNMENT INC	COM	
682159 90 8	ON ASSIGNMENT INC	CALL	
682159 95 8	ON ASSIGNMENT INC	PUT	
68216R 10 7	OMNIAMERICAN BANCORP INC	COM	
682189 AD 7	ON SEMICONDUCTOR CORP	NOTE 1.875%12/1	
682189 AE 5	ON SEMICONDUCTOR CORP	NOTE 4/1	
682189 AG 0	ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	
682189 AH 8	ON SEMICONDUCTOR CORP	NOTE 2.625%12/1	
682189 10 5 *	ON SEMICONDUCTOR CORP	COM	
682189 90 5	ON SEMICONDUCTOR CORP	CALL	
682189 95 5	ON SEMICONDUCTOR CORP	PUT	
68230A 10 6 *	ONCOGENEX PHARMACEUTICALS IN	COM	
68230A 90 6	ONCOGENEX PHARMACEUTICALS IN	CALL	
68230A 95 6	ONCOGENEX PHARMACEUTICALS IN	PUT	
682310 10 7 *	ONCOLYTICS BIOTECH INC	COM	
682310 90 7	ONCOLYTICS BIOTECH INC	CALL	
682310 95 7	ONCOLYTICS BIOTECH INC	PUT	
682324 10 8 *	ONCOTHYREON INC	COM	
682324 90 8	ONCOTHYREON INC	CALL	
682324 95 8	ONCOTHYREON INC	PUT	
682406 10 3	ONE LIBERTY PPTYS INC	COM	
68243Q 10 6 *	1 800 FLOWERS COM	CL A	
68243Q 90 6	1 800 FLOWERS COM	CALL	
68243Q 95 6	1 800 FLOWERS COM	PUT	
682479 10 0	ONEIDA FINL CORP MD	COM	
68268N 10 3 *	ONEOK PARTNERS LP	UNIT LTD PARTN	
68268N 90 3	ONEOK PARTNERS LP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 314

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
68268N 95 3	ONEOK PARTNERS LP	PUT	
682680 10 3 *	ONEOK INC NEW	COM	
682680 90 3	ONEOK INC NEW	CALL	
682680 95 3	ONEOK INC NEW	PUT	
68273G 10 1 *	ONLINE RES CORP	COM	
68273G 90 1	ONLINE RES CORP	CALL	
68273G 95 1	ONLINE RES CORP	PUT	
682875 20 8	ONSTREAM MEDIA CORP	COM NEW	
68338T 40 3	ONVIA INC	COM NEW	
683399 AB 5	ONYX PHARMACEUTICALS INC	NOTE 4.000% 8/1	
683399 10 9 *	ONYX PHARMACEUTICALS INC	COM	
683399 90 9	ONYX PHARMACEUTICALS INC	CALL	
683399 95 9	ONYX PHARMACEUTICALS INC	PUT	
683715 10 6 *	OPEN TEXT CORP	COM	
683715 90 6	OPEN TEXT CORP	CALL	
683715 95 6	OPEN TEXT CORP	PUT	
68372A 10 4 *	OPENTABLE INC	COM	
68372A 90 4	OPENTABLE INC	CALL	
68372A 95 4	OPENTABLE INC	PUT	
68372T 10 3 *	OPEXA THERAPEUTICS INC	COM	
68372T 90 3	OPEXA THERAPEUTICS INC	CALL	
68372T 95 3	OPEXA THERAPEUTICS INC	PUT	
68372T 11 1	OPEXA THERAPEUTICS INC	*W EXP 02/19/201	
68375N 10 3 *	OPKO HEALTH INC	COM	
68375N 90 3	OPKO HEALTH INC	CALL	
68375N 95 3	OPKO HEALTH INC	PUT	
68375Q 40 3 *	OPLINK COMMUNICATIONS INC	COM NEW	
68375Q 90 3	OPLINK COMMUNICATIONS INC	CALL	
68375Q 95 3	OPLINK COMMUNICATIONS INC	PUT	
68375V 10 5 *	OPNEXT INC	COM	DELETED
68375V 90 5	OPNEXT INC	CALL	DELETED
68375V 95 5	OPNEXT INC	PUT	DELETED
683757 10 8 *	OPNET TECHNOLOGIES INC	COM	
683757 90 8	OPNET TECHNOLOGIES INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 315

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
683757 95 8	OPNET TECHNOLOGIES INC	PUT	
683797 10 4	OPPENHEIMER HLDGS INC	CL A NON VTG	
683827 20 8	OPTICAL CABLE CORP	COM NEW	
68389X 10 5 *	ORACLE CORP	COM	
68389X 90 5	ORACLE CORP	CALL	
68389X 95 5	ORACLE CORP	PUT	
68401H 10 4 *	OPTIMER PHARMACEUTICALS INC	COM	
68401H 90 4	OPTIMER PHARMACEUTICALS INC	CALL	
68401H 95 4	OPTIMER PHARMACEUTICALS INC	PUT	
68401P 20 5	OPTIMUMBANK HOLDINGS INC	COM NEW	
68554V 10 8 *	ORASURE TECHNOLOGIES INC	COM	
68554V 90 8	ORASURE TECHNOLOGIES INC	CALL	
68554V 95 8	ORASURE TECHNOLOGIES INC	PUT	
68555P 10 0 *	ORBCOMM INC	COM	
68555P 90 0	ORBCOMM INC	CALL	
68555P 95 0	ORBCOMM INC	PUT	
685559 30 4	ORBIT INTL CORP	COM NEW	
685563 50 4	ORBITAL CORP	SPONSORED ADR NE	
685564 AN 6	ORBITAL SCIENCES CORP	NOTE 2.438% 1/1	
685564 10 6 *	ORBITAL SCIENCES CORP	COM	
685564 90 6	ORBITAL SCIENCES CORP	CALL	
685564 95 6	ORBITAL SCIENCES CORP	PUT	
68557K 10 9 *	ORBITZ WORLDWIDE INC	COM	
68557K 90 9	ORBITZ WORLDWIDE INC	CALL	
68557K 95 9	ORBITZ WORLDWIDE INC	PUT	
685691 40 4	ORCHARD SUPPLY HARDWARE STOR	CL A	
68572N 10 4	ORCHIDS PAPER PRODS CO DEL	COM	
686164 10 4 *	OREXIGEN THERAPEUTICS INC	COM	
686164 90 4	OREXIGEN THERAPEUTICS INC	CALL	
686164 95 4	OREXIGEN THERAPEUTICS INC	PUT	
68618W 10 0 *	ORIENTAL FINL GROUP INC	COM	
68618W 90 0	ORIENTAL FINL GROUP INC	CALL	
68618W 95 0	ORIENTAL FINL GROUP INC	PUT	
68619F 20 5 *	ORIENT PAPER INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 316

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
68619F 90 5	ORIENT PAPER INC	CALL	
68619F 95 5	ORIENT PAPER INC	PUT	
686275 10 8 *	ORION ENERGY SYSTEMS INC	COM	
686275 90 8	ORION ENERGY SYSTEMS INC	CALL	
686275 95 8	ORION ENERGY SYSTEMS INC	PUT	
68628V 30 8 *	ORION MARINE GROUP INC	COM	
68628V 90 8	ORION MARINE GROUP INC	CALL	
68628V 95 8	ORION MARINE GROUP INC	PUT	
68633D 10 3 *	ORITANI FINL CORP DEL	COM	
68633D 90 3	ORITANI FINL CORP DEL	CALL	
68633D 95 3	ORITANI FINL CORP DEL	PUT	
686330 10 1	ORIX CORP	SPONSORED ADR	
686688 10 2 *	ORMAT TECHNOLOGIES INC	COM	
686688 90 2	ORMAT TECHNOLOGIES INC	CALL	
686688 95 2	ORMAT TECHNOLOGIES INC	PUT	
687380 10 5	ORRSTOWN FINL SVCS INC	COM	
688239 20 1 *	OSHKOSH CORP	COM	
688239 90 1	OSHKOSH CORP	CALL	
688239 95 1	OSHKOSH CORP	PUT	
68827R 10 8 *	OSIRIS THERAPEUTICS INC NEW	COM	
68827R 90 8	OSIRIS THERAPEUTICS INC NEW	CALL	
68827R 95 8	OSIRIS THERAPEUTICS INC NEW	PUT	
688410 10 9	OSSEN INNOVATION CO LTD	SPONSORED ADR	
688823 20 2 *	OTELCO INC	UNIT 99/99/9999	
688823 90 2	OTELCO INC	CALL	
688823 95 2	OTELCO INC	PUT	
689648 10 3 *	OTTER TAIL CORP	COM	
689648 90 3	OTTER TAIL CORP	CALL	
689648 95 3	OTTER TAIL CORP	PUT	
690027 20 6	OUTDOOR CHANNEL HLDGS INC	COM NEW	
690212 10 5	OVERHILL FARMS INC	COM	
690310 20 6	OVERLAND STORAGE INC	COM NEW	
690368 10 5 *	OVERSEAS SHIPHOLDING GROUP I	COM	
690368 90 5	OVERSEAS SHIPHOLDING GROUP I	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 317

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
690368 95 5	OVERSEAS SHIPHOLDING GROUP I	PUT	
690370 10 1 *	OVERSTOCK COM INC DEL	COM	
690370 90 1	OVERSTOCK COM INC DEL	CALL	
690370 95 1	OVERSTOCK COM INC DEL	PUT	
690732 10 2 *	OWENS & MINOR INC NEW	COM	
690732 90 2	OWENS & MINOR INC NEW	CALL	
690732 95 2	OWENS & MINOR INC NEW	PUT	
690742 10 1 *	OWENS CORNING NEW	COM	
690742 90 1	OWENS CORNING NEW	CALL	
690742 95 1	OWENS CORNING NEW	PUT	
690742 12 7	OWENS CORNING NEW	*W EXP 10/31/201	
690768 40 3 *	OWENS ILL INC	COM NEW	
690768 90 3	OWENS ILL INC	CALL	
690768 95 3	OWENS ILL INC	PUT	
691497 30 9 *	OXFORD INDS INC	COM	
691497 90 9	OXFORD INDS INC	CALL	
691497 95 9	OXFORD INDS INC	PUT	
691543 10 2	OXFORD LANE CAP CORP	COM	
691807 10 1 *	OXFORD RESOURCE PARTNERS LP	COM UNIT RP LP	
691807 90 1	OXFORD RESOURCE PARTNERS LP	CALL	
691807 95 1	OXFORD RESOURCE PARTNERS LP	PUT	
691828 30 5 *	OXIGENE INC	COM NEW	
691828 90 5	OXIGENE INC	CALL	
691828 95 5	OXIGENE INC	PUT	
69207P 20 9	OXYGEN BIOTHERAPEUTICS INC	COM NEW	
692830 50 8	P & F INDS INC	CL A NEW	
693139 10 7 *	PAA NAT GAS STORAGE L P	COM UNIT LTD	
693139 90 7	PAA NAT GAS STORAGE L P	CALL	
693139 95 7	PAA NAT GAS STORAGE L P	PUT	
693149 10 6	P A M TRANSN SVCS INC	COM	
69318J 10 0 *	P C CONNECTION	COM	
69318J 90 0	P C CONNECTION	CALL	
69318J 95 0	P C CONNECTION	PUT	
69323K 10 0 *	PC MALL INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 318

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
69323K 90 0	PC MALL INC	CALL	
69323K 95 0	PC MALL INC	PUT	
69323T 10 1	PCM FUND INC	COM	
69325Q 10 5 *	PC-TEL INC	COM	
69325Q 90 5	PC-TEL INC	CALL	
69325Q 95 5	PC-TEL INC	PUT	
69327R 10 1 *	PDC ENERGY INC	COM	
69327R 90 1	PDC ENERGY INC	CALL	
69327R 95 1	PDC ENERGY INC	PUT	
693282 10 5 *	PDF SOLUTIONS INC	COM	
693282 90 5	PDF SOLUTIONS INC	CALL	
693282 95 5	PDF SOLUTIONS INC	PUT	
69329V 10 0 *	PDI INC	COM	
69329V 90 0	PDI INC	CALL	
69329V 95 0	PDI INC	PUT	
69329Y AA 2	PDL BIOPHARMA INC	NOTE 2.000% 2/1	
69329Y AC 8	PDL BIOPHARMA INC	NOTE 3.750% 5/0	
69329Y AE 4	PDL BIOPHARMA INC	NOTE 2.875% 2/1	
69329Y 10 4 *	PDL BIOPHARMA INC	COM	
69329Y 90 4	PDL BIOPHARMA INC	CALL	
69329Y 95 4	PDL BIOPHARMA INC	PUT	
69331C 10 8 *	PG&E CORP	COM	
69331C 90 8	PG&E CORP	CALL	
69331C 95 8	PG&E CORP	PUT	
693320 AN 3	PHH CORP	NOTE 4.000% 9/0	
693320 AQ 6	PHH CORP	NOTE 6.000% 6/1	
693320 20 2 *	PHH CORP	COM NEW	
693320 90 2	PHH CORP	CALL	
693320 95 2	PHH CORP	PUT	
69333Y 10 8 *	P F CHANGS CHINA BISTRO INC	COM	DELETED
69333Y 90 8	P F CHANGS CHINA BISTRO INC	CALL	DELETED
69333Y 95 8	P F CHANGS CHINA BISTRO INC	PUT	DELETED
69336T 10 6	PHI INC	COM VTG	
69336T 20 5	PHI INC	COM NON VTG	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 319

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
69336V 10 1	PGT INC	COM	
693366 20 5 *	PICO HLDGS INC	COM NEW	
693366 90 5	PICO HLDGS INC	CALL	
693366 95 5	PICO HLDGS INC	PUT	
693417 10 7 *	PLX TECHNOLOGY INC	COM	
693417 90 7	PLX TECHNOLOGY INC	CALL	
693417 95 7	PLX TECHNOLOGY INC	PUT	
693434 10 2	PMC COML TR	SH BEN INT	
69344F AD 8	PMC-SIERRA INC	NOTE 2.250%10/1	
69344F 10 6 *	PMC-SIERRA INC	COM	
69344F 90 6	PMC-SIERRA INC	CALL	
69344F 95 6	PMC-SIERRA INC	PUT	
69345P 10 3 *	PMFG INC	COM	
69345P 90 3	PMFG INC	CALL	
69345P 95 3	PMFG INC	PUT	
693475 10 5 *	PNC FINL SVCS GROUP INC	COM	
693475 90 5	PNC FINL SVCS GROUP INC	CALL	
693475 95 5	PNC FINL SVCS GROUP INC	PUT	
693475 12 1	PNC FINL SVCS GROUP INC	*W EXP 12/31/201	
693483 10 9 *	POSCO	SPONSORED ADR	
693483 90 9	POSCO	CALL	
693483 95 9	POSCO	PUT	
69349H 10 7 *	PNM RES INC	COM	
69349H 90 7	PNM RES INC	CALL	
69349H 95 7	PNM RES INC	PUT	
693506 10 7 *	PPG INDS INC	COM	
693506 90 7	PPG INDS INC	CALL	
693506 95 7	PPG INDS INC	PUT	
69351T 10 6 *	PPL CORP	COM	
69351T 90 6	PPL CORP	CALL	
69351T 95 6	PPL CORP	PUT	
69351T 11 4	PPL CORP	UNIT 99/99/9999S	
69351T 60 1	PPL CORP	UNIT 99/99/9999	
69352J AE 7	PPL ENERGY SUPPLY LLC	NOTE 2.625% 5/1	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 320

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
69357C 50 3 *	PRGX GLOBAL INC	COM NEW	
69357C 90 3	PRGX GLOBAL INC	CALL	
69357C 95 3	PRGX GLOBAL INC	PUT	
69360J 10 7 *	PS BUSINESS PKS INC CALIF	COM	
69360J 90 7	PS BUSINESS PKS INC CALIF	CALL	
69360J 95 7	PS BUSINESS PKS INC CALIF	PUT	
69360W 10 8	PSB HLDGS INC	COM	
693654 10 5	PVF CAPITAL CORP	COM	
693656 10 0 *	PVH CORP	COM	
693656 90 0	PVH CORP	CALL	
693656 95 0	PVH CORP	PUT	
69366A 10 0 *	PSS WORLD MED INC	COM	
69366A 90 0	PSS WORLD MED INC	CALL	
69366A 95 0	PSS WORLD MED INC	PUT	
693665 10 1 *	PVR PARTNERS L P	COM UNIT REPTG L	ADDED
693665 90 1	PVR PARTNERS L P	CALL	ADDED
693665 95 1	PVR PARTNERS L P	PUT	ADDED
693718 10 8 *	PACCAR INC	COM	
693718 90 8	PACCAR INC	CALL	
693718 95 8	PACCAR INC	PUT	
69373H 10 6 *	PACER INTL INC TENN	COM	
69373H 90 6	PACER INTL INC TENN	CALL	
69373H 95 6	PACER INTL INC TENN	PUT	
693742 10 8	PACHOLDER HIGH YIELD FD INC	COM	
69403R 10 8	PACIFIC BOOKER MINERALS INC	COM	
69404D 10 8 *	PACIFIC BIOSCIENCES CALIF IN	COM	
69404D 90 8	PACIFIC BIOSCIENCES CALIF IN	CALL	
69404D 95 8	PACIFIC BIOSCIENCES CALIF IN	PUT	
69404P 20 0 *	PACIFIC CAP BANCORP NEW	COM NEW	
69404P 90 0	PACIFIC CAP BANCORP NEW	CALL	
69404P 95 0	PACIFIC CAP BANCORP NEW	PUT	
694103 10 2 *	PACIFIC COAST OIL TR	UNIT BEN INT	
694103 90 2	PACIFIC COAST OIL TR	CALL	
694103 95 2	PACIFIC COAST OIL TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 321

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
69412V 10 8	PACIFIC CONTINENTAL CORP	COM	
69423U 20 6	PACIFIC ETHANOL INC	COM NEW	
694552 10 0	PACIFIC MERCANTILE BANCORP	COM	
69478X 10 5	PACIFIC PREMIER BANCORP	COM	
694873 10 0 *	PACIFIC SUNWEAR CALIF INC	COM	
694873 90 0	PACIFIC SUNWEAR CALIF INC	CALL	
694873 95 0	PACIFIC SUNWEAR CALIF INC	PUT	
695127 10 0 *	PACIRA PHARMACEUTICALS INC	COM	
695127 90 0	PACIRA PHARMACEUTICALS INC	CALL	
695127 95 0	PACIRA PHARMACEUTICALS INC	PUT	
695156 10 9 *	PACKAGING CORP AMER	COM	
695156 90 9	PACKAGING CORP AMER	CALL	
695156 95 9	PACKAGING CORP AMER	PUT	
695263 10 3 *	PACWEST BANCORP DEL	COM	
695263 90 3	PACWEST BANCORP DEL	CALL	
695263 95 3	PACWEST BANCORP DEL	PUT	
69562K 10 0 *	PAIN THERAPEUTICS INC	COM	
69562K 90 0	PAIN THERAPEUTICS INC	CALL	
69562K 95 0	PAIN THERAPEUTICS INC	PUT	
696077 40 3	PALATIN TECHNOLOGIES INC	COM PAR \$.01	
696429 30 7 *	PALL CORP	COM	
696429 90 7	PALL CORP	CALL	
696429 95 7	PALL CORP	PUT	
697062 20 6	PALMETTO BANCSHARES INC	COM NEW	
697435 10 5 *	PALO ALTO NETWORKS INC	COM	ADDED
697435 90 5	PALO ALTO NETWORKS INC	CALL	ADDED
697435 95 5	PALO ALTO NETWORKS INC	PUT	ADDED
697529 30 3 *	PALOMAR MED TECHNOLOGIES INC	COM NEW	
697529 90 3	PALOMAR MED TECHNOLOGIES INC	CALL	
697529 95 3	PALOMAR MED TECHNOLOGIES INC	PUT	
697660 20 7	PAMPA ENERGIA S A	SPONS ADR LVL I	
697900 10 8 *	PAN AMERICAN SILVER CORP	COM	
697900 90 8	PAN AMERICAN SILVER CORP	CALL	
697900 95 8	PAN AMERICAN SILVER CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 322

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
69832A 20 5 *	PANASONIC CORP	ADR	
69832A 90 5	PANASONIC CORP	CALL	
69832A 95 5	PANASONIC CORP	PUT	
698354 10 7 *	PANDORA MEDIA INC	COM	
698354 90 7	PANDORA MEDIA INC	CALL	
698354 95 7	PANDORA MEDIA INC	PUT	
69840W 10 8 *	PANERA BREAD CO	CL A	
69840W 90 8	PANERA BREAD CO	CALL	
69840W 95 8	PANERA BREAD CO	PUT	
698477 10 6	PANHANDLE OIL AND GAS INC	CL A	
698657 AL 7	PANTRY INC	NOTE 3.000%11/1	
698657 10 3 *	PANTRY INC	COM	
698657 90 3	PANTRY INC	CALL	
698657 95 3	PANTRY INC	PUT	
698813 10 2 *	PAPA JOHNS INTL INC	COM	
698813 90 2	PAPA JOHNS INTL INC	CALL	
698813 95 2	PAPA JOHNS INTL INC	PUT	
69888P 10 6 *	PAR PHARMACEUTICAL COS INC	COM	
69888P 90 6	PAR PHARMACEUTICAL COS INC	CALL	
69888P 95 6	PAR PHARMACEUTICAL COS INC	PUT	
698884 10 3	PAR TECHNOLOGY CORP	COM	
69913R 30 9 *	PARAGON SHIPPING INC	CL A	
69913R 90 9	PARAGON SHIPPING INC	CALL	
69913R 95 9	PARAGON SHIPPING INC	PUT	
699172 20 1	PARAMETRIC SOUND CORP	COM NEW	
699173 20 9 *	PARAMETRIC TECHNOLOGY CORP	COM NEW	
699173 90 9	PARAMETRIC TECHNOLOGY CORP	CALL	
699173 95 9	PARAMETRIC TECHNOLOGY CORP	PUT	
69924P 10 2 *	PARAMOUNT GOLD & SILVER CORP	COM	
69924P 90 2	PARAMOUNT GOLD & SILVER CORP	CALL	
69924P 95 2	PARAMOUNT GOLD & SILVER CORP	PUT	
699462 10 7 *	PAREXEL INTL CORP	COM	
699462 90 7	PAREXEL INTL CORP	CALL	
699462 95 7	PAREXEL INTL CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 323

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
700215 30 4	PARK CITY GROUP INC	COM NEW	
700416 20 9 *	PARK ELECTROCHEMICAL CORP	COM	
700416 90 9	PARK ELECTROCHEMICAL CORP	CALL	
700416 95 9	PARK ELECTROCHEMICAL CORP	PUT	
700658 10 7	PARK NATL CORP	COM	
700666 10 0	PARK OHIO HLDGS CORP	COM	
70086Y 10 5	PARK STERLING CORP	COM	
700885 10 6	PARKE BANCORP INC	COM	
701081 AR 2	PARKER DRILLING CO	NOTE 2.125% 7/1	DELETED
701081 10 1 *	PARKER DRILLING CO	COM	
701081 90 1	PARKER DRILLING CO	CALL	
701081 95 1	PARKER DRILLING CO	PUT	
701094 10 4 *	PARKER HANNIFIN CORP	COM	
701094 90 4	PARKER HANNIFIN CORP	CALL	
701094 95 4	PARKER HANNIFIN CORP	PUT	
701354 10 2 *	PARKERVISION INC	COM	
701354 90 2	PARKERVISION INC	CALL	
701354 95 2	PARKERVISION INC	PUT	
70159Q 10 4 *	PARKWAY PPTYS INC	COM	
70159Q 90 4	PARKWAY PPTYS INC	CALL	
70159Q 95 4	PARKWAY PPTYS INC	PUT	
70211M 10 9 *	PARTNER COMMUNICATIONS CO LT	ADR	
70211M 90 9	PARTNER COMMUNICATIONS CO LT	CALL	
70211M 95 9	PARTNER COMMUNICATIONS CO LT	PUT	
70320A 10 3	PATHFINDER BANCORP INC	COM	
703248 20 3 *	PATNI COMPUTER SYS	SPONS ADR	DELETED
703248 90 3	PATNI COMPUTER SYS	CALL	DELETED
703248 95 3	PATNI COMPUTER SYS	PUT	DELETED
703343 10 3	PATRICK INDS INC	COM	
70336F 10 4	PATRIOT NATL BANCORP INC	COM	
70336T AA 2	PATRIOT COAL CORP	NOTE 3.250% 5/3	DELETED
70336T 10 4 *	PATRIOT COAL CORP	COM	DELETED
70336T 90 4	PATRIOT COAL CORP	CALL	DELETED
70336T 95 4	PATRIOT COAL CORP	PUT	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 324

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
70337B 10 2	PATRIOT TRANSN HLDG INC	COM	
703395 10 3 *	PATTERSON COMPANIES INC	COM	
703395 90 3	PATTERSON COMPANIES INC	CALL	
703395 95 3	PATTERSON COMPANIES INC	PUT	
703481 10 1 *	PATTERSON UTI ENERGY INC	COM	
703481 90 1	PATTERSON UTI ENERGY INC	CALL	
703481 95 1	PATTERSON UTI ENERGY INC	PUT	
703797 10 0	PAULSON CAP CORP	COM	
70422P 10 7	PAX WORLD FDS TR II	MSCI NOAM ESG	
70422P 20 6	PAX WORLD FDS TR II	MSCI ESG IDX	
704326 10 7 *	PAYCHEX INC	COM	
704326 90 7	PAYCHEX INC	CALL	
704326 95 7	PAYCHEX INC	PUT	
704549 AG 9	PEABODY ENERGY CORP	SDCV 4.750%12/1	
704549 10 4 *	PEABODY ENERGY CORP	COM	
704549 90 4	PEABODY ENERGY CORP	CALL	
704549 95 4	PEABODY ENERGY CORP	PUT	
704699 10 7	PEAPACK-GLADSTONE FINL CORP	COM	
705015 10 5 *	PEARSON PLC	SPONSORED ADR	
705015 90 5	PEARSON PLC	CALL	
705015 95 5	PEARSON PLC	PUT	
70509V 10 0 *	PEBBLEBROOK HOTEL TR	COM	
70509V 90 0	PEBBLEBROOK HOTEL TR	CALL	
70509V 95 0	PEBBLEBROOK HOTEL TR	PUT	
705536 10 0 *	PEERLESS SYS CORP	COM	
705536 90 0	PEERLESS SYS CORP	CALL	
705536 95 0	PEERLESS SYS CORP	PUT	
705560 10 0 *	PEETS COFFEE & TEA INC	COM	
705560 90 0	PEETS COFFEE & TEA INC	CALL	
705560 95 0	PEETS COFFEE & TEA INC	PUT	
705573 10 3 *	PEGASYSTEMS INC	COM	
705573 90 3	PEGASYSTEMS INC	CALL	
705573 95 3	PEGASYSTEMS INC	PUT	
706327 10 3 *	PEMBINA PIPELINE CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 325

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
706327 90 3	PEMBINA PIPELINE CORP	CALL	
706327 95 3	PEMBINA PIPELINE CORP	PUT	
70686R 10 4	PENDRELL CORP	COM	
707051 10 8	PENFORD CORP	COM	
70706P 10 4 *	PENGROWTH ENERGY CORP	COM	
70706P 90 4	PENGROWTH ENERGY CORP	CALL	
70706P 95 4	PENGROWTH ENERGY CORP	PUT	
707569 10 9 *	PENN NATL GAMING INC	COM	
707569 90 9	PENN NATL GAMING INC	CALL	
707569 95 9	PENN NATL GAMING INC	PUT	
707882 10 6 *	PENN VA CORP	COM	
707882 90 6	PENN VA CORP	CALL	
707882 95 6	PENN VA CORP	PUT	
707884 10 2 *	PENN VA RESOURCES PARTNERS L	COM	DELETED
707884 90 2	PENN VA RESOURCES PARTNERS L	CALL	DELETED
707884 95 2	PENN VA RESOURCES PARTNERS L	PUT	DELETED
707887 10 5 *	PENN WEST PETE LTD NEW	COM	
707887 90 5	PENN WEST PETE LTD NEW	CALL	
707887 95 5	PENN WEST PETE LTD NEW	PUT	
70806A 10 6	PENNANTPARK FLOATING RATE CA	COM	
708062 10 4 *	PENNANTPARK INVT CORP	COM	
708062 90 4	PENNANTPARK INVT CORP	CALL	
708062 95 4	PENNANTPARK INVT CORP	PUT	
708160 10 6 *	PENNEY J C INC	COM	
708160 90 6	PENNEY J C INC	CALL	
708160 95 6	PENNEY J C INC	PUT	
708430 10 3	PENNS WOODS BANCORP INC	COM	
709102 10 7 *	PENNSYLVANIA RL ESTATE INVT	SH BEN INT	
709102 90 7	PENNSYLVANIA RL ESTATE INVT	CALL	
709102 95 7	PENNSYLVANIA RL ESTATE INVT	PUT	
70931T 10 3 *	PENNYMAC MTG INVT TR	COM	
70931T 90 3	PENNYMAC MTG INVT TR	CALL	
70931T 95 3	PENNYMAC MTG INVT TR	PUT	
70959W 10 3 *	PENSKE AUTOMOTIVE GRP INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 326

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
70959W 90 3	PENSKE AUTOMOTIVE GRP INC	CALL	
70959W 95 3	PENSKE AUTOMOTIVE GRP INC	PUT	
709600 10 0 *	PENSON WORLDWIDE INC	COM	
709600 90 0	PENSON WORLDWIDE INC	CALL	
709600 95 0	PENSON WORLDWIDE INC	PUT	
709631 10 5 *	PENTAIR INC	COM	
709631 90 5	PENTAIR INC	CALL	
709631 95 5	PENTAIR INC	PUT	
709789 10 1	PEOPLES BANCORP INC	COM	
710577 10 7	PEOPLES BANCORP N C INC	COM	
71103B 10 2	PEOPLES FINL CORP MISS	COM	
711037 10 1	PEOPLES FED BANCSHARES INC	COM	
712704 10 5 *	PEOPLES UNITED FINANCIAL INC	COM	
712704 90 5	PEOPLES UNITED FINANCIAL INC	CALL	
712704 95 5	PEOPLES UNITED FINANCIAL INC	PUT	
713278 10 9 *	PEP BOYS MANNY MOE & JACK	COM	
713278 90 9	PEP BOYS MANNY MOE & JACK	CALL	
713278 95 9	PEP BOYS MANNY MOE & JACK	PUT	
713291 10 2 *	PEPCO HOLDINGS INC	COM	
713291 90 2	PEPCO HOLDINGS INC	CALL	
713291 95 2	PEPCO HOLDINGS INC	PUT	
713448 10 8 *	PEPSICO INC	COM	
713448 90 8	PEPSICO INC	CALL	
713448 95 8	PEPSICO INC	PUT	
71361F 10 0 *	PERCEPTRON INC	COM	
71361F 90 0	PERCEPTRON INC	CALL	
71361F 95 0	PERCEPTRON INC	PUT	
71366R 70 3	PEREGRINE SEMICONDUCTOR CORP	COM	ADDED
713661 30 4 *	PEREGRINE PHARMACEUTICALS IN	COM NEW	
713661 90 4	PEREGRINE PHARMACEUTICALS IN	CALL	
713661 95 4	PEREGRINE PHARMACEUTICALS IN	PUT	
71372U 10 4 *	PERFECT WORLD CO LTD	SPON ADR REP B	
71372U 90 4	PERFECT WORLD CO LTD	CALL	
71372U 95 4	PERFECT WORLD CO LTD	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 327

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
71375U 10 1 *	PERFICIENT INC	COM	
71375U 90 1	PERFICIENT INC	CALL	
71375U 95 1	PERFICIENT INC	PUT	
71376C 10 0	PERFUMANIA HLDGS INC	COM NEW	
71376K 10 2 *	PERFORMANCE TECHNOLOGIES INC	COM	
71376K 90 2	PERFORMANCE TECHNOLOGIES INC	CALL	
71376K 95 2	PERFORMANCE TECHNOLOGIES INC	PUT	
71377E 10 5	PERFORMANT FINL CORP	COM	ADDED
713831 10 5 *	PERICOM SEMICONDUCTOR CORP	COM	
713831 90 5	PERICOM SEMICONDUCTOR CORP	CALL	
713831 95 5	PERICOM SEMICONDUCTOR CORP	PUT	
714046 10 9 *	PERKINELMER INC	COM	
714046 90 9	PERKINELMER INC	CALL	
714046 95 9	PERKINELMER INC	PUT	
714157 10 4	PERMA-FIX ENVIRONMENTAL SVCS	COM	
714236 10 6 *	PERMIAN BASIN RTY TR	UNIT BEN INT	
714236 90 6	PERMIAN BASIN RTY TR	CALL	
714236 95 6	PERMIAN BASIN RTY TR	PUT	
71426V 10 8	PERNIX THERAPEUTICS HLDGS IN	COM	
714290 10 3 *	PERRIGO CO	COM	
714290 90 3	PERRIGO CO	CALL	
714290 95 3	PERRIGO CO	PUT	
715684 10 6 *	P T TELEKOMUNIKASI INDONESIA	SPONSORED ADR	
715684 90 6	P T TELEKOMUNIKASI INDONESIA	CALL	
715684 95 6	P T TELEKOMUNIKASI INDONESIA	PUT	
715710 10 9	PERVASIVE SOFTWARE INC	COM	
716382 10 6 *	PETMED EXPRESS INC	COM	
716382 90 6	PETMED EXPRESS INC	CALL	
716382 95 6	PETMED EXPRESS INC	PUT	
71646E 10 0 *	PETROCHINA CO LTD	SPONSORED ADR	
71646E 90 0	PETROCHINA CO LTD	CALL	
71646E 95 0	PETROCHINA CO LTD	PUT	
71646J 10 9 *	PETROBRAS ARGENTINA S A	SPONS ADR	
71646J 90 9	PETROBRAS ARGENTINA S A	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 328

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
71646J 95 9	PETROBRAS ARGENTINA S A	PUT	
71654V 10 1 *	PETROLEO BRASILEIRO SA PETRO	SP ADR NON VTG	
71654V 90 1	PETROLEO BRASILEIRO SA PETRO	CALL	
71654V 95 1	PETROLEO BRASILEIRO SA PETRO	PUT	
71654V 40 8 *	PETROLEO BRASILEIRO SA PETRO	SPONSORED ADR	
71654V 90 8	PETROLEO BRASILEIRO SA PETRO	CALL	
71654V 95 8	PETROLEO BRASILEIRO SA PETRO	PUT	
716549 10 0	PETROLEUM & RES CORP	COM	
71672U 10 1 *	PETROLOGISTICS LP	UNIT LTD PTH INT	
71672U 90 1	PETROLOGISTICS LP	CALL	
71672U 95 1	PETROLOGISTICS LP	PUT	
716748 10 8 *	PETROQUEST ENERGY INC	COM	
716748 90 8	PETROQUEST ENERGY INC	CALL	
716748 95 8	PETROQUEST ENERGY INC	PUT	
716768 10 6 *	PETSMART INC	COM	
716768 90 6	PETSMART INC	CALL	
716768 95 6	PETSMART INC	PUT	
716933 10 6 *	PHARMACYCLICS INC	COM	
716933 90 6	PHARMACYCLICS INC	CALL	
716933 95 6	PHARMACYCLICS INC	PUT	
717081 10 3 *	PFIZER INC	COM	
717081 90 3	PFIZER INC	CALL	
717081 95 3	PFIZER INC	PUT	
717098 20 6 *	PFSWEB INC	COM NEW	
717098 90 6	PFSWEB INC	CALL	
717098 95 6	PFSWEB INC	PUT	
71714F 10 4 *	PHARMERICA CORP	COM	
71714F 90 4	PHARMERICA CORP	CALL	
71714F 95 4	PHARMERICA CORP	PUT	
71714G 10 2 *	PHARMATHENE INC	COM	
71714G 90 2	PHARMATHENE INC	CALL	
71714G 95 2	PHARMATHENE INC	PUT	
71722R 10 8 *	PHAZAR CORP	COM	
71722R 90 8	PHAZAR CORP	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 329

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
71722R 95 8	PHAZAR CORP	PUT	
718172 10 9 *	PHILIP MORRIS INTL INC	COM	
718172 90 9	PHILIP MORRIS INTL INC	CALL	
718172 95 9	PHILIP MORRIS INTL INC	PUT	
718252 60 4 *	PHILIPPINE LONG DISTANCE TEL	SPONSORED ADR	
718252 90 4	PHILIPPINE LONG DISTANCE TEL	CALL	
718252 95 4	PHILIPPINE LONG DISTANCE TEL	PUT	
718546 10 4 *	PHILLIPS 66	COM	
718546 90 4	PHILLIPS 66	CALL	
718546 95 4	PHILLIPS 66	PUT	
71902E 10 9 *	PHOENIX COS INC NEW	COM	DELETED
71902E 90 9	PHOENIX COS INC NEW	CALL	DELETED
71902E 95 9	PHOENIX COS INC NEW	PUT	DELETED
71902E 60 4 *	PHOENIX COS INC NEW	COM NEW	ADDED
71902E 90 4	PHOENIX COS INC NEW	CALL	ADDED
71902E 95 4	PHOENIX COS INC NEW	PUT	ADDED
71910C 10 3	PHOENIX NEW MEDIA LTD	SPONSORED ADS	
719358 30 1 *	PHOTOMEDEX INC	COM PAR \$0.01	
719358 90 1	PHOTOMEDEX INC	CALL	
719358 95 1	PHOTOMEDEX INC	PUT	
719405 AF 9	PHOTRONICS INC	NOTE 5.500%10/0	
719405 AH 5	PHOTRONICS INC	NOTE 3.250% 4/0	ADDED
719405 10 2 *	PHOTRONICS INC	COM	
719405 90 2	PHOTRONICS INC	CALL	
719405 95 2	PHOTRONICS INC	PUT	
719427 10 6	PHYSICIANS FORMULA HLDGS INC	COM	
720186 10 5 *	PIEDMONT NAT GAS INC	COM	
720186 90 5	PIEDMONT NAT GAS INC	CALL	
720186 95 5	PIEDMONT NAT GAS INC	PUT	
720190 20 6 *	PIEDMONT OFFICE REALTY TR IN	COM CL A	
720190 90 6	PIEDMONT OFFICE REALTY TR IN	CALL	
720190 95 6	PIEDMONT OFFICE REALTY TR IN	PUT	
720279 AH 1	PIER 1 IMPORTS INC	FRNT 6.125% 2/1	
720279 10 8 *	PIER 1 IMPORTS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 330

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
720279 90 8	PIER 1 IMPORTS INC	CALL	
720279 95 8	PIER 1 IMPORTS INC	PUT	
721283 10 9 *	PIKE ELEC CORP	COM	
721283 90 9	PIKE ELEC CORP	CALL	
721283 95 9	PIKE ELEC CORP	PUT	
72147K 10 8 *	PILGRIMS PRIDE CORP NEW	COM	
72147K 90 8	PILGRIMS PRIDE CORP NEW	CALL	
72147K 95 8	PILGRIMS PRIDE CORP NEW	PUT	
72200M 10 8	PIMCO CALIF MUN INCOME FD II	COM	
72200N 10 6	PIMCO CA MUNICIPAL INCOME FD	COM	
72200R 10 7	PIMCO MUNICIPAL INCOME FD	COM	
72200T 10 3	PIMCO NY MUNICIPAL INCOME FD	COM	
72200U 10 0	PIMCO CORPORATE INCOME STRAT	COM	
72200W 10 6	PIMCO MUN INCOME FD II	COM	
72200X 10 4	PIMCO STRATEGIC GBL GOV FD I	COM	
72200Y 10 2	PIMCO NEW YORK MUN FD II	COM	
72201A 10 3	PIMCO MUN INCOME FD III	COM	
72201B 10 1	PIMCO CORPORATE & INCOME OPP	COM	
72201C 10 9	PIMCO CALIF MUN INCOME FD II	COM	
72201E 10 5	PIMCO NEW YORK MUN INCM FD 1	COM	
72201H 10 8	PIMCO INCOME STRATEGY FUND	COM	
72201J 10 4	PIMCO INCOME STRATEGY FUND I	COM	
72201R 10 6 *	PIMCO ETF TR	1-3YR USTREIDX	
72201R 90 6	PIMCO ETF TR	CALL	
72201R 95 6	PIMCO ETF TR	PUT	
72201R 20 5	PIMCO ETF TR	1-5 US TIP IDX	
72201R 30 4	PIMCO ETF TR	15+ YR US TIPS	
72201R 40 3	PIMCO ETF TR	BROAD US TIPS	
72201R 60 1	PIMCO ETF TR	3-7YR US TREAS	
72201R 70 0	PIMCO ETF TR	7-15 YR US TRS	
72201R 74 2	PIMCO ETF TR	AUSTRALIA BD	
72201R 75 9	PIMCO ETF TR	CDA BD IDX FD	
72201R 76 7	PIMCO ETF TR	GERM BD IDX FD	
72201R 77 5 *	PIMCO ETF TR	TOTL RETN ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 331

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
72201R 90 5	PIMCO ETF TR	CALL	
72201R 95 5	PIMCO ETF TR	PUT	
72201R 78 3	PIMCO ETF TR	0-5 HIGH YIELD	
72201R 79 1	PIMCO ETF TR	GB ADV INF BD	
72201R 80 9	PIMCO ETF TR	15YR US TRS FD	
72201R 81 7	PIMCO ETF TR	INV GRD CRP BD	
72201R 82 5	PIMCO ETF TR	BLD AMER BD FD	
72201R 83 3	PIMCO ETF TR	ENHAN SHRT MAT	
72201R 86 6	PIMCO ETF TR	INTER MUN BD ST	
72201R 87 4	PIMCO ETF TR	SHTRM MUN BOND	
72201R 88 2	PIMCO ETF TR	25YR+ ZERO U S	
72201Y 10 1	PIMCO DYNAMIC INCOME FD	SHS	
722011 10 3	PIMCO GLOBAL STOCKSPLS INCM	COM	
722014 10 7	PIMCO HIGH INCOME FD	COM SHS	
72202B 10 0	PIMCO INCOME OPPORTUNITY FD	COM	
723456 10 9 *	PINNACLE ENTMT INC	COM	
723456 90 9	PINNACLE ENTMT INC	CALL	
723456 95 9	PINNACLE ENTMT INC	PUT	
72346Q 10 4 *	PINNACLE FINL PARTNERS INC	COM	
72346Q 90 4	PINNACLE FINL PARTNERS INC	CALL	
72346Q 95 4	PINNACLE FINL PARTNERS INC	PUT	
723484 10 1 *	PINNACLE WEST CAP CORP	COM	
723484 90 1	PINNACLE WEST CAP CORP	CALL	
723484 95 1	PINNACLE WEST CAP CORP	PUT	
723653 10 1	PIONEER DIV HIGH INCOME TRUS	COM BENE INTER	
723655 10 6 *	PIONEER DRILLING CO	COM	DELETED
723655 90 6	PIONEER DRILLING CO	CALL	DELETED
723655 95 6	PIONEER DRILLING CO	PUT	DELETED
723664 10 8 *	PIONEER ENERGY SVCS CORP	COM	ADDED
723664 90 8	PIONEER ENERGY SVCS CORP	CALL	ADDED
723664 95 8	PIONEER ENERGY SVCS CORP	PUT	ADDED
72369H 10 6	PIONEER HIGH INCOME TR	COM	
72369J 10 2	PIONEER FLOATING RATE TR	COM	
723762 10 0	PIONEER MUN HIGH INCOME ADV	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 332

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
723763 10 8	PIONEER MUN HIGH INCOME TR	COM SHS	
723787 AH 0	PIONEER NAT RES CO	NOTE 2.875% 1/1	
723787 10 7 *	PIONEER NAT RES CO	COM	
723787 90 7	PIONEER NAT RES CO	CALL	
723787 95 7	PIONEER NAT RES CO	PUT	
72388B 10 6 *	PIONEER SOUTHWST ENRG PRTNR	UNIT LP INT	
72388B 90 6	PIONEER SOUTHWST ENRG PRTNR	CALL	
72388B 95 6	PIONEER SOUTHWST ENRG PRTNR	PUT	
724078 10 0 *	PIPER JAFFRAY COS	COM	
724078 90 0	PIPER JAFFRAY COS	CALL	
724078 95 0	PIPER JAFFRAY COS	PUT	
724479 10 0 *	PITNEY BOWES INC	COM	
724479 90 0	PITNEY BOWES INC	CALL	
724479 95 0	PITNEY BOWES INC	PUT	
724479 30 8	PITNEY BOWES INC	PREF CV \$2.12	
72581M 30 5	PIXELWORKS INC	COM NEW	
725846 10 9	PIZZA INN HOLDINGS INC	COM	
726503 10 5 *	PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	
726503 90 5	PLAINS ALL AMERN PIPELINE L	CALL	
726503 95 5	PLAINS ALL AMERN PIPELINE L	PUT	
726505 10 0 *	PLAINS EXPL& PRODTN CO	COM	
726505 90 0	PLAINS EXPL& PRODTN CO	CALL	
726505 95 0	PLAINS EXPL& PRODTN CO	PUT	
726900 10 3 *	PLANAR SYS INC	COM	
726900 90 3	PLANAR SYS INC	CALL	
726900 95 3	PLANAR SYS INC	PUT	
727493 10 8 *	PLANTRONICS INC NEW	COM	
727493 90 8	PLANTRONICS INC NEW	CALL	
727493 95 8	PLANTRONICS INC NEW	PUT	
72765Q 20 5	PLATINUM GROUP METALS LTD	COM NEW	
729132 10 0 *	PLEXUS CORP	COM	
729132 90 0	PLEXUS CORP	CALL	
729132 95 0	PLEXUS CORP	PUT	
72919P 20 2 *	PLUG POWER INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 333

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
72919P 90 2	PLUG POWER INC	CALL	
72919P 95 2	PLUG POWER INC	PUT	
729251 10 8 *	PLUM CREEK TIMBER CO INC	COM	
729251 90 8	PLUM CREEK TIMBER CO INC	CALL	
729251 95 8	PLUM CREEK TIMBER CO INC	PUT	
729273 10 2	PLUMAS BANCORP	COM	
72940R 10 2 *	PLURISTEM THERAPEUTICS INC	COM	
72940R 90 2	PLURISTEM THERAPEUTICS INC	CALL	
72940R 95 2	PLURISTEM THERAPEUTICS INC	PUT	
730206 10 9	POAGE BANKSHARES INC	COM	
730507 10 0	POINT 360	COM	
730843 20 8	POINTS INTL LTD	COM NEW	
730864 20 4	POKERTEK INC	COM NEW	
731068 10 2 *	POLARIS INDS INC	COM	
731068 90 2	POLARIS INDS INC	CALL	
731068 95 2	POLARIS INDS INC	PUT	
73172K 10 4 *	POLYCOM INC	COM	
73172K 90 4	POLYCOM INC	CALL	
73172K 95 4	POLYCOM INC	PUT	
73179P 10 6 *	POLYONE CORP	COM	
73179P 90 6	POLYONE CORP	CALL	
73179P 95 6	POLYONE CORP	PUT	
73179V 10 3 *	POLYPORE INTL INC	COM	
73179V 90 3	POLYPORE INTL INC	CALL	
73179V 95 3	POLYPORE INTL INC	PUT	
731916 10 2	POLYMET MINING CORP	COM	
73278L 10 5 *	POOL CORPORATION	COM	
73278L 90 5	POOL CORPORATION	CALL	
73278L 95 5	POOL CORPORATION	PUT	
732857 10 7	POPE RES DEL LTD PARTNERSHIP	DEPOSITRY RCPT	
733174 70 0 *	POPULAR INC	COM NEW	
733174 90 0	POPULAR INC	CALL	
733174 95 0	POPULAR INC	PUT	
736233 10 7	PORTER BANCORP INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 334

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73640Q 10 5 *	PORTFOLIO RECOVERY ASSOCS IN	COM	
73640Q 90 5	PORTFOLIO RECOVERY ASSOCS IN	CALL	
73640Q 95 5	PORTFOLIO RECOVERY ASSOCS IN	PUT	
736508 84 7 *	PORTLAND GEN ELEC CO	COM NEW	
736508 90 7	PORTLAND GEN ELEC CO	CALL	
736508 95 7	PORTLAND GEN ELEC CO	PUT	
737273 10 2	PORTUGAL TELECOM SGPS S A	SPONSORED ADR	
737446 10 4 *	POST HLDGS INC	COM	
737446 90 4	POST HLDGS INC	CALL	
737446 95 4	POST HLDGS INC	PUT	
737464 10 7 *	POST PPTYS INC	COM	
737464 90 7	POST PPTYS INC	CALL	
737464 95 7	POST PPTYS INC	PUT	
737525 10 5 *	POSTROCK ENERGY CORP	COM	
737525 90 5	POSTROCK ENERGY CORP	CALL	
737525 95 5	POSTROCK ENERGY CORP	PUT	
73755L 10 7 *	POTASH CORP SASK INC	COM	
73755L 90 7	POTASH CORP SASK INC	CALL	
73755L 95 7	POTASH CORP SASK INC	PUT	
737630 10 3 *	POTLATCH CORP NEW	COM	
737630 90 3	POTLATCH CORP NEW	CALL	
737630 95 3	POTLATCH CORP NEW	PUT	
739128 10 6 *	POWELL INDS INC	COM	
739128 90 6	POWELL INDS INC	CALL	
739128 95 6	POWELL INDS INC	PUT	
739276 10 3 *	POWER INTEGRATIONS INC	COM	
739276 90 3	POWER INTEGRATIONS INC	CALL	
739276 95 3	POWER INTEGRATIONS INC	PUT	
73930R 10 2 *	POWER ONE INC NEW	COM	
73930R 90 2	POWER ONE INC NEW	CALL	
73930R 95 2	POWER ONE INC NEW	PUT	
73933H 10 1	POWER REIT	COM	
73935A 10 4 *	POWERSHARES QQQ TRUST	UNIT SER 1	
73935A 90 4	POWERSHARES QQQ TRUST	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 335

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935A 95 4	POWERSHARES QQQ TRUST	PUT	
73935B 30 0	POWERSHARES ACTIVE MNG ETF T	MEGA CAP PORT	
73935B 40 9	POWERSHARES ACTIVE MNG ETF T	LOW DURAT PORT	
73935B 50 8	POWERSHARES ACTIVE MNG ETF T	US REAL EST FD	
73935L 10 0 *	POWERSHARES INDIA ETF TR	INDIA PORT	
73935L 90 0	POWERSHARES INDIA ETF TR	CALL	
73935L 95 0	POWERSHARES INDIA ETF TR	PUT	
73935S 10 5 *	POWERSHARES DB CMDTY IDX TRA	UNIT BEN INT	
73935S 90 5	POWERSHARES DB CMDTY IDX TRA	CALL	
73935S 95 5	POWERSHARES DB CMDTY IDX TRA	PUT	
73935X 10 4 *	POWERSHARES ETF TRUST	DYNAMIC MKT PT	
73935X 90 4	POWERSHARES ETF TRUST	CALL	
73935X 95 4	POWERSHARES ETF TRUST	PUT	
73935X 14 6	POWERSHARES ETF TRUST	NASD INTNT ETF	
73935X 15 3 *	POWERSHARES ETF TRUST	DWA TECH LDRS	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 16 1 *	POWERSHARES ETF TRUST	WILDERHILL PRO	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 17 9 *	POWERSHARES ETF TRUST	STOCKINVST CORE	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 19 5 *	POWERSHARES ETF TRUST	GBL LSTD PVT EQT	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 20 3 *	POWERSHARES ETF TRUST	DYNAMIC OTC PT	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 22 9 *	POWERSHARES ETF TRUST	FINL PFD PTFL	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 27 8 *	POWERSHARES ETF TRUST	CLEANTECH PORT	
73935X 90 8	POWERSHARES ETF TRUST	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 336

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935X 95 8	POWERSHARES ETF TRUST	PUT	
73935X 28 6 *	POWERSHARES ETF TRUST	DYNA BUYBK ACH	
73935X 90 6	POWERSHARES ETF TRUST	CALL	
73935X 95 6	POWERSHARES ETF TRUST	PUT	
73935X 30 2 *	POWERSHARES ETF TRUST	HI YLD EQ DVDN	
73935X 90 2	POWERSHARES ETF TRUST	CALL	
73935X 95 2	POWERSHARES ETF TRUST	PUT	
73935X 33 6 *	POWERSHARES ETF TRUST	BNKING SEC POR	
73935X 90 6	POWERSHARES ETF TRUST	CALL	
73935X 95 6	POWERSHARES ETF TRUST	PUT	
73935X 34 4 *	POWERSHARES ETF TRUST	TECH SECT PORT	
73935X 90 4	POWERSHARES ETF TRUST	CALL	
73935X 95 4	POWERSHARES ETF TRUST	PUT	
73935X 35 1 *	POWERSHARES ETF TRUST	HLTHCR SEC POR	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 36 9 *	POWERSHARES ETF TRUST	INDL SECT PORT	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 37 7 *	POWERSHARES ETF TRUST	FINL SECT PORT	
73935X 90 7	POWERSHARES ETF TRUST	CALL	
73935X 95 7	POWERSHARES ETF TRUST	PUT	
73935X 38 5 *	POWERSHARES ETF TRUST	ENERGY SEC POR	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 39 3 *	POWERSHARES ETF TRUST	CON STAPLE SEC	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 40 1 *	POWERSHARES ETF TRUST	GOLDEN DRG CHINA	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 41 9 *	POWERSHARES ETF TRUST	CON DISCRE SEC	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 337

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935X 42 7 *	POWERSHARES ETF TRUST	BASIC MAT SECT	
73935X 90 7	POWERSHARES ETF TRUST	CALL	
73935X 95 7	POWERSHARES ETF TRUST	PUT	
73935X 43 5 *	POWERSHARES ETF TRUST	FND PUR SMLCR PT	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 44 3 *	POWERSHARES ETF TRUST	FND PUR MIDCR PT	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 45 0 *	POWERSHARES ETF TRUST	FND PUR LRGCR PT	
73935X 90 0	POWERSHARES ETF TRUST	CALL	
73935X 95 0	POWERSHARES ETF TRUST	PUT	
73935X 46 8 *	POWERSHARES ETF TRUST	MAGNIQUANT POR	
73935X 90 8	POWERSHARES ETF TRUST	CALL	
73935X 95 8	POWERSHARES ETF TRUST	PUT	
73935X 50 0 *	POWERSHARES ETF TRUST	WDRHLL CLN EN	
73935X 90 0	POWERSHARES ETF TRUST	CALL	
73935X 95 0	POWERSHARES ETF TRUST	PUT	
73935X 56 7	POWERSHARES ETF TRUST	FTSE US1500 SM	
73935X 57 5 *	POWERSHARES ETF TRUST	WATER RESOURCE	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 58 3 *	POWERSHARES ETF TRUST	FTSE RAFI 1000	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 59 1 *	POWERSHARES ETF TRUST	DYN UTIL PORTF	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 60 9 *	POWERSHARES ETF TRUST	DYNM LRG CP GR	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 61 7 *	POWERSHARES ETF TRUST	DYN RETAIL PTF	
73935X 90 7	POWERSHARES ETF TRUST	CALL	
73935X 95 7	POWERSHARES ETF TRUST	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 338

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935X 62 5 *	POWERSHARES ETF TRUST	DYN OIL SVCS	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 63 3 *	POWERSHARES ETF TRUST	LX NANOTCH PTF	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 64 1 *	POWERSHARES ETF TRUST	DYN INS PTF	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 65 8 *	POWERSHARES ETF TRUST	DYN EN EX PROD	
73935X 90 8	POWERSHARES ETF TRUST	CALL	
73935X 95 8	POWERSHARES ETF TRUST	PUT	
73935X 66 6 *	POWERSHARES ETF TRUST	DYN BLDG CNSTR	
73935X 90 6	POWERSHARES ETF TRUST	CALL	
73935X 95 6	POWERSHARES ETF TRUST	PUT	
73935X 68 2 *	POWERSHARES ETF TRUST	S&P 500 HGH QLTY	
73935X 90 2	POWERSHARES ETF TRUST	CALL	
73935X 95 2	POWERSHARES ETF TRUST	PUT	
73935X 69 0 *	POWERSHARES ETF TRUST	AERSPC DEF PTF	
73935X 90 0	POWERSHARES ETF TRUST	CALL	
73935X 95 0	POWERSHARES ETF TRUST	PUT	
73935X 70 8 *	POWERSHARES ETF TRUST	DYNM LRG CP VL	
73935X 90 8	POWERSHARES ETF TRUST	CALL	
73935X 95 8	POWERSHARES ETF TRUST	PUT	
73935X 71 6 *	POWERSHARES ETF TRUST	INTL DIV ACHV	
73935X 90 6	POWERSHARES ETF TRUST	CALL	
73935X 95 6	POWERSHARES ETF TRUST	PUT	
73935X 73 2 *	POWERSHARES ETF TRUST	DIV ACHV PRTF	
73935X 90 2	POWERSHARES ETF TRUST	CALL	
73935X 95 2	POWERSHARES ETF TRUST	PUT	
73935X 74 0 *	POWERSHARES ETF TRUST	ZACKS MC PRFTL	
73935X 90 0	POWERSHARES ETF TRUST	CALL	
73935X 95 0	POWERSHARES ETF TRUST	PUT	
73935X 75 7 *	POWERSHARES ETF TRUST	DYN LSR & ENT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 339

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935X 90 7	POWERSHARES ETF TRUST	CALL	
73935X 95 7	POWERSHARES ETF TRUST	PUT	
73935X 77 3 *	POWERSHARES ETF TRUST	DYN SFTWR PORT	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 78 1 *	POWERSHARES ETF TRUST	DYN SEMCT PORT	
73935X 90 1	POWERSHARES ETF TRUST	CALL	
73935X 95 1	POWERSHARES ETF TRUST	PUT	
73935X 79 9 *	POWERSHARES ETF TRUST	DYN PHRMA PORT	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 80 7 *	POWERSHARES ETF TRUST	FND PR MIDGRT PT	
73935X 90 7	POWERSHARES ETF TRUST	CALL	
73935X 95 7	POWERSHARES ETF TRUST	PUT	
73935X 81 5 *	POWERSHARES ETF TRUST	DYN NETWKG PRT	
73935X 90 5	POWERSHARES ETF TRUST	CALL	
73935X 95 5	POWERSHARES ETF TRUST	PUT	
73935X 82 3 *	POWERSHARES ETF TRUST	DYN MEDIA PORT	
73935X 90 3	POWERSHARES ETF TRUST	CALL	
73935X 95 3	POWERSHARES ETF TRUST	PUT	
73935X 84 9 *	POWERSHARES ETF TRUST	DYN FD & BEV	
73935X 90 9	POWERSHARES ETF TRUST	CALL	
73935X 95 9	POWERSHARES ETF TRUST	PUT	
73935X 85 6 *	POWERSHARES ETF TRUST	DYN BIOT & GEN	
73935X 90 6	POWERSHARES ETF TRUST	CALL	
73935X 95 6	POWERSHARES ETF TRUST	PUT	
73935X 86 4 *	POWERSHARES ETF TRUST	FND PUR SMVAL PT	
73935X 90 4	POWERSHARES ETF TRUST	CALL	
73935X 95 4	POWERSHARES ETF TRUST	PUT	
73935X 87 2 *	POWERSHARES ETF TRUST	FND PUR SMGRT PT	
73935X 90 2	POWERSHARES ETF TRUST	CALL	
73935X 95 2	POWERSHARES ETF TRUST	PUT	
73935X 88 0 *	POWERSHARES ETF TRUST	FND PUR MDVAL PT	
73935X 90 0	POWERSHARES ETF TRUST	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 340

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73935X 95 0	POWERSHARES ETF TRUST	PUT	
73935Y 10 2 *	POWERSHARES DB G10 CURCY HAR	COM UT BEN INT	
73935Y 90 2	POWERSHARES DB G10 CURCY HAR	CALL	
73935Y 95 2	POWERSHARES DB G10 CURCY HAR	PUT	
73936B 10 1 *	POWERSHS DB MULTI SECT COMM	DB ENERGY FUND	
73936B 90 1	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 1	POWERSHS DB MULTI SECT COMM	PUT	
73936B 20 0 *	POWERSHS DB MULTI SECT COMM	DB PREC MTLs	
73936B 90 0	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 0	POWERSHS DB MULTI SECT COMM	PUT	
73936B 30 9 *	POWERSHS DB MULTI SECT COMM	DB SILVER FUND	
73936B 90 9	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 9	POWERSHS DB MULTI SECT COMM	PUT	
73936B 40 8 *	POWERSHS DB MULTI SECT COMM	PS DB AGRICUL FD	
73936B 90 8	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 8	POWERSHS DB MULTI SECT COMM	PUT	
73936B 50 7 *	POWERSHS DB MULTI SECT COMM	DB OIL FUND	
73936B 90 7	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 7	POWERSHS DB MULTI SECT COMM	PUT	
73936B 60 6 *	POWERSHS DB MULTI SECT COMM	DB GOLD FUND	
73936B 90 6	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 6	POWERSHS DB MULTI SECT COMM	PUT	
73936B 70 5 *	POWERSHS DB MULTI SECT COMM	DB BASE METALS	
73936B 90 5	POWERSHS DB MULTI SECT COMM	CALL	
73936B 95 5	POWERSHS DB MULTI SECT COMM	PUT	
73936D 10 7 *	POWERSHS DB US DOLLAR INDEX	DOLL INDX BULL	
73936D 90 7	POWERSHS DB US DOLLAR INDEX	CALL	
73936D 95 7	POWERSHS DB US DOLLAR INDEX	PUT	
73936D 20 6 *	POWERSHS DB US DOLLAR INDEX	DOLL INDX BEAR	
73936D 90 6	POWERSHS DB US DOLLAR INDEX	CALL	
73936D 95 6	POWERSHS DB US DOLLAR INDEX	PUT	
73936G 30 8 *	POWERSHARES GLOBAL ETF FD	S&P 500 BUYWRT	
73936G 90 8	POWERSHARES GLOBAL ETF FD	CALL	
73936G 95 8	POWERSHARES GLOBAL ETF FD	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 341

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73936N 10 5 *	POWERSECURE INTL INC	COM	
73936N 90 5	POWERSECURE INTL INC	CALL	
73936N 95 5	POWERSECURE INTL INC	PUT	
73936Q 10 8	POWERSHARES ETF TRUST II	DWA DEVEL MKTS	
73936Q 20 7 *	POWERSHARES ETF TRUST II	DWA EMRG MKTS	
73936Q 90 7	POWERSHARES ETF TRUST II	CALL	
73936Q 95 7	POWERSHARES ETF TRUST II	PUT	
73936Q 30 6	POWERSHARES ETF TRUST II	COMPLTN PORTFLIO	
73936Q 40 5	POWERSHARES ETF TRUST II	BLNCD GRWTH PORT	
73936Q 50 4	POWERSHARES ETF TRUST II	GRW & INC PORT	
73936Q 60 3	POWERSHARES ETF TRUST II	MENA FRNTR ETF	
73936Q 70 2	POWERSHARES ETF TRUST II	GLOBL AGRI ETF	
73936Q 74 4	POWERSHARES ETF TRUST II	DWA SC TECHLDR	ADDED
73936Q 75 1	POWERSHARES ETF TRUST II	CONV PORTFOLIO	
73936Q 76 9	POWERSHARES ETF TRUST II	SENIOR LN PORT	
73936Q 77 7	POWERSHARES ETF TRUST II	PRP CAS INS PT	
73936Q 78 5	POWERSHARES ETF TRUST II	KBW GLB FIN SC	
73936Q 79 3	POWERSHARES ETF TRUST II	KBW HG YLD FIN	
73936Q 81 9	POWERSHARES ETF TRUST II	KBW YIELD REIT	
73936Q 83 5	POWERSHARES ETF TRUST II	INTL CORP BOND	
73936Q 84 3 *	POWERSHARES ETF TRUST II	CEF INC COMPST	
73936Q 90 3	POWERSHARES ETF TRUST II	CALL	
73936Q 95 3	POWERSHARES ETF TRUST II	PUT	
73936Q 86 8	POWERSHARES ETF TRUST II	GLOBAL STL ETF	
73936Q 87 6	POWERSHARES ETF TRUST II	GLOB GLD&P ETF	
73936Q 88 4	POWERSHARES ETF TRUST II	GLOBL COAL ETF	
73936T 43 3	POWERSHARES GLOBAL ETF TRUST	WK VRDO TX FR	
73936T 44 1	POWERSHARES GLOBAL ETF TRUST	CALI MUNI ETF	
73936T 45 8	POWERSHARES GLOBAL ETF TRUST	NY MUNI BD ETF	
73936T 47 4 *	POWERSHARES GLOBAL ETF TRUST	INSUR NATL MUN	
73936T 90 4	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 4	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 52 4	POWERSHARES GLOBAL ETF TRUST	I-30 LAD TREAS	
73936T 55 7 *	POWERSHARES GLOBAL ETF TRUST	FDM HG YLD RAFI	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 342

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73936T 90 7	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 7	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 56 5 *	POWERSHARES GLOBAL ETF TRUST	AGG PFD PORT	
73936T 90 5	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 5	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 57 3 *	POWERSHARES GLOBAL ETF TRUST	SOVEREIGN DEBT	
73936T 90 3	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 3	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 61 5	POWERSHARES GLOBAL ETF TRUST	GBL CLEAN ENER	
73936T 62 3 *	POWERSHARES GLOBAL ETF TRUST	GBL WTR PORT	
73936T 90 3	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 3	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 76 3 *	POWERSHARES GLOBAL ETF TRUST	EMER MRKT PORT	
73936T 90 3	POWERSHARES GLOBAL ETF TRUST	CALL	
73936T 95 3	POWERSHARES GLOBAL ETF TRUST	PUT	
73936T 77 1	POWERSHARES GLOBAL ETF TRUST	EX US SML PORT	
73936T 78 9	POWERSHARES GLOBAL ETF TRUST	DEV MKTS EX-US	
73936T 80 5	POWERSHARES GLOBAL ETF TRUST	DYN DEVINTLOPP	
73936T 85 4	POWERSHARES GLOBAL ETF TRUST	ASIA PAC EX-JP	
739363 AD 1	POWERWAVE TECHNOLOGIES INC	NOTE 1.875%11/1	DELETED
739363 AF 6	POWERWAVE TECHNOLOGIES INC	NOTE 3.875%10/0	
739363 30 7 *	POWERWAVE TECHNOLOGIES INC	COM NEW	
739363 90 7	POWERWAVE TECHNOLOGIES INC	CALL	
739363 95 7	POWERWAVE TECHNOLOGIES INC	PUT	
73937B 10 0	POWERSHARES ETF TR II	GLB NUCLR ENRG	
73937B 20 9	POWERSHARES ETF TR II	EMRG MKTS INFR	
73937B 30 8	POWERSHARES ETF TR II	GLBL WIND ENRG	
73937B 40 7	POWERSHARES ETF TR II	BUILD AMER ETF	
73937B 50 6	POWERSHARES ETF TR II	S&P SMCP C DIS	
73937B 60 5	POWERSHARES ETF TR II	S&P SMCP CONSU	
73937B 66 2	POWERSHARES ETF TR II	EM MRK LOW VOL	
73937B 67 0	POWERSHARES ETF TR II	S&P EMRGHIBETA	
73937B 68 8	POWERSHARES ETF TR II	INTL DEV LOWVL	
73937B 69 6	POWERSHARES ETF TR II	S&P INTDEV HIB	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 343

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
73937B 70 4	POWERSHARES ETF TR II	S&P SMCP ENE P	
73937B 71 2	POWERSHARES ETF TR II	KBW RG BK PORT	
73937B 72 0	POWERSHARES ETF TR II	KBW INS PORT	
73937B 73 8	POWERSHARES ETF TR II	KBW CP MKT PRT	
73937B 74 6 *	POWERSHARES ETF TR II	KBW BK PORT	
73937B 90 6	POWERSHARES ETF TR II	CALL	
73937B 95 6	POWERSHARES ETF TR II	PUT	
73937B 75 3	POWERSHARES ETF TR II	ASIA PAC BD PR	
73937B 76 1	POWERSHARES ETF TR II	FND INV GR CP	
73937B 77 9 *	POWERSHARES ETF TR II	S&P500 LOW VOL	
73937B 90 9	POWERSHARES ETF TR II	CALL	
73937B 95 9	POWERSHARES ETF TR II	PUT	
73937B 80 3	POWERSHARES ETF TR II	S&P SMCP FIN P	
73937B 82 9	POWERSHARES ETF TR II	S&P500 HGH BET	
73937B 83 7	POWERSHARES ETF TR II	S&P SMCP UTI P	
73937B 85 2	POWERSHARES ETF TR II	S&P SMCP MAT P	
73937B 86 0	POWERSHARES ETF TR II	S&P SMCP IT PO	
73937B 87 8	POWERSHARES ETF TR II	S&P SMCP IND P	
73937B 88 6	POWERSHARES ETF TR II	S&P SMCP HC PO	
739371 10 2	POWERSHARES EXCHANGE TRADED	LARGE GROWTH	
739371 20 1	POWERSHARES EXCHANGE TRADED	LARGE VALUE	
73941U 10 2 *	POZEN INC	COM	
73941U 90 2	POZEN INC	CALL	
73941U 95 2	POZEN INC	PUT	
739727 10 5	PRANA BIOTECHNOLOGY LTD	SPONSORED ADR	
74005P 10 4 *	PRAXAIR INC	COM	
74005P 90 4	PRAXAIR INC	CALL	
74005P 95 4	PRAXAIR INC	PUT	
74016W 10 6 *	PRECIDIAN ETFS TR	MAXIS NIKKEI	
74016W 90 6	PRECIDIAN ETFS TR	CALL	
74016W 95 6	PRECIDIAN ETFS TR	PUT	
740189 10 5 *	PRECISION CASTPARTS CORP	COM	
740189 90 5	PRECISION CASTPARTS CORP	CALL	
740189 95 5	PRECISION CASTPARTS CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 344

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74022D 30 8 *	PRECISION DRILLING CORP	COM 2010	
74022D 90 8	PRECISION DRILLING CORP	CALL	
74022D 95 8	PRECISION DRILLING CORP	PUT	
740367 40 4	PREFERRED BK LOS ANGELES CA	COM NEW	
74039L 10 3	PREFERRED APT CMNTYS INC	COM	
740444 10 4	PREFORMED LINE PRODS CO	COM	
74050M 10 5	PREMIER FINL BANCORP INC	COM	
74051E 10 2 *	PREMIER EXIBITIONS INC	COM	
74051E 90 2	PREMIER EXIBITIONS INC	CALL	
74051E 95 2	PREMIER EXIBITIONS INC	PUT	
740585 10 4 *	PREMIERE GLOBAL SVCS INC	COM	
740585 90 4	PREMIERE GLOBAL SVCS INC	CALL	
740585 95 4	PREMIERE GLOBAL SVCS INC	PUT	
740884 10 1 *	PRESIDENTIAL LIFE CORP	COM	
740884 90 1	PRESIDENTIAL LIFE CORP	CALL	
740884 95 1	PRESIDENTIAL LIFE CORP	PUT	
740921 20 0	PREMIERWEST BANCORP	COM NEW	
741113 10 4 *	PRESSTEK INC	COM	
741113 90 4	PRESSTEK INC	CALL	
741113 95 4	PRESSTEK INC	PUT	
74112D 10 1 *	PRESTIGE BRANDS HLDGS INC	COM	
74112D 90 1	PRESTIGE BRANDS HLDGS INC	CALL	
74112D 95 1	PRESTIGE BRANDS HLDGS INC	PUT	
74139C 10 2 *	PRETIUM RES INC	COM	
74139C 90 2	PRETIUM RES INC	CALL	
74139C 95 2	PRETIUM RES INC	PUT	
74144T 10 8 *	PRICE T ROWE GROUP INC	COM	
74144T 90 8	PRICE T ROWE GROUP INC	CALL	
74144T 95 8	PRICE T ROWE GROUP INC	PUT	
741503 AL 0	PRICELINE COM INC	NOTE 0.750% 9/3	
741503 40 3 *	PRICELINE COM INC	COM NEW	
741503 90 3	PRICELINE COM INC	CALL	
741503 95 3	PRICELINE COM INC	PUT	
741511 10 9 *	PRICESMART INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 345

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
741511 90 9	PRICESMART INC	CALL	
741511 95 9	PRICESMART INC	PUT	
74154B 20 3	PRIMA BIOMED LTD	SPON ADR LVL II	
74158E 10 4	PRIMEENERGY CORP	COM	
74164F 10 3 *	PRIMORIS SVCS CORP	COM	
74164F 90 3	PRIMORIS SVCS CORP	CALL	
74164F 95 3	PRIMORIS SVCS CORP	PUT	
74164M 10 8 *	PRIMERICA INC	COM	
74164M 90 8	PRIMERICA INC	CALL	
74164M 95 8	PRIMERICA INC	PUT	
74164W 10 6 *	PRIMERO MNG CORP	COM	
74164W 90 6	PRIMERO MNG CORP	CALL	
74164W 95 6	PRIMERO MNG CORP	PUT	
74165N 10 5 *	PRIMO WTR CORP	COM	
74165N 90 5	PRIMO WTR CORP	CALL	
74165N 95 5	PRIMO WTR CORP	PUT	
741929 30 1	PRIMUS TELECOMMUNICATIONS GR	COM	
742282 10 6	PRINCETON NATL BANCORP INC	COM	DELETED
74251V 10 2 *	PRINCIPAL FINL GROUP INC	COM	
74251V 90 2	PRINCIPAL FINL GROUP INC	CALL	
74251V 95 2	PRINCIPAL FINL GROUP INC	PUT	
74265M 20 5	PRO-DEX INC COLO	COM NEW	
74267C 10 6 *	PROASSURANCE CORP	COM	
74267C 90 6	PROASSURANCE CORP	CALL	
74267C 95 6	PROASSURANCE CORP	PUT	
74269U 20 3 *	PROCERA NETWORKS INC	COM NEW	
74269U 90 3	PROCERA NETWORKS INC	CALL	
74269U 95 3	PROCERA NETWORKS INC	PUT	
742718 10 9 *	PROCTER & GAMBLE CO	COM	
742718 90 9	PROCTER & GAMBLE CO	CALL	
742718 95 9	PROCTER & GAMBLE CO	PUT	
742959 10 9	PRINCIPLED EQUITY MARKET FD	SH BEN INT	
742962 10 3 *	PRIVATEBANCORP INC	COM	
742962 90 3	PRIVATEBANCORP INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 346

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
742962 95 3	PRIVATEBANCORP INC	PUT	
743187 10 6 *	PROGENICS PHARMACEUTICALS IN	COM	
743187 90 6	PROGENICS PHARMACEUTICALS IN	CALL	
743187 95 6	PROGENICS PHARMACEUTICALS IN	PUT	
743263 10 5 *	PROGRESS ENERGY INC	COM	DELETED
743263 90 5	PROGRESS ENERGY INC	CALL	DELETED
743263 95 5	PROGRESS ENERGY INC	PUT	DELETED
743312 10 0 *	PROGRESS SOFTWARE CORP	COM	
743312 90 0	PROGRESS SOFTWARE CORP	CALL	
743312 95 0	PROGRESS SOFTWARE CORP	PUT	
743315 10 3 *	PROGRESSIVE CORP OHIO	COM	
743315 90 3	PROGRESSIVE CORP OHIO	CALL	
743315 95 3	PROGRESSIVE CORP OHIO	PUT	
74339G 10 1 *	PROGRESSIVE WASTE SOLUTIONS	COM	
74339G 90 1	PROGRESSIVE WASTE SOLUTIONS	CALL	
74339G 95 1	PROGRESSIVE WASTE SOLUTIONS	PUT	
74340W 10 3 *	PROLOGIS INC	COM	
74340W 90 3	PROLOGIS INC	CALL	
74340W 95 3	PROLOGIS INC	PUT	
74340X AQ 4	PROLOGIS	NOTE 2.250% 4/0	
74340X AR 2	PROLOGIS	NOTE 1.875%11/1	
74340X AS 0	PROLOGIS	NOTE 2.625% 5/1	
74340X AT 8	PROLOGIS	NOTE 3.250% 3/1	
743410 AQ 5	PROLOGIS	NOTE 2.250% 4/0	
743410 AR 3	PROLOGIS	NOTE 1.875%11/1	
743410 AS 1	PROLOGIS	NOTE 2.625% 5/1	
743410 AY 8	PROLOGIS	NOTE 3.250% 3/1	
743424 10 3 *	PROOFPOINT INC	COM	
743424 90 3	PROOFPOINT INC	CALL	
743424 95 3	PROOFPOINT INC	PUT	
74343G 20 4	PROMOTORA DE INFORMACIONES S	ADR CL A SHS	
74343G 30 3	PROMOTORA DE INFORMACIONES S	ADR CL B CONV	
74344F 10 6 *	PROLOR BIOTECH INC	COM	
74344F 90 6	PROLOR BIOTECH INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 347

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74344F 95 6	PROLOR BIOTECH INC	PUT	
74345W 10 8	PROPHASE LABS INC	COM	
74346Y 10 3 *	PROS HOLDINGS INC	COM	
74346Y 90 3	PROS HOLDINGS INC	CALL	
74346Y 95 3	PROS HOLDINGS INC	PUT	
74347R 10 7 *	PROSHARES TR	PSHS ULT S&P 500	
74347R 90 7	PROSHARES TR	CALL	
74347R 95 7	PROSHARES TR	PUT	
74347R 12 3 *	PROSHARES TR	SHT INV GRD CP	
74347R 90 3	PROSHARES TR	CALL	
74347R 95 3	PROSHARES TR	PUT	
74347R 13 1 *	PROSHARES TR	SHRT HGH YIELD	
74347R 90 1	PROSHARES TR	CALL	
74347R 95 1	PROSHARES TR	PUT	
74347R 17 2 *	PROSHARES TR	ULTRA 20YR TRE	
74347R 90 2	PROSHARES TR	CALL	
74347R 95 2	PROSHARES TR	PUT	
74347R 18 0 *	PROSHARES TR	ULTR 7-10 TREA	
74347R 90 0	PROSHARES TR	CALL	
74347R 95 0	PROSHARES TR	PUT	
74347R 19 8	PROSHARES TR	PSHS ULSH NA B	
74347R 20 6 *	PROSHARES TR	PSHS ULTRA QQQ	
74347R 90 6	PROSHARES TR	CALL	
74347R 95 6	PROSHARES TR	PUT	
74347R 21 4	PROSHARES TR	PSHS ULT NASB	
74347R 22 2	PROSHARES TR	PSHS SHT OIL&GAS	
74347R 23 0 *	PROSHARES TR	PSHS SHTFINL ETF	
74347R 90 0	PROSHARES TR	CALL	
74347R 95 0	PROSHARES TR	PUT	
74347R 24 8 *	PROSHARES TR	PSHS CS 130/30	
74347R 90 8	PROSHARES TR	CALL	
74347R 95 8	PROSHARES TR	PUT	
74347R 26 3	PROSHARES TR	PSHS UL TELE ETF	
74347R 29 7 *	PROSHARES TR	PSHS ULTSH 20YRS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 348

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347R 90 7	PROSHARES TR	CALL	
74347R 95 7	PROSHARES TR	PUT	
74347R 30 5 *	PROSHARES TR	PSHS ULTRA DOW30	
74347R 90 5	PROSHARES TR	CALL	
74347R 95 5	PROSHARES TR	PUT	
74347R 31 3 *	PROSHARES TR	PSHS ULSHT 7-10Y	
74347R 90 3	PROSHARES TR	CALL	
74347R 95 3	PROSHARES TR	PUT	
74347R 33 9 *	PROSHARES TR	PSHS ULT SH MSCI	
74347R 90 9	PROSHARES TR	CALL	
74347R 95 9	PROSHARES TR	PUT	
74347R 34 7 *	PROSHARES TR	PSHS ULTSHRT JAP	
74347R 90 7	PROSHARES TR	CALL	
74347R 95 7	PROSHARES TR	PUT	
74347R 37 0 *	PROSHARES TR	PSHS SH MSCI EAF	
74347R 90 0	PROSHARES TR	CALL	
74347R 95 0	PROSHARES TR	PUT	
74347R 39 6	PROSHARES TR	PSHS SH MSCI EMR	
74347R 40 4 *	PROSHARES TR	PSHS ULT MCAP400	
74347R 90 4	PROSHARES TR	CALL	
74347R 95 4	PROSHARES TR	PUT	
74347R 45 3	PROSHARES TR	PSHS ULSH1000 VA	
74347R 47 9	PROSHARES TR	PSHS ULT2000 VAL	
74347R 48 7	PROSHARES TR	PSHS ULT 2000 GR	
74347R 49 5	PROSHARES TR	PSHS ULT MCP VAL	
74347R 50 3 *	PROSHARES TR	PSHS SHRT S&P500	
74347R 90 3	PROSHARES TR	CALL	
74347R 95 3	PROSHARES TR	PUT	
74347R 51 1	PROSHARES TR	PSHS ULT MDCP GR	
74347R 52 9	PROSHARES TR	PSHS ULT1000 VAL	
74347R 53 7	PROSHARES TR	PSHS ULT1000 GRW	
74347R 60 2 *	PROSHARES TR	PSHS SHORT QQQ	
74347R 90 2	PROSHARES TR	CALL	
74347R 95 2	PROSHARES TR	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 349

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347R 61 0	PROSHARES TR	PSHS HLTH CARE	
74347R 64 4	PROSHARES TR	PSHS CONSUMR GD	
74347R 66 9 *	PROSHARES TR	PSHS ULT SEMICDT	
74347R 90 9	PROSHARES TR	CALL	
74347R 95 9	PROSHARES TR	PUT	
74347R 68 5 *	PROSHARES TR	PSHS ULTRA UTIL	
74347R 90 5	PROSHARES TR	CALL	
74347R 95 5	PROSHARES TR	PUT	
74347R 69 3 *	PROSHARES TR	PSHS ULTRA TECH	
74347R 90 3	PROSHARES TR	CALL	
74347R 95 3	PROSHARES TR	PUT	
74347R 70 1 *	PROSHARES TR	PSHS SHORT DOW30	
74347R 90 1	PROSHARES TR	CALL	
74347R 95 1	PROSHARES TR	PUT	
74347R 71 9 *	PROSHARES TR	PSHS ULTRA O&G	
74347R 90 9	PROSHARES TR	CALL	
74347R 95 9	PROSHARES TR	PUT	
74347R 72 7 *	PROSHARES TR	PSHS ULTRA INDL	
74347R 90 7	PROSHARES TR	CALL	
74347R 95 7	PROSHARES TR	PUT	
74347R 73 5	PROSHARES TR	PSHS ULT HLTHCRE	
74347R 75 0	PROSHARES TR	PSHS CONSMR SVCS	
74347R 76 8	PROSHARES TR	PSHS CONSMRGOODS	
74347R 77 6 *	PROSHARES TR	PSHS ULT BASMATL	
74347R 90 6	PROSHARES TR	CALL	
74347R 95 6	PROSHARES TR	PUT	
74347R 78 4	PROSHARES TR	PSHS SHT SCAP600	
74347R 80 0 *	PROSHARES TR	PSHS SH MDCAP400	
74347R 90 0	PROSHARES TR	CALL	
74347R 95 0	PROSHARES TR	PUT	
74347R 81 8 *	PROSHARES TR	PSHS ULT SCAP600	
74347R 90 8	PROSHARES TR	CALL	
74347R 95 8	PROSHARES TR	PUT	
74347R 82 6 *	PROSHARES TR	PSHS SHTRUSS2000	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 350

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347R 90 6	PROSHARES TR	CALL	
74347R 95 6	PROSHARES TR	PUT	
74347R 84 2 *	PROSHARES TR	PSHS ULTRUSS2000	
74347R 90 2	PROSHARES TR	CALL	
74347R 95 2	PROSHARES TR	PUT	
74347R 88 3 *	PROSHARES TR	PSHS ULSHT SP500	
74347R 90 3	PROSHARES TR	CALL	
74347R 95 3	PROSHARES TR	PUT	
74347W 10 6	PROSHARES TR II	ULT DJ UBS COMM	
74347W 11 4 *	PROSHARES TR II	PSHS ULSSLVR NEW	
74347W 90 4	PROSHARES TR II	CALL	
74347W 95 4	PROSHARES TR II	PUT	
74347W 12 2 *	PROSHARES TR II	PSHS ULDJUBS NEW	
74347W 90 2	PROSHARES TR II	CALL	
74347W 95 2	PROSHARES TR II	PUT	
74347W 41 1 *	PROSHARES TR II	ULT VIX S/T ETF	ADDED
74347W 90 1	PROSHARES TR II	CALL	ADDED
74347W 95 1	PROSHARES TR II	PUT	ADDED
74347W 46 0	PROSHARES TR II	PROSHS U/SHAUS	ADDED
74347W 49 4	PROSHARES TR II	PROSHS ULT AUS	ADDED
74347W 54 4 *	PROSHARES TR II	ULT VIX STRM NEW	DELETED
74347W 90 4	PROSHARES TR II	CALL	DELETED
74347W 95 4	PROSHARES TR II	PUT	DELETED
74347W 56 9 *	PROSHARES TR II	ULTRASHORT YEN N	
74347W 90 9	PROSHARES TR II	CALL	
74347W 95 9	PROSHARES TR II	PUT	
74347W 60 1 *	PROSHARES TR II	ULTRA GOLD	
74347W 90 1	PROSHARES TR II	CALL	
74347W 95 1	PROSHARES TR II	PUT	
74347W 62 7 *	PROSHARES TR II	SHT VIX ST TRM	
74347W 90 7	PROSHARES TR II	CALL	
74347W 95 7	PROSHARES TR II	PUT	
74347W 65 0 *	PROSHARES TR II	ULT DJ UBS CRUDE	
74347W 90 0	PROSHARES TR II	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 351

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347W 95 0	PROSHARES TR II	PUT	
74347W 66 8 *	PROSHARES TR II	ULTSH DJ UBS CRU	
74347W 90 8	PROSHARES TR II	CALL	
74347W 95 8	PROSHARES TR II	PUT	
74347W 67 6	PROSHARES TR II	ULSHT DJ UBS CMD	
74347W 68 4 *	PROSHARES TR II	VIX MDTRM FUTR	
74347W 90 4	PROSHARES TR II	CALL	
74347W 95 4	PROSHARES TR II	PUT	
74347W 69 2 *	PROSHARES TR II	VIX SHTTRM FUT	
74347W 90 2	PROSHARES TR II	CALL	
74347W 95 2	PROSHARES TR II	PUT	
74347W 71 8 *	PROSHARES TR II	ULTRASHRT NEW	
74347W 90 8	PROSHARES TR II	CALL	
74347W 95 8	PROSHARES TR II	PUT	
74347W 74 2 *	PROSHARES TR II	PROSHS SHT EUR	ADDED
74347W 90 2	PROSHARES TR II	CALL	ADDED
74347W 95 2	PROSHARES TR II	PUT	ADDED
74347W 76 7 *	PROSHARES TR II	ULTSHT NAT GAS	
74347W 90 7	PROSHARES TR II	CALL	
74347W 95 7	PROSHARES TR II	PUT	
74347W 84 1 *	PROSHARES TR II	ULTRA SILVER	
74347W 90 1	PROSHARES TR II	CALL	
74347W 95 1	PROSHARES TR II	PUT	
74347W 86 6 *	PROSHARES TR II	PSHS ULTRA YEN	
74347W 90 6	PROSHARES TR II	CALL	
74347W 95 6	PROSHARES TR II	PUT	
74347W 87 4 *	PROSHARES TR II	PSH ULTRA EURO	
74347W 90 4	PROSHARES TR II	CALL	
74347W 95 4	PROSHARES TR II	PUT	
74347W 88 2 *	PROSHARES TR II	ULTRASHRT EURO	
74347W 90 2	PROSHARES TR II	CALL	
74347W 95 2	PROSHARES TR II	PUT	
74347X 10 4	PROSHARES TR	UL RUS3000 ETF	
74347X 14 6 *	PROSHARES TR	PSHS ULTSHT FINL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 352

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347X 90 6	PROSHARES TR	CALL	
74347X 95 6	PROSHARES TR	PUT	
74347X 15 3 *	PROSHARES TR	PSHS TECHNOLOGY	
74347X 90 3	PROSHARES TR	CALL	
74347X 95 3	PROSHARES TR	PUT	
74347X 16 1	PROSHARES TR	PSHS ULSHT MC VA	
74347X 17 9 *	PROSHARES TR	ULSH MSCI MEXC	
74347X 90 9	PROSHARES TR	CALL	
74347X 95 9	PROSHARES TR	PUT	
74347X 18 7	PROSHARES TR	PSHS ULSHT MC GR	
74347X 19 5	PROSHARES TR	PSHS ULSH2000 GR	
74347X 21 1 *	PROSHARES TR	PSHS ULSHT MD400	
74347X 90 1	PROSHARES TR	CALL	
74347X 95 1	PROSHARES TR	PUT	
74347X 22 9	PROSHARES TR	ULTRSH MSCI PAC	
74347X 23 7 *	PROSHARES TR	PSHS ULTSHRT QQQ	
74347X 90 7	PROSHARES TR	CALL	
74347X 95 7	PROSHARES TR	PUT	
74347X 24 5 *	PROSHARES TR	PSHS SEMICONDUCT	
74347X 90 5	PROSHARES TR	CALL	
74347X 95 5	PROSHARES TR	PUT	
74347X 25 2	PROSHARES TR	PSHS ULSHRT TELE	
74347X 29 4	PROSHARES TR	HD REPLICATION	
74347X 30 2 *	PROSHARES TR	MSCI EMRG ETF	
74347X 90 2	PROSHARES TR	CALL	
74347X 95 2	PROSHARES TR	PUT	
74347X 31 0	PROSHARES TR	RAFI LG SHT FD	
74347X 33 6	PROSHARES TR	ULTRASHRT TIPS	
74347X 34 4	PROSHARES TR	ULTRASHT 3-7YR	
74347X 47 6	PROSHARES TR	SHT KBW REGBNK	
74347X 48 4	PROSHARES TR	ULT KBW REGBNK	
74347X 50 0	PROSHARES TR	ULTR MSCI ETF	
74347X 51 8	PROSHARES TR	ULTRA MSCI MEX	
74347X 52 6	PROSHARES TR	ULT MSCI EURO	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 353

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347X 53 4	PROSHARES TR	ULT MSCI PAC	
74347X 54 2	PROSHARES TR	ULT MSCI BRAZL	
74347X 55 9	PROSHARES TR	SHT BASIC MAT	
74347X 56 7 *	PROSHARES TR	ULTSHT CHINA 25	
74347X 90 7	PROSHARES TR	CALL	
74347X 95 7	PROSHARES TR	PUT	
74347X 57 5 *	PROSHARES TR	SHT MSCI NEW	
74347X 90 5	PROSHARES TR	CALL	
74347X 95 5	PROSHARES TR	PUT	
74347X 59 1 *	PROSHARES TR	ULTSHT OIL NEW	
74347X 90 1	PROSHARES TR	CALL	
74347X 95 1	PROSHARES TR	PUT	
74347X 61 7 *	PROSHARES TR	BASIC MAT NEW	
74347X 90 7	PROSHARES TR	CALL	
74347X 95 7	PROSHARES TR	PUT	
74347X 62 5 *	PROSHARES TR	ULT R/EST NEW	
74347X 90 5	PROSHARES TR	CALL	
74347X 95 5	PROSHARES TR	PUT	
74347X 63 3 *	PROSHARES TR	ULTRA FNCLS NEW	
74347X 90 3	PROSHARES TR	CALL	
74347X 95 3	PROSHARES TR	PUT	
74347X 64 1	PROSHARES TR	SHRT RL EST FD	
74347X 65 8	PROSHARES TR	FTSE CHINA 25	
74347X 67 4 *	PROSHARES TR	ULTRA SH DOW30	
74347X 90 4	PROSHARES TR	CALL	
74347X 95 4	PROSHARES TR	PUT	
74347X 70 8	PROSHARES TR	UL MSCI JP ETF	
74347X 74 0 *	PROSHARES TR	ULTPRO SH 20YR	
74347X 90 0	PROSHARES TR	CALL	
74347X 95 0	PROSHARES TR	PUT	
74347X 79 9 *	PROSHARES TR	ULTR RUSSL2000	
74347X 90 9	PROSHARES TR	CALL	
74347X 95 9	PROSHARES TR	PUT	
74347X 81 5 *	PROSHARES TR	ULTRA MDCAP400	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 354

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74347X 90 5	PROSHARES TR	CALL	
74347X 95 5	PROSHARES TR	PUT	
74347X 82 3 *	PROSHARES TR	ULTRPRO DOW30	
74347X 90 3	PROSHARES TR	CALL	
74347X 95 3	PROSHARES TR	PUT	
74347X 83 1 *	PROSHARES TR	ULTRAPRO QQQ	
74347X 90 1	PROSHARES TR	CALL	
74347X 95 1	PROSHARES TR	PUT	
74347X 84 9 *	PROSHARES TR	SHRT 20+YR TRE	
74347X 90 9	PROSHARES TR	CALL	
74347X 95 9	PROSHARES TR	PUT	
74347X 86 4 *	PROSHARES TR	ULTRPRO S&P500	
74347X 90 4	PROSHARES TR	CALL	
74347X 95 4	PROSHARES TR	PUT	
74347X 88 0 *	PROSHARES TR	ULT FTSE CHINA25	
74347X 90 0	PROSHARES TR	CALL	
74347X 95 0	PROSHARES TR	PUT	
74348A 10 3 *	PROSHARES TR	PSHS ULTSHT INDL	
74348A 90 3	PROSHARES TR	CALL	
74348A 95 3	PROSHARES TR	PUT	
74348A 20 2 *	PROSHARES TR	PSHS ULSHRUS2000	
74348A 90 2	PROSHARES TR	CALL	
74348A 95 2	PROSHARES TR	PUT	
74348A 30 1 *	PROSHARES TR	ULSH MSCI EURP	
74348A 90 1	PROSHARES TR	CALL	
74348A 95 1	PROSHARES TR	PUT	
74348A 40 0	PROSHARES TR	PSHS ULSH SC 600	
74348A 50 9	PROSHARES TR	PSHS ULSH2000 VA	
74348A 57 4	PROSHARES TR	ULTPRO SHTFINL	ADDED
74348A 58 2	PROSHARES TR	ULTRAPRO FINLS	ADDED
74348A 59 0 *	PROSHARES TR	PSHS ULDOW30 NEW	
74348A 90 0	PROSHARES TR	CALL	
74348A 95 0	PROSHARES TR	PUT	
74348A 60 8	PROSHARES TR	SHT 7-10 YR TR	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 355

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74348A 61 6	PROSHARES TR	PSHS ULCONSM NEW	
74348A 62 4	PROSHARES TR	PSHS UL1000NEW	
74348A 63 2 *	PROSHARES TR	PSHS ULPROSH NEW	
74348A 90 2	PROSHARES TR	CALL	
74348A 95 2	PROSHARES TR	PUT	
74348A 64 0 *	PROSHARES TR	PSHS ULPRRUS NEW	
74348A 90 0	PROSHARES TR	CALL	
74348A 95 0	PROSHARES TR	PUT	
74348A 65 7 *	PROSHARES TR	PSHS ULPROSH NEW	
74348A 90 7	PROSHARES TR	CALL	
74348A 95 7	PROSHARES TR	PUT	
74348A 66 5 *	PROSHARES TR	ULTRAPRO SH NEW	
74348A 90 5	PROSHARES TR	CALL	
74348A 95 5	PROSHARES TR	PUT	
74348A 67 3 *	PROSHARES TR	PSHS ULMSCI NEW	
74348A 90 3	PROSHARES TR	CALL	
74348A 95 3	PROSHARES TR	PUT	
74348A 68 1	PROSHARES TR	PSHS ULSHRUS NEW	
74348A 70 7	PROSHARES TR	ULTRA HIGH YLD	
74348A 74 9	PROSHARES TR	USD COVERED BD	
74348A 79 8	PROSHARES TR	SHT 30YR TIPS	
74348A 80 6	PROSHARES TR	ULT INV GRD CP	
74348A 81 4	PROSHARES TR	30YR TIPS/TSY	
74348A 83 0	PROSHARES TR	ULTPRO SH 10YR	
74348A 84 8	PROSHARES TR	ULTRAPRO 10YR	
74348A 86 3	PROSHARES TR	ULSHRT UTILS FD	
74348A 87 1 *	PROSHARES TR	REAL EST NEW 11	
74348A 90 1	PROSHARES TR	CALL	
74348A 95 1	PROSHARES TR	PUT	
74348A 88 9	PROSHARES TR	GERMAN SOV/SUB	
74348T AC 6	PROSPECT CAPITAL CORPORATION	NOTE 6.250%12/1	
74348T AD 4	PROSPECT CAPITAL CORPORATION	NOTE 5.500% 8/1	
74348T 10 2 *	PROSPECT CAPITAL CORPORATION	COM	
74348T 90 2	PROSPECT CAPITAL CORPORATION	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 356

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74348T 95 2	PROSPECT CAPITAL CORPORATION	PUT	
74348X 10 3	PROSPECT GLOBAL RES INC	COM	ADDED
743606 10 5 *	PROSPERITY BANCSHARES INC	COM	
743606 90 5	PROSPERITY BANCSHARES INC	CALL	
743606 95 5	PROSPERITY BANCSHARES INC	PUT	
74365A 10 1 *	PROTALIX BIOTHERAPEUTICS INC	COM	
74365A 90 1	PROTALIX BIOTHERAPEUTICS INC	CALL	
74365A 95 1	PROTALIX BIOTHERAPEUTICS INC	PUT	
743674 10 3 *	PROTECTIVE LIFE CORP	COM	
743674 90 3	PROTECTIVE LIFE CORP	CALL	
743674 95 3	PROTECTIVE LIFE CORP	PUT	
743713 10 9	PROTO LABS INC	COM	
743737 10 8	PROVIDENCE & WORCESTER RR CO	COM	
743815 AB 8	PROVIDENCE SVC CORP	NOTE 6.500% 5/1	
743815 10 2 *	PROVIDENCE SVC CORP	COM	
743815 90 2	PROVIDENCE SVC CORP	CALL	
743815 95 2	PROVIDENCE SVC CORP	PUT	
74386T 10 5 *	PROVIDENT FINL SVCS INC	COM	
74386T 90 5	PROVIDENT FINL SVCS INC	CALL	
74386T 95 5	PROVIDENT FINL SVCS INC	PUT	
743868 10 1	PROVIDENT FINL HLDGS INC	COM	
744028 10 1 *	PROVIDENT NEW YORK BANCORP	COM	
744028 90 1	PROVIDENT NEW YORK BANCORP	CALL	
744028 95 1	PROVIDENT NEW YORK BANCORP	PUT	
744319 10 4	PRUDENTIAL BANCORP INC PA	COM	
744320 10 2 *	PRUDENTIAL FINL INC	COM	
744320 90 2	PRUDENTIAL FINL INC	CALL	
744320 95 2	PRUDENTIAL FINL INC	PUT	
74435K 20 4 *	PRUDENTIAL PLC	ADR	
74435K 90 4	PRUDENTIAL PLC	CALL	
74435K 95 4	PRUDENTIAL PLC	PUT	
744375 20 5	PSYCHEMEDICS CORP	COM NEW	
744383 10 0 *	PT INDOSAT TBK	SPONSORED ADR	
744383 90 0	PT INDOSAT TBK	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 357

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
744383 95 0	PT INDOSAT TBK	PUT	
74440J 10 1 *	PSIVIDA CORP	COM	
74440J 90 1	PSIVIDA CORP	CALL	
74440J 95 1	PSIVIDA CORP	PUT	
74442F 10 7	PRUDENTIAL SHT DURATION HG Y	COM	
744573 10 6 *	PUBLIC SVC ENTERPRISE GROUP	COM	
744573 90 6	PUBLIC SVC ENTERPRISE GROUP	CALL	
744573 95 6	PUBLIC SVC ENTERPRISE GROUP	PUT	
74460D 10 9 *	PUBLIC STORAGE	COM	
74460D 90 9	PUBLIC STORAGE	CALL	
74460D 95 9	PUBLIC STORAGE	PUT	
745548 10 7	PULASKI FINL CORP	COM	
74586W AA 4	PULSE ELECTRONICS CORP	NOTE 7.000%12/1	
74586W 10 6 *	PULSE ELECTRONICS CORP	COM	
74586W 90 6	PULSE ELECTRONICS CORP	CALL	
74586W 95 6	PULSE ELECTRONICS CORP	PUT	
745867 10 1 *	PULTE GROUP INC	COM	
745867 90 1	PULTE GROUP INC	CALL	
745867 95 1	PULTE GROUP INC	PUT	
74621T 10 0 *	PURE BIOSCIENCE INC	COM	DELETED
74621T 90 0	PURE BIOSCIENCE INC	CALL	DELETED
74621T 95 0	PURE BIOSCIENCE INC	PUT	DELETED
74621T 20 9	PURE BIOSCIENCE INC	COM NEW	ADDED
746228 30 3	PURECYCLE CORP	COM NEW	
746779 10 7	PUTMAN HIGH INCOME SEC FUND	SHS BEN INT	
746823 10 3	PUTNAM MANAGED MUN INCOM TR	COM	
746853 10 0	PUTNAM PREMIER INCOME TR	SH BEN INT	
746909 10 0	PUTNAM MASTER INTER INCOME T	SH BEN INT	
746922 10 3	PUTNAM MUN OPPORTUNITIES TR	SH BEN INT	
746927 10 2 *	QLT INC	COM	
746927 90 2	QLT INC	CALL	
746927 95 2	QLT INC	PUT	
747215 10 1	PYRAMID OIL CO	COM	
74727A 10 4	QCR HOLDINGS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 358

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74727D 20 7	QAD INC	CL B	
74727D 30 6	QAD INC	CL A	
747277 10 1 *	QLOGIC CORP	COM	
747277 90 1	QLOGIC CORP	CALL	
747277 95 1	QLOGIC CORP	PUT	
74729T 10 1	QC HLDGS INC	COM	
747301 10 9 *	QUAD / GRAPHICS INC	COM CL A	
747301 90 9	QUAD / GRAPHICS INC	CALL	
747301 95 9	QUAD / GRAPHICS INC	PUT	
74731Q 10 3	PZENA INVESTMENT MGMT INC	CLASS A	
747316 10 7 *	QUAKER CHEM CORP	COM	
747316 90 7	QUAKER CHEM CORP	CALL	
747316 95 7	QUAKER CHEM CORP	PUT	
74732Y 20 4	QKL STORES INC	COM NEW	
74733T 10 5 *	QLIK TECHNOLOGIES INC	COM	
74733T 90 5	QLIK TECHNOLOGIES INC	CALL	
74733T 95 5	QLIK TECHNOLOGIES INC	PUT	
74733V 10 0 *	QEP RES INC	COM	
74733V 90 0	QEP RES INC	CALL	
74733V 95 0	QEP RES INC	PUT	
74734M 10 9 *	QIHOO 360 TECHNOLOGY CO LTD	ADS	
74734M 90 9	QIHOO 360 TECHNOLOGY CO LTD	CALL	
74734M 95 9	QIHOO 360 TECHNOLOGY CO LTD	PUT	
74734R 10 8 *	QR ENERGY LP	UNIT LTD PRNTS	
74734R 90 8	QR ENERGY LP	CALL	
74734R 95 8	QR ENERGY LP	PUT	
74734W 10 7	PYXIS CR STRATEGIES FD	COM	DELETED
747525 10 3 *	QUALCOMM INC	COM	
747525 90 3	QUALCOMM INC	CALL	
747525 95 3	QUALCOMM INC	PUT	
74756M 10 2 *	QUALITY DISTR INC FLA	COM	
74756M 90 2	QUALITY DISTR INC FLA	CALL	
74756M 95 2	QUALITY DISTR INC FLA	PUT	
74758R 10 9	QUALSTAR CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 359

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
747582 10 4 *	QUALITY SYS INC	COM	
747582 90 4	QUALITY SYS INC	CALL	
747582 95 4	QUALITY SYS INC	PUT	
747619 10 4 *	QUANEX BUILDING PRODUCTS COR	COM	
747619 90 4	QUANEX BUILDING PRODUCTS COR	CALL	
747619 95 4	QUANEX BUILDING PRODUCTS COR	PUT	
74762E 10 2 *	QUANTA SVCS INC	COM	
74762E 90 2	QUANTA SVCS INC	CALL	
74762E 95 2	QUANTA SVCS INC	PUT	
74765E 20 8 *	QUANTUM FUEL SYS TECH WORLDW	COM NEW	
74765E 90 8	QUANTUM FUEL SYS TECH WORLDW	CALL	
74765E 95 8	QUANTUM FUEL SYS TECH WORLDW	PUT	
747906 AG 0	QUANTUM CORP	NOTE 3.500%11/1	
747906 20 4 *	QUANTUM CORP	COM DSSG	
747906 90 4	QUANTUM CORP	CALL	
747906 95 4	QUANTUM CORP	PUT	
747952 10 9	QUATERRA RES INC	COM	
74834L 10 0 *	QUEST DIAGNOSTICS INC	COM	
74834L 90 0	QUEST DIAGNOSTICS INC	CALL	
74834L 95 0	QUEST DIAGNOSTICS INC	PUT	
74834T 10 3 *	QUEST SOFTWARE INC	COM	
74834T 90 3	QUEST SOFTWARE INC	CALL	
74834T 95 3	QUEST SOFTWARE INC	PUT	
74835Y 10 1 *	QUESTCOR PHARMACEUTICALS INC	COM	
74835Y 90 1	QUESTCOR PHARMACEUTICALS INC	CALL	
74835Y 95 1	QUESTCOR PHARMACEUTICALS INC	PUT	
748356 10 2 *	QUESTAR CORP	COM	
748356 90 2	QUESTAR CORP	CALL	
748356 95 2	QUESTAR CORP	PUT	
74836T 10 1 *	QUEST RARE MINERALS LTD	COM	
74836T 90 1	QUEST RARE MINERALS LTD	CALL	
74836T 95 1	QUEST RARE MINERALS LTD	PUT	
74837P 10 8 *	QUICKLOGIC CORP	COM	
74837P 90 8	QUICKLOGIC CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 360

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74837P 95 8	QUICKLOGIC CORP	PUT	
74837R 10 4 *	QUICKSILVER RESOURCES INC	COM	
74837R 90 4	QUICKSILVER RESOURCES INC	CALL	
74837R 95 4	QUICKSILVER RESOURCES INC	PUT	
74838C 10 6 *	QUIKSILVER INC	COM	
74838C 90 6	QUIKSILVER INC	CALL	
74838C 95 6	QUIKSILVER INC	PUT	
74838J 10 1 *	QUIDEL CORP	COM	
74838J 90 1	QUIDEL CORP	CALL	
74838J 95 1	QUIDEL CORP	PUT	
74874Q 10 0 *	QUINSTREET INC	COM	
74874Q 90 0	QUINSTREET INC	CALL	
74874Q 95 0	QUINSTREET INC	PUT	
749227 AA 2	RAIT FINANCIAL TRUST	NOTE 7.000% 4/0	
749227 60 9 *	RAIT FINANCIAL TRUST	COM NEW	
749227 90 9	RAIT FINANCIAL TRUST	CALL	
749227 95 9	RAIT FINANCIAL TRUST	PUT	
749360 40 0 *	RCM TECHNOLOGIES INC	COM NEW	
749360 90 0	RCM TECHNOLOGIES INC	CALL	
749360 95 0	RCM TECHNOLOGIES INC	PUT	
749394 10 2 *	RDA MICROELECTRONICS INC	SPONSORED ADR	
749394 90 2	RDA MICROELECTRONICS INC	CALL	
749394 95 2	RDA MICROELECTRONICS INC	PUT	
74955F 10 6	RF MONOLITHICS INC	COM	DELETED
74955L 10 3	RGC RES INC	COM	
749552 10 5	RF INDS LTD	COM PAR \$0.01	
749607 10 7 *	RLI CORP	COM	
749607 90 7	RLI CORP	CALL	
749607 95 7	RLI CORP	PUT	
74965L 10 1 *	RLJ LODGING TR	COM	
74965L 90 1	RLJ LODGING TR	CALL	
74965L 95 1	RLJ LODGING TR	PUT	
74966A 10 4	ROI ACQUISITION CORP	COM	
74966A 11 2	ROI ACQUISITION CORP	*W EXP 02/28/201	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 361

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
74966A 20 3	ROI ACQUISITION CORP	UNIT 99/99/9999	
749660 10 6 *	RPC INC	COM	
749660 90 6	RPC INC	CALL	
749660 95 6	RPC INC	PUT	
749685 10 3 *	RPM INTL INC	COM	
749685 90 3	RPM INTL INC	CALL	
749685 95 3	RPM INTL INC	PUT	
74972G 10 3 *	RPX CORP	COM	
74972G 90 3	RPX CORP	CALL	
74972G 95 3	RPX CORP	PUT	
74973W AA 5	RTI INTL METALS INC	NOTE 3.000%12/0	
74973W 10 7 *	RTI INTL METALS INC	COM	
74973W 90 7	RTI INTL METALS INC	CALL	
74973W 95 7	RTI INTL METALS INC	PUT	
74975N 10 5 *	RTI BIOLOGICS INC	COM	
74975N 90 5	RTI BIOLOGICS INC	CALL	
74975N 95 5	RTI BIOLOGICS INC	PUT	
749941 AJ 9	RF MICRODEVICES INC	NOTE 1.000% 4/1	
749941 10 0 *	RF MICRODEVICES INC	COM	
749941 90 0	RF MICRODEVICES INC	CALL	
749941 95 0	RF MICRODEVICES INC	PUT	
750086 10 0 *	RACKSPACE HOSTING INC	COM	
750086 90 0	RACKSPACE HOSTING INC	CALL	
750086 95 0	RACKSPACE HOSTING INC	PUT	
750236 AK 7	RADIAN GROUP INC	NOTE 3.000%11/1	
750236 10 1 *	RADIAN GROUP INC	COM	
750236 90 1	RADIAN GROUP INC	CALL	
750236 95 1	RADIAN GROUP INC	PUT	
75025X 10 0	RADIANT LOGISTICS INC	COM	
75040P 10 8 *	RADIO ONE INC	CL A	
75040P 90 8	RADIO ONE INC	CALL	
75040P 95 8	RADIO ONE INC	PUT	
75040P 40 5 *	RADIO ONE INC	CL D NON VTG	
75040P 90 5	RADIO ONE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 362

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
75040P 95 5	RADIO ONE INC	PUT	
750438 10 3 *	RADIOSHACK CORP	COM	
750438 90 3	RADIOSHACK CORP	CALL	
750438 95 3	RADIOSHACK CORP	PUT	
750459 AE 9	RADISYS CORP	NOTE 2.750% 2/1	
750459 10 9 *	RADISYS CORP	COM	
750459 90 9	RADISYS CORP	CALL	
750459 95 9	RADISYS CORP	PUT	
750491 10 2 *	RADNET INC	COM	
750491 90 2	RADNET INC	CALL	
750491 95 2	RADNET INC	PUT	
750753 40 2 *	RAILAMERICA INC	COM	
750753 90 2	RAILAMERICA INC	CALL	
750753 95 2	RAILAMERICA INC	PUT	
750875 30 4	RAINMAKER SYSTEMS	COM NEW	
750917 AC 0	RAMBUS INC DEL	NOTE 5.000% 6/1	
750917 10 6 *	RAMBUS INC DEL	COM	
750917 90 6	RAMBUS INC DEL	CALL	
750917 95 6	RAMBUS INC DEL	PUT	
751028 10 1 *	RALCORP HLDGS INC NEW	COM	
751028 90 1	RALCORP HLDGS INC NEW	CALL	
751028 95 1	RALCORP HLDGS INC NEW	PUT	
751212 10 1 *	RALPH LAUREN CORP	CL A	
751212 90 1	RALPH LAUREN CORP	CALL	
751212 95 1	RALPH LAUREN CORP	PUT	
751452 20 2 *	RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	
751452 90 2	RAMCO-GERSHENSON PPTYS TR	CALL	
751452 95 2	RAMCO-GERSHENSON PPTYS TR	PUT	
751452 60 8	RAMCO-GERSHENSON PPTYS TR	PERP PFD-D CV	
751907 30 4 *	RAMTRON INTL CORP	COM NEW	
751907 90 4	RAMTRON INTL CORP	CALL	
751907 95 4	RAMTRON INTL CORP	PUT	
752182 10 5	RAND LOGISTICS INC	COM	
752185 10 8	RAND CAP CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 363

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
752344 30 9 *	RANDGOLD RES LTD	ADR	
752344 90 9	RANDGOLD RES LTD	CALL	
752344 95 9	RANDGOLD RES LTD	PUT	
75281A 10 9 *	RANGE RES CORP	COM	
75281A 90 9	RANGE RES CORP	CALL	
75281A 95 9	RANGE RES CORP	PUT	
75381M 10 2 *	RARE ELEMENT RES LTD	COM	
75381M 90 2	RARE ELEMENT RES LTD	CALL	
75381M 95 2	RARE ELEMENT RES LTD	PUT	
75382F 10 6 *	RAPTOR PHARMACEUTICAL CORP	COM	
75382F 90 6	RAPTOR PHARMACEUTICAL CORP	CALL	
75382F 95 6	RAPTOR PHARMACEUTICAL CORP	PUT	
754212 10 8 *	RAVEN INDS INC	COM	
754212 90 8	RAVEN INDS INC	CALL	
754212 95 8	RAVEN INDS INC	PUT	
754730 10 9 *	RAYMOND JAMES FINANCIAL INC	COM	
754730 90 9	RAYMOND JAMES FINANCIAL INC	CALL	
754730 95 9	RAYMOND JAMES FINANCIAL INC	PUT	
754907 10 3 *	RAYONIER INC	COM	
754907 90 3	RAYONIER INC	CALL	
754907 95 3	RAYONIER INC	PUT	
75508A AB 2	RAYONIER TRS HLDGS INC	NOTE 3.750%10/1	
75508A AC 0	RAYONIER TRS HLDGS INC	NOTE 4.500% 8/1	
755111 50 7 *	RAYTHEON CO	COM NEW	
755111 90 7	RAYTHEON CO	CALL	
755111 95 7	RAYTHEON CO	PUT	
75524B 10 4 *	RBC BEARINGS INC	COM	
75524B 90 4	RBC BEARINGS INC	CALL	
75524B 95 4	RBC BEARINGS INC	PUT	
75525F 10 4 *	REACHLOCAL INC	COM	
75525F 90 4	REACHLOCAL INC	CALL	
75525F 95 4	REACHLOCAL INC	PUT	
755408 10 1	READING INTERNATIONAL INC	CL A	
755408 20 0	READING INTERNATIONAL INC	CL B	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 364

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
75601N 10 4	REAL GOODS SOLAR INC	CL A	
75604L 10 5 *	REALD INC	COM	
75604L 90 5	REALD INC	CALL	
75604L 95 5	REALD INC	PUT	
75605L 70 8 *	REALNETWORKS INC	COM NEW	
75605L 90 8	REALNETWORKS INC	CALL	
75605L 95 8	REALNETWORKS INC	PUT	
75606N 10 9 *	REALPAGE INC	COM	
75606N 90 9	REALPAGE INC	CALL	
75606N 95 9	REALPAGE INC	PUT	
756109 10 4 *	REALTY INCOME CORP	COM	
756109 90 4	REALTY INCOME CORP	CALL	
756109 95 4	REALTY INCOME CORP	PUT	
756158 10 1	REAVES UTIL INCOME FD	COM SH BEN INT	
75621L AJ 3	RECKSON OPER PARTNERSHIP L P	DEB 4.000% 6/1	DELETED
75626X 20 2	RECOVERY ENERGY INC	COM NEW	
756577 10 2 *	RED HAT INC	COM	
756577 90 2	RED HAT INC	CALL	
756577 95 2	RED HAT INC	PUT	
756764 10 6	RED LION HOTELS CORP	COM	
75689M 10 1 *	RED ROBIN GOURMET BURGERS IN	COM	
75689M 90 1	RED ROBIN GOURMET BURGERS IN	CALL	
75689M 95 1	RED ROBIN GOURMET BURGERS IN	PUT	
757479 10 0 *	REDIFF COM INDIA LTD	SPONSORED ADR	
757479 90 0	REDIFF COM INDIA LTD	CALL	
757479 95 0	REDIFF COM INDIA LTD	PUT	
758075 40 2 *	REDWOOD TR INC	COM	
758075 90 2	REDWOOD TR INC	CALL	
758075 95 2	REDWOOD TR INC	PUT	
758204 20 0	REED ELSEVIER N V	SPONS ADR NEW	
758205 20 7	REED ELSEVIER P L C	SPONS ADR NEW	
758338 10 7	REEDS INC	COM	
758750 10 3 *	REGAL BELOIT CORP	COM	
758750 90 3	REGAL BELOIT CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 365

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
758750 95 3	REGAL BELOIT CORP	PUT	
758766 10 9 *	REGAL ENTMT GROUP	CL A	
758766 90 9	REGAL ENTMT GROUP	CALL	
758766 95 9	REGAL ENTMT GROUP	PUT	
758849 10 3 *	REGENCY CTRS CORP	COM	
758849 90 3	REGENCY CTRS CORP	CALL	
758849 95 3	REGENCY CTRS CORP	PUT	
75885Y 10 7 *	REGENCY ENERGY PARTNERS L P	COM UNITS L P	
75885Y 90 7	REGENCY ENERGY PARTNERS L P	CALL	
75885Y 95 7	REGENCY ENERGY PARTNERS L P	PUT	
75886F 10 7 *	REGENERON PHARMACEUTICALS	COM	
75886F 90 7	REGENERON PHARMACEUTICALS	CALL	
75886F 95 7	REGENERON PHARMACEUTICALS	PUT	
758932 AA 5	REGIS CORP MINN	NOTE 5.000% 7/1	
758932 10 7 *	REGIS CORP MINN	COM	
758932 90 7	REGIS CORP MINN	CALL	
758932 95 7	REGIS CORP MINN	PUT	
75902K 10 6	REGIONAL MGMT CORP	COM	
7591EP 10 0 *	REGIONS FINANCIAL CORP NEW	COM	
7591EP 90 0	REGIONS FINANCIAL CORP NEW	CALL	
7591EP 95 0	REGIONS FINANCIAL CORP NEW	PUT	
759351 60 4 *	REINSURANCE GROUP AMER INC	COM NEW	
759351 90 4	REINSURANCE GROUP AMER INC	CALL	
759351 95 4	REINSURANCE GROUP AMER INC	PUT	
75936P 10 5	REIS INC	COM	
759509 10 2 *	RELIANCE STEEL & ALUMINUM CO	COM	
759509 90 2	RELIANCE STEEL & ALUMINUM CO	CALL	
759509 95 2	RELIANCE STEEL & ALUMINUM CO	PUT	
75952R 10 0	RELIV INTL INC	COM	
759525 10 8 *	RELM WIRELESS CORP	COM	
759525 90 8	RELM WIRELESS CORP	CALL	
759525 95 8	RELM WIRELESS CORP	PUT	
75954W 10 7	REMARK MEDIA INC	COM	
75970E 10 7	RENASANT CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 366

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
75971T 10 3 *	RENESOLA LTD	SPONS ADS	
75971T 90 3	RENESOLA LTD	CALL	
75971T 95 3	RENESOLA LTD	PUT	
75972A 30 1	RENEWABLE ENERGY GROUP INC	COM NEW	
759720 10 5	RENN GLOBAL ENTREPENRS	COM	
759892 10 2 *	RENREN INC	SPONSORED ADR	
759892 90 2	RENREN INC	CALL	
759892 95 2	RENREN INC	PUT	
759916 10 9 *	REPLIGEN CORP	COM	
759916 90 9	REPLIGEN CORP	CALL	
759916 95 9	REPLIGEN CORP	PUT	
76009N 10 0 *	RENT A CTR INC NEW	COM	
76009N 90 0	RENT A CTR INC NEW	CALL	
76009N 95 0	RENT A CTR INC NEW	PUT	
760112 AA 0	RENTECH INC	NOTE 4.000% 4/1	
760112 10 2 *	RENTECH INC	COM	
760112 90 2	RENTECH INC	CALL	
760112 95 2	RENTECH INC	PUT	
760113 10 0 *	RENTECH NITROGEN PARTNERS L	COM UNIT	
760113 90 0	RENTECH NITROGEN PARTNERS L	CALL	
760113 95 0	RENTECH NITROGEN PARTNERS L	PUT	
760174 10 2 *	RENTRAK CORP	COM	
760174 90 2	RENTRAK CORP	CALL	
760174 95 2	RENTRAK CORP	PUT	
760276 10 5 *	REPUBLIC AWYS HLDGS INC	COM	
760276 90 5	REPUBLIC AWYS HLDGS INC	CALL	
760276 95 5	REPUBLIC AWYS HLDGS INC	PUT	
76028H 11 8	REPROS THERAPEUTICS INC	*W EXP 02/08/201	
76028H 12 6	REPROS THERAPEUTICS INC	*W EXP 02/08/201	
76028H 20 9 *	REPROS THERAPEUTICS INC	COM NEW	
76028H 90 9	REPROS THERAPEUTICS INC	CALL	
76028H 95 9	REPROS THERAPEUTICS INC	PUT	
760281 20 4 *	REPUBLIC BANCORP KY	CL A	
760281 90 4	REPUBLIC BANCORP KY	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 367

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
760281 95 4	REPUBLIC BANCORP KY	PUT	
760416 10 7	REPUBLIC FIRST BANCORP INC	COM	
760759 10 0 *	REPUBLIC SVCS INC	COM	
760759 90 0	REPUBLIC SVCS INC	CALL	
760759 95 0	REPUBLIC SVCS INC	PUT	
760911 10 7 *	RESEARCH FRONTIERS INC	COM	
760911 90 7	RESEARCH FRONTIERS INC	CALL	
760911 95 7	RESEARCH FRONTIERS INC	PUT	
760975 10 2 *	RESEARCH IN MOTION LTD	COM	
760975 90 2	RESEARCH IN MOTION LTD	CALL	
760975 95 2	RESEARCH IN MOTION LTD	PUT	
761152 10 7 *	RESMED INC	COM	
761152 90 7	RESMED INC	CALL	
761152 95 7	RESMED INC	PUT	
76116A 10 8 *	RESOLUTE ENERGY CORP	COM	
76116A 90 8	RESOLUTE ENERGY CORP	CALL	
76116A 95 8	RESOLUTE ENERGY CORP	PUT	
76116A 11 6	RESOLUTE ENERGY CORP	*W EXP 09/25/201	
76117W 10 9 *	RESOLUTE FST PRODS INC	COM	
76117W 90 9	RESOLUTE FST PRODS INC	CALL	
76117W 95 9	RESOLUTE FST PRODS INC	PUT	
761195 20 5 *	RESOURCE AMERICA INC	CL A	
761195 90 5	RESOURCE AMERICA INC	CALL	
761195 95 5	RESOURCE AMERICA INC	PUT	
76120W 30 2 *	RESOURCE CAP CORP	COM	
76120W 90 2	RESOURCE CAP CORP	CALL	
76120W 95 2	RESOURCE CAP CORP	PUT	
76122Q 10 5 *	RESOURCES CONNECTION INC	COM	
76122Q 90 5	RESOURCES CONNECTION INC	CALL	
76122Q 95 5	RESOURCES CONNECTION INC	PUT	
76123U 10 5	RESPONSE GENETICS INC	COM	
761248 10 3	RESPONSYS INC	COM	
76129W 10 5	RETRACTABLE TECHNOLOGIES INC	COM	
76131N 10 1 *	RETAIL OPPORTUNITY INVTS COR	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 368

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
76131N 90 1	RETAIL OPPORTUNITY INVTS COR	CALL	
76131N 95 1	RETAIL OPPORTUNITY INVTS COR	PUT	
76131N 11 9	RETAIL OPPORTUNITY INVTS COR	*W EXP 10/23/201	
76131N 20 0	RETAIL OPPORTUNITY INVTS COR	UNIT 10/23/2014	
76131V 20 2 *	RETAIL PPTYS AMER INC	CL A	
76131V 90 2	RETAIL PPTYS AMER INC	CALL	
76131V 95 2	RETAIL PPTYS AMER INC	PUT	
761396 10 0 *	REVENUESHARES ETF TR	LARGECAP FD	
761396 90 0	REVENUESHARES ETF TR	CALL	
761396 95 0	REVENUESHARES ETF TR	PUT	
761396 20 9	REVENUESHARES ETF TR	MID CAP FD	
761396 30 8	REVENUESHARES ETF TR	SMALL CAP FD	
761396 50 6	REVENUESHARES ETF TR	S&P500 FINL FD	
761396 60 5	REVENUESHARES ETF TR	ADR FD	
761396 70 4	REVENUESHARES ETF TR	NAVELLR A-100	
761505 20 5 *	REVETT MINERALS INC	COM NEW	
761505 90 5	REVETT MINERALS INC	CALL	
761505 95 5	REVETT MINERALS INC	PUT	
761525 60 9 *	REVLON INC	CL A NEW	
761525 90 9	REVLON INC	CALL	
761525 95 9	REVLON INC	PUT	
761565 10 0 *	REX ENERGY CORPORATION	COM	
761565 90 0	REX ENERGY CORPORATION	CALL	
761565 95 0	REX ENERGY CORPORATION	PUT	
761624 10 5	REX AMERICAN RESOURCES CORP	COM	
761640 10 1	REXAHN PHARMACEUTICALS INC	COM	
76169B 10 2 *	REXNORD CORP NEW	COM	
76169B 90 2	REXNORD CORP NEW	CALL	
76169B 95 2	REXNORD CORP NEW	PUT	
761713 10 6 *	REYNOLDS AMERICAN INC	COM	
761713 90 6	REYNOLDS AMERICAN INC	CALL	
761713 95 6	REYNOLDS AMERICAN INC	PUT	
76218Y 10 3 *	RHINO RESOURCE PARTNERS LP	COM UNIT REPST	
76218Y 90 3	RHINO RESOURCE PARTNERS LP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 369

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
76218Y 95 3	RHINO RESOURCE PARTNERS LP	PUT	
763165 10 7 *	RICHARDSON ELECTRS LTD	COM	
763165 90 7	RICHARDSON ELECTRS LTD	CALL	
763165 95 7	RICHARDSON ELECTRS LTD	PUT	
76547T 10 6 *	RICHMONT MINES INC	COM	
76547T 90 6	RICHMONT MINES INC	CALL	
76547T 95 6	RICHMONT MINES INC	PUT	
765641 30 3 *	RICKS CABARET INTL INC	COM NEW	
765641 90 3	RICKS CABARET INTL INC	CALL	
765641 95 3	RICKS CABARET INTL INC	PUT	
766559 60 3 *	RIGEL PHARMACEUTICALS INC	COM NEW	
766559 90 3	RIGEL PHARMACEUTICALS INC	CALL	
766559 95 3	RIGEL PHARMACEUTICALS INC	PUT	
766582 10 0	RIGNET INC	COM	
766721 10 4 *	RIMAGE CORP	COM	
766721 90 4	RIMAGE CORP	CALL	
766721 95 4	RIMAGE CORP	PUT	
767204 10 0 *	RIO TINTO PLC	SPONSORED ADR	
767204 90 0	RIO TINTO PLC	CALL	
767204 95 0	RIO TINTO PLC	PUT	
767744 10 5 *	RITCHIE BROS AUCTIONEERS	COM	
767744 90 5	RITCHIE BROS AUCTIONEERS	CALL	
767744 95 5	RITCHIE BROS AUCTIONEERS	PUT	
767754 BU 7	RITE AID CORP	NOTE 8.500% 5/1	
767754 10 4 *	RITE AID CORP	COM	
767754 90 4	RITE AID CORP	CALL	
767754 95 4	RITE AID CORP	PUT	
768475 10 5	RIVER VY BANCORP	COM	
768573 10 7 *	RIVERBED TECHNOLOGY INC	COM	
768573 90 7	RIVERBED TECHNOLOGY INC	CALL	
768573 95 7	RIVERBED TECHNOLOGY INC	PUT	
769397 10 0	RIVERVIEW BANCORP INC	COM	
76970B 10 1	RMR REAL ESTATE INCOME FUND	COM	
76973Q 10 5	ROADRUNNER TRNSN SVCS HLDG I	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 370

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
769900 10 1	ROBERTS REALTY INVS	COM	
770196 10 3 *	ROBBINS & MYERS INC	COM	
770196 90 3	ROBBINS & MYERS INC	CALL	
770196 95 3	ROBBINS & MYERS INC	PUT	
770323 10 3 *	ROBERT HALF INTL INC	COM	
770323 90 3	ROBERT HALF INTL INC	CALL	
770323 95 3	ROBERT HALF INTL INC	PUT	
771497 10 4	ROCHESTER MED CORP	COM	
772739 20 7 *	ROCK-TENN CO	CL A	
772739 90 7	ROCK-TENN CO	CALL	
772739 95 7	ROCK-TENN CO	PUT	
773903 10 9 *	ROCKWELL AUTOMATION INC	COM	
773903 90 9	ROCKWELL AUTOMATION INC	CALL	
773903 95 9	ROCKWELL AUTOMATION INC	PUT	
774188 10 6	ROCKVILLE FINL INC NEW	COM	
774341 10 1 *	ROCKWELL COLLINS INC	COM	
774341 90 1	ROCKWELL COLLINS INC	CALL	
774341 95 1	ROCKWELL COLLINS INC	PUT	
774374 10 2 *	ROCKWELL MED INC	COM	
774374 90 2	ROCKWELL MED INC	CALL	
774374 95 2	ROCKWELL MED INC	PUT	
774415 10 3 *	ROCKWOOD HLDGS INC	COM	
774415 90 3	ROCKWOOD HLDGS INC	CALL	
774415 95 3	ROCKWOOD HLDGS INC	PUT	
774515 10 0	ROCKY BRANDS INC	COM	
774678 40 3	ROCKY MTN CHOCOLATE FACTORY	COM PAR \$0.03	
775043 10 2 *	ROFIN SINAR TECHNOLOGIES INC	COM	
775043 90 2	ROFIN SINAR TECHNOLOGIES INC	CALL	
775043 95 2	ROFIN SINAR TECHNOLOGIES INC	PUT	
775109 20 0 *	ROGERS COMMUNICATIONS INC	CL B	
775109 90 0	ROGERS COMMUNICATIONS INC	CALL	
775109 95 0	ROGERS COMMUNICATIONS INC	PUT	
775133 10 1 *	ROGERS CORP	COM	
775133 90 1	ROGERS CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 371

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
775133 95 1	ROGERS CORP	PUT	
775711 10 4 *	ROLLINS INC	COM	
775711 90 4	ROLLINS INC	CALL	
775711 95 4	ROLLINS INC	PUT	
77581P 10 9	ROMA FINANCIAL CORP	COM	
776696 AA 4	ROPER INDS INC NEW	FRNT	1/1
776696 10 6 *	ROPER INDS INC NEW	COM	
776696 90 6	ROPER INDS INC NEW	CALL	
776696 95 6	ROPER INDS INC NEW	PUT	
777149 10 5 *	ROSE ROCK MIDSTREAM L P	COM U REP LTD	
777149 90 5	ROSE ROCK MIDSTREAM L P	CALL	
777149 95 5	ROSE ROCK MIDSTREAM L P	PUT	
777779 30 7 *	ROSETTA RESOURCES INC	COM	
777779 90 7	ROSETTA RESOURCES INC	CALL	
777779 95 7	ROSETTA RESOURCES INC	PUT	
777780 10 7 *	ROSETTA STONE INC	COM	
777780 90 7	ROSETTA STONE INC	CALL	
777780 95 7	ROSETTA STONE INC	PUT	
778296 10 3 *	ROSS STORES INC	COM	
778296 90 3	ROSS STORES INC	CALL	
778296 95 3	ROSS STORES INC	PUT	
779268 10 1 *	ROUNDYS INC	COM	
779268 90 1	ROUNDYS INC	CALL	
779268 95 1	ROUNDYS INC	PUT	
779287 10 1 *	ROUSE PPTYS INC	COM	
779287 90 1	ROUSE PPTYS INC	CALL	
779287 95 1	ROUSE PPTYS INC	PUT	
779376 AB 8	ROVI CORP	NOTE	2.625% 2/1
779376 10 2 *	ROVI CORP	COM	
779376 90 2	ROVI CORP	CALL	
779376 95 2	ROVI CORP	PUT	
780081 10 5	ROYAL BANCSHARES PA INC	CL A	
780087 10 2 *	ROYAL BK CDA MONTREAL QUE	COM	
780087 90 2	ROYAL BK CDA MONTREAL QUE	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 372

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
780087 95 2	ROYAL BK CDA MONTREAL QUE	PUT	
78009L 20 9	ROYAL BK SCOTLAND N V	US MID CAP ETN	
78009L 30 8	ROYAL BK SCOTLAND N V	TRENDPILOT ETN	
78009L 40 7	ROYAL BK SCOTLAND N V	GOLD TRNDPLT ETN	
78009P 12 7	ROYAL BK OF SCOTLAND PLC	RBS OIL TRNDPL	
78009P 13 5	ROYAL BK OF SCOTLAND PLC	BIG PHARMA ETN	
78009P 14 3	ROYAL BK OF SCOTLAND PLC	RBS NASD LKD41	
78009P 15 0	ROYAL BK OF SCOTLAND PLC	CHINA TRNDP ETF	
78009P 16 8	ROYAL BK OF SCOTLAND PLC	LCAP ALT EXC ETN	ADDED
780097 68 9 *	ROYAL BK SCOTLAND GROUP PLC	SPONS ADR 20 ORD	
780097 90 9	ROYAL BK SCOTLAND GROUP PLC	CALL	
780097 95 9	ROYAL BK SCOTLAND GROUP PLC	PUT	
780097 71 3	ROYAL BK SCOTLAND GROUP PLC	SP ADR PEF T	
780097 73 9	ROYAL BK SCOTLAND GROUP PLC	SP ADR PEF S	
780097 74 7	ROYAL BK SCOTLAND GROUP PLC	ADR PEF SHS R	
780097 75 4	ROYAL BK SCOTLAND GROUP PLC	ADR PEF SHS Q	
780097 76 2	ROYAL BK SCOTLAND GROUP PLC	ADR PFD SER P	
780097 77 0	ROYAL BK SCOTLAND GROUP PLC	ADR PEF SER N	
780097 78 8	ROYAL BK SCOTLAND GROUP PLC	SP ADR L RP PF	
780097 79 6	ROYAL BK SCOTLAND GROUP PLC	SP ADR PEF M	
780097 80 4	ROYAL BK SCOTLAND GROUP PLC	SPON ADR F	
780097 87 9	ROYAL BK SCOTLAND GROUP PLC	SPON ADR SER H	
780259 10 7 *	ROYAL DUTCH SHELL PLC	SPON ADR B	
780259 90 7	ROYAL DUTCH SHELL PLC	CALL	
780259 95 7	ROYAL DUTCH SHELL PLC	PUT	
780259 20 6 *	ROYAL DUTCH SHELL PLC	SPONS ADR A	
780259 90 6	ROYAL DUTCH SHELL PLC	CALL	
780259 95 6	ROYAL DUTCH SHELL PLC	PUT	
780287 AA 6	ROYAL GOLD INC	NOTE 2.875% 6/1	
780287 10 8 *	ROYAL GOLD INC	COM	
780287 90 8	ROYAL GOLD INC	CALL	
780287 95 8	ROYAL GOLD INC	PUT	
78074G 20 0 *	ROYALE ENERGY INC	COM NEW	
78074G 90 0	ROYALE ENERGY INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 373

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78074G 95 0	ROYALE ENERGY INC	PUT	
78080N 10 8	ROYCE FOCUS TR	COM	
780910 10 5	ROYCE VALUE TR INC	COM	
780911 10 3 *	RUBICON MINERALS CORP	COM	
780911 90 3	RUBICON MINERALS CORP	CALL	
780911 95 3	RUBICON MINERALS CORP	PUT	
780915 10 4	ROYCE MICRO-CAP TR INC	COM	
78112T 10 7 *	RUBICON TECHNOLOGY INC	COM	
78112T 90 7	RUBICON TECHNOLOGY INC	CALL	
78112T 95 7	RUBICON TECHNOLOGY INC	PUT	
781182 10 0 *	RUBY TUESDAY INC	COM	
781182 90 0	RUBY TUESDAY INC	CALL	
781182 95 0	RUBY TUESDAY INC	PUT	
781270 10 3 *	RUDOLPH TECHNOLOGIES INC	COM	
781270 90 3	RUDOLPH TECHNOLOGIES INC	CALL	
781270 95 3	RUDOLPH TECHNOLOGIES INC	PUT	
781295 10 0 *	RUE21 INC	COM	
781295 90 0	RUE21 INC	CALL	
781295 95 0	RUE21 INC	PUT	
78176P 10 8	RURBAN FINL CORP	COM	
781846 20 9 *	RUSH ENTERPRISES INC	CL A	
781846 90 9	RUSH ENTERPRISES INC	CALL	
781846 95 9	RUSH ENTERPRISES INC	PUT	
781846 30 8	RUSH ENTERPRISES INC	CL B	
782474 39 9	RUSSELL EXCHANGE TRADED FDS	SCAP HIDIV YLD	
782474 41 5	RUSSELL EXCHANGE TRADED FDS	HI DIV YLD ETF	
782474 42 3	RUSSELL EXCHANGE TRADED FDS	DEV EX HIGH MOM	
782474 44 9	RUSSELL EXCHANGE TRADED FDS	DEV EX LOW VOL	
782474 46 4	RUSSELL EXCHANGE TRADED FDS	DEV EX LOW BET	
782474 47 2	RUSSELL EXCHANGE TRADED FDS	SMALL CAP ETF	
782474 48 0	RUSSELL EXCHANGE TRADED FDS	SMALL CAP ETF	
782474 49 8	RUSSELL EXCHANGE TRADED FDS	SMALL CAP ETF	
782474 51 4	RUSSELL EXCHANGE TRADED FDS	SMALL CAP ETF	
782474 52 2	RUSSELL EXCHANGE TRADED FDS	EQUITY ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 374

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
782474 53 0	RUSSELL EXCHANGE TRADED FDS	2000 HGH MOMEN	
782474 54 8	RUSSELL EXCHANGE TRADED FDS	2000 HGH VOLAT	
782474 55 5	RUSSELL EXCHANGE TRADED FDS	2000 LOW VOLAT	
782474 56 3	RUSSELL EXCHANGE TRADED FDS	2000 HIGH BETA	
782474 57 1	RUSSELL EXCHANGE TRADED FDS	2000 LOW BETA	
782474 62 1	RUSSELL EXCHANGE TRADED FDS	1000 HGH MOMEN	
782474 63 9	RUSSELL EXCHANGE TRADED FDS	1000 HIGH VOLA	
782474 64 7	RUSSELL EXCHANGE TRADED FDS	1000 LOW VOLAT	
782474 65 4	RUSSELL EXCHANGE TRADED FDS	1000 HIGH BETA	
782474 66 2	RUSSELL EXCHANGE TRADED FDS	1000 LOW BETA	
782474 69 6	RUSSELL EXCHANGE TRADED FDS	LOW P/E ETF	
782474 71 2	RUSSELL EXCHANGE TRADED FDS	EQUITY INCOME	
782474 72 0	RUSSELL EXCHANGE TRADED FDS	CONTRARIAN ETF	
782474 73 8	RUSSELL EXCHANGE TRADED FDS	GWTH REASON PR	
782474 74 6	RUSSELL EXCHANGE TRADED FDS	CONSIST GRWTH	
782474 75 3	RUSSELL EXCHANGE TRADED FDS	AGGRESS GROWTH	
783332 10 9 *	RUTHS HOSPITALITY GROUP INC	COM	
783332 90 9	RUTHS HOSPITALITY GROUP INC	CALL	
783332 95 9	RUTHS HOSPITALITY GROUP INC	PUT	
783513 10 4 *	RYANAIR HLDGS PLC	SPONSORED ADR	
783513 90 4	RYANAIR HLDGS PLC	CALL	
783513 95 4	RYANAIR HLDGS PLC	PUT	
783549 10 8 *	RYDER SYS INC	COM	
783549 90 8	RYDER SYS INC	CALL	
783549 95 8	RYDER SYS INC	PUT	
78355W 10 6 *	RYDEX ETF TRUST	GUG S&P500 EQ WT	
78355W 90 6	RYDEX ETF TRUST	CALL	
78355W 95 6	RYDEX ETF TRUST	PUT	
78355W 20 5 *	RYDEX ETF TRUST	GUG RUSS TOP 50	
78355W 90 5	RYDEX ETF TRUST	CALL	
78355W 95 5	RYDEX ETF TRUST	PUT	
78355W 30 4 *	RYDEX ETF TRUST	GUG S&P500 PU VA	
78355W 90 4	RYDEX ETF TRUST	CALL	
78355W 95 4	RYDEX ETF TRUST	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 375

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78355W 40 3 *	RYDEX ETF TRUST	GUG S&P500 PU GR	
78355W 90 3	RYDEX ETF TRUST	CALL	
78355W 95 3	RYDEX ETF TRUST	PUT	
78355W 49 4	RYDEX ETF TRUST	GUG S&P SC600 EQ	
78355W 50 2 *	RYDEX ETF TRUST	GUG S&P MC400 PV	
78355W 90 2	RYDEX ETF TRUST	CALL	
78355W 95 2	RYDEX ETF TRUST	PUT	
78355W 51 0	RYDEX ETF TRUST	GUG S&P MC400 EQ	
78355W 53 6	RYDEX ETF TRUST	GUG MSCI EMKT EQ	
78355W 54 4	RYDEX ETF TRUST	GUG MSCI EAFE EQ	
78355W 57 7	RYDEX ETF TRUST	GUG RUSS MCP EQL	
78355W 58 5	RYDEX ETF TRUST	GUG RUSS2000 EQL	
78355W 59 3	RYDEX ETF TRUST	GUG RUSS1000 EQL	
78355W 60 1 *	RYDEX ETF TRUST	GUG S&P MC400 PG	
78355W 90 1	RYDEX ETF TRUST	CALL	
78355W 95 1	RYDEX ETF TRUST	PUT	
78355W 70 0 *	RYDEX ETF TRUST	GUG S&P SC600 PV	
78355W 90 0	RYDEX ETF TRUST	CALL	
78355W 95 0	RYDEX ETF TRUST	PUT	
78355W 76 7 *	RYDEX ETF TRUST	GUG INV 2XS&P500	
78355W 90 7	RYDEX ETF TRUST	CALL	
78355W 95 7	RYDEX ETF TRUST	PUT	
78355W 78 3 *	RYDEX ETF TRUST	GUG 2X S&P500ETF	
78355W 90 3	RYDEX ETF TRUST	CALL	
78355W 95 3	RYDEX ETF TRUST	PUT	
78355W 79 1	RYDEX ETF TRUST	GUG S&P500EQWTUT	
78355W 80 9 *	RYDEX ETF TRUST	GUG S&P SC600 PG	
78355W 90 9	RYDEX ETF TRUST	CALL	
78355W 95 9	RYDEX ETF TRUST	PUT	
78355W 81 7	RYDEX ETF TRUST	GUG S&P500EQWTTE	
78355W 82 5	RYDEX ETF TRUST	GUG S&P500EQWTMA	
78355W 83 3	RYDEX ETF TRUST	GUG S&P500 EQ WT	
78355W 84 1	RYDEX ETF TRUST	GUG S&P500EQWTHC	
78355W 85 8	RYDEX ETF TRUST	GUG S&P500EQWTFI	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 376

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78355W 86 6	RYDEX ETF TRUST	GUG S&P500EQWTEN	
78355W 87 4	RYDEX ETF TRUST	GUG S&P500 EWCON	
78355W 88 2	RYDEX ETF TRUST	GUG S&P SC500 EQ	
783764 AQ 6	RYLAND GROUP INC	NOTE 1.625% 5/1	
783764 10 3 *	RYLAND GROUP INC	COM	
783764 90 3	RYLAND GROUP INC	CALL	
783764 95 3	RYLAND GROUP INC	PUT	
783859 10 1 *	S & T BANCORP INC	COM	
783859 90 1	S & T BANCORP INC	CALL	
783859 95 1	S & T BANCORP INC	PUT	
78388J AM 8	SBA COMMUNICATIONS CORP	NOTE 4.000%10/0	
78388J AN 6	SBA COMMUNICATIONS CORP	NOTE 1.875% 5/0	
78388J 10 6 *	SBA COMMUNICATIONS CORP	COM	
78388J 90 6	SBA COMMUNICATIONS CORP	CALL	
78388J 95 6	SBA COMMUNICATIONS CORP	PUT	
78390X 10 1 *	SAIC INC	COM	
78390X 90 1	SAIC INC	CALL	
78390X 95 1	SAIC INC	PUT	
78401V 10 2	SCBT FINANCIAL CORP	COM	
78404K 10 3	SCG FINL ACQUISITION CORP	COM	
784109 20 9	SED INTL HLDGS INC	COM NEW	
784117 10 3 *	SEI INVESTMENTS CO	COM	
784117 90 3	SEI INVESTMENTS CO	CALL	
784117 95 3	SEI INVESTMENTS CO	PUT	
78425V 10 4	SI FINL GROUP INC MD	COM	
784305 10 4	SJW CORP	COM	
78440P 10 8 *	SK TELECOM LTD	SPONSORED ADR	
78440P 90 8	SK TELECOM LTD	CALL	
78440P 95 8	SK TELECOM LTD	PUT	
78440X 10 1 *	SL GREEN RLTY CORP	COM	
78440X 90 1	SL GREEN RLTY CORP	CALL	
78440X 95 1	SL GREEN RLTY CORP	PUT	
784413 10 6	S L INDS INC	COM	
78442P 10 6 *	SLM CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 377

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78442P 90 6	SLM CORP	CALL	
78442P 95 6	SLM CORP	PUT	
78454L 10 0 *	SM ENERGY CO	COM	
78454L 90 0	SM ENERGY CO	CALL	
78454L 95 0	SM ENERGY CO	PUT	
78461U 10 1 *	SORL AUTO PTS INC	COM	
78461U 90 1	SORL AUTO PTS INC	CALL	
78461U 95 1	SORL AUTO PTS INC	PUT	
78462F 10 3 *	SPDR S&P 500 ETF TR	TR UNIT	
78462F 90 3	SPDR S&P 500 ETF TR	CALL	
78462F 95 3	SPDR S&P 500 ETF TR	PUT	
78463M 10 7 *	SPS COMM INC	COM	
78463M 90 7	SPS COMM INC	CALL	
78463M 95 7	SPS COMM INC	PUT	
78463V 10 7 *	SPDR GOLD TRUST	GOLD SHS	
78463V 90 7	SPDR GOLD TRUST	CALL	
78463V 95 7	SPDR GOLD TRUST	PUT	
78463X 10 3	SPDR INDEX SHS FDS	STOXX EUR 50 ETF	
78463X 20 2 *	SPDR INDEX SHS FDS	EURO STOXX 50	
78463X 90 2	SPDR INDEX SHS FDS	CALL	
78463X 95 2	SPDR INDEX SHS FDS	PUT	
78463X 30 1 *	SPDR INDEX SHS FDS	ASIA PACIF ETF	
78463X 90 1	SPDR INDEX SHS FDS	CALL	
78463X 95 1	SPDR INDEX SHS FDS	PUT	
78463X 40 0 *	SPDR INDEX SHS FDS	S&P CHINA ETF	
78463X 90 0	SPDR INDEX SHS FDS	CALL	
78463X 95 0	SPDR INDEX SHS FDS	PUT	
78463X 46 7	SPDR INDEX SHS FDS	MSCI EM50 ETF	
78463X 47 5	SPDR INDEX SHS FDS	MSCI ACWI ETF	
78463X 50 9 *	SPDR INDEX SHS FDS	EMERG MKTS ETF	
78463X 90 9	SPDR INDEX SHS FDS	CALL	
78463X 95 9	SPDR INDEX SHS FDS	PUT	
78463X 52 5	SPDR INDEX SHS FDS	S&P SMLCP ASIA	
78463X 53 3	SPDR INDEX SHS FDS	S&P EM MKT DIV	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 378

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78463X 54 1	SPDR INDEX SHS FDS	GLB NAT RESRCE	
78463X 55 8	SPDR INDEX SHS FDS	S&P RUSSIA ETF	
78463X 60 8 *	SPDR INDEX SHS FDS	EUROPE ETF	
78463X 90 8	SPDR INDEX SHS FDS	CALL	
78463X 95 8	SPDR INDEX SHS FDS	PUT	
78463X 63 2	SPDR INDEX SHS FDS	INTL UTILT ETF	
78463X 64 0	SPDR INDEX SHS FDS	INTL TELEC ETF	
78463X 65 7	SPDR INDEX SHS FDS	INTL TECH ETF	
78463X 66 5	SPDR INDEX SHS FDS	INTL MTRLS SEC	
78463X 67 3	SPDR INDEX SHS FDS	INTL INDS ETF	
78463X 68 1	SPDR INDEX SHS FDS	INTL HLTH ETF	
78463X 69 9	SPDR INDEX SHS FDS	INTL FINL ETF	
78463X 70 7	SPDR INDEX SHS FDS	LATIN AMER ETF	
78463X 71 5	SPDR INDEX SHS FDS	INTL ENRGY ETF	
78463X 72 3	SPDR INDEX SHS FDS	CONSM SPLS ETF	
78463X 73 1	SPDR INDEX SHS FDS	S&P INTL CONS	
78463X 74 9	SPDR INDEX SHS FDS	DJ GLB RL ES ETF	
78463X 75 6	SPDR INDEX SHS FDS	S&P EMKTSC ETF	
78463X 76 4	SPDR INDEX SHS FDS	S&PINTL MC ETF	
78463X 77 2 *	SPDR INDEX SHS FDS	S&P INTL ETF	
78463X 90 2	SPDR INDEX SHS FDS	CALL	
78463X 95 2	SPDR INDEX SHS FDS	PUT	
78463X 79 8 *	SPDR INDEX SHS FDS	S&P BRIC 40ETF	
78463X 90 8	SPDR INDEX SHS FDS	CALL	
78463X 95 8	SPDR INDEX SHS FDS	PUT	
78463X 80 6 *	SPDR INDEX SHS FDS	MIDEAST AFRICA	
78463X 90 6	SPDR INDEX SHS FDS	CALL	
78463X 95 6	SPDR INDEX SHS FDS	PUT	
78463X 82 2 *	SPDR INDEX SHS FDS	RUSS NOM SC JP	
78463X 90 2	SPDR INDEX SHS FDS	CALL	
78463X 95 2	SPDR INDEX SHS FDS	PUT	
78463X 83 0 *	SPDR INDEX SHS FDS	RUSS NOMURA PR	
78463X 90 0	SPDR INDEX SHS FDS	CALL	
78463X 95 0	SPDR INDEX SHS FDS	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 379

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78463X 84 8	SPDR INDEX SHS FDS	MSCI ACWI EXUS	
78463X 85 5 *	SPDR INDEX SHS FDS	MACQU GLBIN100	
78463X 90 5	SPDR INDEX SHS FDS	CALL	
78463X 95 5	SPDR INDEX SHS FDS	PUT	
78463X 86 3 *	SPDR INDEX SHS FDS	DJ INTL RL ETF	
78463X 90 3	SPDR INDEX SHS FDS	CALL	
78463X 95 3	SPDR INDEX SHS FDS	PUT	
78463X 87 1 *	SPDR INDEX SHS FDS	S&P INTL SMLCP	
78463X 90 1	SPDR INDEX SHS FDS	CALL	
78463X 95 1	SPDR INDEX SHS FDS	PUT	
78463X 88 9	SPDR INDEX SHS FDS	S&P WRLD EX US	
784635 10 4 *	SPX CORP	COM	
784635 90 4	SPX CORP	CALL	
784635 95 4	SPX CORP	PUT	
78464A 10 2	SPDR SERIES TRUST	MORGAN TECH ETF	
78464A 14 4	SPDR SERIES TRUST	CP ISSUE CP BD	
78464A 15 1	SPDR SERIES TRUST	BRCLY INTL CRP	
78464A 20 1	SPDR SERIES TRUST	S&P 600 SMCP GRW	
78464A 27 6	SPDR SERIES TRUST	BRCLY CP US BD	
78464A 28 4	SPDR SERIES TRUST	NUV HGHYLD MUN	
78464A 29 2	SPDR SERIES TRUST	WELLS FG PFD ETF	
78464A 30 0	SPDR SERIES TRUST	S&P 600 SMCP VAL	
78464A 31 8	SPDR SERIES TRUST	NUVN S&P VRDO MN	
78464A 33 4	SPDR SERIES TRUST	SHRT INTL ETF	
78464A 35 9	SPDR SERIES TRUST	BRCLYS CAP CONV	
78464A 36 7	SPDR SERIES TRUST	LNG TRM CORP BD	
78464A 37 5	SPDR SERIES TRUST	INTR TRM CORP BD	
78464A 38 3	SPDR SERIES TRUST	CAP MORTG ETF	
78464A 39 1	SPDR SERIES TRUST	BRCLY EM LOCL	
78464A 40 9	SPDR SERIES TRUST	S&P 500 GROWTH	
78464A 41 7 *	SPDR SERIES TRUST	BRCLYS YLD ETF	
78464A 90 7	SPDR SERIES TRUST	CALL	
78464A 95 7	SPDR SERIES TRUST	PUT	
78464A 42 5	SPDR SERIES TRUST	NUVN BR SHT MUNI	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 380

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78464A 43 3	SPDR SERIES TRUST	NUVN BR NY MUNI	
78464A 44 1	SPDR SERIES TRUST	NUVN CALI MUNI	
78464A 45 8 *	SPDR SERIES TRUST	NUVN BRCLY MUNI	
78464A 90 8	SPDR SERIES TRUST	CALL	
78464A 95 8	SPDR SERIES TRUST	PUT	
78464A 47 4	SPDR SERIES TRUST	BARC CAPTL ETF	
78464A 49 0	SPDR SERIES TRUST	DB INT GVT ETF	
78464A 50 8	SPDR SERIES TRUST	S&P 500 VALUE	
78464A 51 6 *	SPDR SERIES TRUST	BRCLYS INTL ETF	
78464A 90 6	SPDR SERIES TRUST	CALL	
78464A 95 6	SPDR SERIES TRUST	PUT	
78464A 52 4	SPDR SERIES TRUST	S&P MTG FIN	
78464A 53 2	SPDR SERIES TRUST	S&P TRANSN ETF	
78464A 54 0	SPDR SERIES TRUST	S&P TELECOM	
78464A 57 3	SPDR SERIES TRUST	HLTH CARE SVCS	
78464A 58 1	SPDR SERIES TRUST	HLTH CR EQUIP	
78464A 59 9	SPDR SERIES TRUST	COMP SOFTWARE	
78464A 60 7 *	SPDR SERIES TRUST	DJ REIT ETF	
78464A 90 7	SPDR SERIES TRUST	CALL	
78464A 95 7	SPDR SERIES TRUST	PUT	
78464A 63 1	SPDR SERIES TRUST	AEROSPACE DEF	
78464A 64 9	SPDR SERIES TRUST	BRCLYS AGG ETF	
78464A 65 6 *	SPDR SERIES TRUST	BARCL CAP TIPS	
78464A 90 6	SPDR SERIES TRUST	CALL	
78464A 95 6	SPDR SERIES TRUST	PUT	
78464A 66 4 *	SPDR SERIES TRUST	BRCLYS LG TRS ET	
78464A 90 4	SPDR SERIES TRUST	CALL	
78464A 95 4	SPDR SERIES TRUST	PUT	
78464A 67 2 *	SPDR SERIES TRUST	BRCLYS INTER ETF	
78464A 90 2	SPDR SERIES TRUST	CALL	
78464A 95 2	SPDR SERIES TRUST	PUT	
78464A 68 0 *	SPDR SERIES TRUST	BRCLYS 1-3MT ETF	
78464A 90 0	SPDR SERIES TRUST	CALL	
78464A 95 0	SPDR SERIES TRUST	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 381

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78464A 69 8 *	SPDR SERIES TRUST	S&P REGL BKG	
78464A 90 8	SPDR SERIES TRUST	CALL	
78464A 95 8	SPDR SERIES TRUST	PUT	
78464A 70 6 *	SPDR SERIES TRUST	GLB DOW ETF	
78464A 90 6	SPDR SERIES TRUST	CALL	
78464A 95 6	SPDR SERIES TRUST	PUT	
78464A 71 4 *	SPDR SERIES TRUST	S&P RETAIL ETF	
78464A 90 4	SPDR SERIES TRUST	CALL	
78464A 95 4	SPDR SERIES TRUST	PUT	
78464A 72 2 *	SPDR SERIES TRUST	S&P PHARMAC	
78464A 90 2	SPDR SERIES TRUST	CALL	
78464A 95 2	SPDR SERIES TRUST	PUT	
78464A 73 0 *	SPDR SERIES TRUST	S&P OILGAS EXP	
78464A 90 0	SPDR SERIES TRUST	CALL	
78464A 95 0	SPDR SERIES TRUST	PUT	
78464A 74 8 *	SPDR SERIES TRUST	OILGAS EQUIP	
78464A 90 8	SPDR SERIES TRUST	CALL	
78464A 95 8	SPDR SERIES TRUST	PUT	
78464A 75 5 *	SPDR SERIES TRUST	S&P METALS MNG	
78464A 90 5	SPDR SERIES TRUST	CALL	
78464A 95 5	SPDR SERIES TRUST	PUT	
78464A 76 3 *	SPDR SERIES TRUST	S&P DIVID ETF	
78464A 90 3	SPDR SERIES TRUST	CALL	
78464A 95 3	SPDR SERIES TRUST	PUT	
78464A 77 1 *	SPDR SERIES TRUST	S&P CAP MKTS	
78464A 90 1	SPDR SERIES TRUST	CALL	
78464A 95 1	SPDR SERIES TRUST	PUT	
78464A 78 9 *	SPDR SERIES TRUST	S&P INS ETF	
78464A 90 9	SPDR SERIES TRUST	CALL	
78464A 95 9	SPDR SERIES TRUST	PUT	
78464A 79 7 *	SPDR SERIES TRUST	S&P BK ETF	
78464A 90 7	SPDR SERIES TRUST	CALL	
78464A 95 7	SPDR SERIES TRUST	PUT	
78464A 80 5 *	SPDR SERIES TRUST	DJ TTL MKT ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 382

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78464A 90 5	SPDR SERIES TRUST	CALL	
78464A 95 5	SPDR SERIES TRUST	PUT	
78464A 81 3 *	SPDR SERIES TRUST	S&P 600 SML CAP	
78464A 90 3	SPDR SERIES TRUST	CALL	
78464A 95 3	SPDR SERIES TRUST	PUT	
78464A 82 1 *	SPDR SERIES TRUST	S&P 400 MDCP GRW	
78464A 90 1	SPDR SERIES TRUST	CALL	
78464A 95 1	SPDR SERIES TRUST	PUT	
78464A 83 9 *	SPDR SERIES TRUST	S&P 400 MDCP VAL	
78464A 90 9	SPDR SERIES TRUST	CALL	
78464A 95 9	SPDR SERIES TRUST	PUT	
78464A 84 7 *	SPDR SERIES TRUST	DJ MID CAP ETF	
78464A 90 7	SPDR SERIES TRUST	CALL	
78464A 95 7	SPDR SERIES TRUST	PUT	
78464A 85 4	SPDR SERIES TRUST	DJ LRG CAP ETF	
78464A 86 2 *	SPDR SERIES TRUST	S&P SEMICNDCTR	
78464A 90 2	SPDR SERIES TRUST	CALL	
78464A 95 2	SPDR SERIES TRUST	PUT	
78464A 87 0 *	SPDR SERIES TRUST	S&P BIOTECH	
78464A 90 0	SPDR SERIES TRUST	CALL	
78464A 95 0	SPDR SERIES TRUST	PUT	
78464A 88 8 *	SPDR SERIES TRUST	S&P HOMEBUILD	
78464A 90 8	SPDR SERIES TRUST	CALL	
78464A 95 8	SPDR SERIES TRUST	PUT	
78464M 10 6	SRS LABS INC	COM	DELETED
78464W 10 4	SRI/SURGICAL EXPRESS INC	COM	DELETED
78467J 10 0 *	SS&C TECHNOLOGIES HLDGS INC	COM	
78467J 90 0	SS&C TECHNOLOGIES HLDGS INC	CALL	
78467J 95 0	SS&C TECHNOLOGIES HLDGS INC	PUT	
78467V 10 3	SSGA ACTIVE ETF TR	MULT ASS RLRTN	
78467V 20 2	SSGA ACTIVE ETF TR	INCOM ALLO ETF	
78467V 40 0	SSGA ACTIVE ETF TR	GLOBL ALLO ETF	
78467X 10 9 *	SPDR DOW JONES INDL AVRG ETF	UT SER 1	
78467X 90 9	SPDR DOW JONES INDL AVRG ETF	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 383

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78467X 95 9	SPDR DOW JONES INDL AVRG ETF	PUT	
78467Y 10 7 *	SPDR S&P MIDCAP 400 ETF TR	UTSER1 S&PDCRP	
78467Y 90 7	SPDR S&P MIDCAP 400 ETF TR	CALL	
78467Y 95 7	SPDR S&P MIDCAP 400 ETF TR	PUT	
78468K 10 6	SP BANCORP INC	COM	
78468R 10 1	SPDR SER TR	SHRT TRSRY ETF	
78468R 20 0	SPDR SER TR	INV GRD FLT RT	
78468R 40 8	SPDR SER TR	CAP S/T HI YLD	
78468R 50 7	SPDR SER TR	SPDR BOFA ML	ADDED
78468R 60 6	SPDR SER TR	SPDR BOFA CRSS	ADDED
784774 10 1 *	STEC INC	COM	
784774 90 1	STEC INC	CALL	
784774 95 1	STEC INC	PUT	
78478V 10 0 *	STR HLDGS INC	COM	
78478V 90 0	STR HLDGS INC	CALL	
78478V 95 0	STR HLDGS INC	PUT	
78486Q 10 1 *	SVB FINL GROUP	COM	
78486Q 90 1	SVB FINL GROUP	CALL	
78486Q 95 1	SVB FINL GROUP	PUT	
784932 60 0 *	SABA SOFTWARE INC	COM NEW	
784932 90 0	SABA SOFTWARE INC	CALL	
784932 95 0	SABA SOFTWARE INC	PUT	
784933 10 3	SPAR GROUP INC	COM	
78503N 10 7 *	SWS GROUP INC	COM	
78503N 90 7	SWS GROUP INC	CALL	
78503N 95 7	SWS GROUP INC	PUT	
78505P 10 0 *	SXC HEALTH SOLUTIONS CORP	COM	DELETED
78505P 90 0	SXC HEALTH SOLUTIONS CORP	CALL	DELETED
78505P 95 0	SXC HEALTH SOLUTIONS CORP	PUT	DELETED
785060 10 4	S Y BANCORP INC	COM	
785135 10 4	S&W SEED CO	COM	
785135 11 2	S&W SEED CO	*W EXP 05/03/201	
785135 12 0	S&W SEED CO	*W EXP 05/03/201	
785688 10 2	SABINE ROYALTY TR	UNIT BEN INT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 384

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
78573L 10 6 *	SABRA HEALTH CARE REIT INC	COM	
78573L 90 6	SABRA HEALTH CARE REIT INC	CALL	
78573L 95 6	SABRA HEALTH CARE REIT INC	PUT	
786449 AG 3	SAFEGUARD SCIENTIFICS INC	DBCV 2.625% 3/1	DELETED
786449 AH 1	SAFEGUARD SCIENTIFICS INC	DBCV 10.125% 3/1	DELETED
786449 20 7 *	SAFEGUARD SCIENTIFICS INC	COM NEW	
786449 90 7	SAFEGUARD SCIENTIFICS INC	CALL	
786449 95 7	SAFEGUARD SCIENTIFICS INC	PUT	
78648T 10 0 *	SAFETY INS GROUP INC	COM	
78648T 90 0	SAFETY INS GROUP INC	CALL	
78648T 95 0	SAFETY INS GROUP INC	PUT	
786514 20 8 *	SAFEWAY INC	COM NEW	
786514 90 8	SAFEWAY INC	CALL	
786514 95 8	SAFEWAY INC	PUT	
786598 30 0	SAGA COMMUNICATIONS INC	CL A NEW	
786692 10 3	SAGENT PHARMACEUTICALS INC	COM	
78709Y 10 5 *	SAIA INC	COM	
78709Y 90 5	SAIA INC	CALL	
78709Y 95 5	SAIA INC	PUT	
790148 10 0 *	ST JOE CO	COM	
790148 90 0	ST JOE CO	CALL	
790148 95 0	ST JOE CO	PUT	
790849 10 3 *	ST JUDE MED INC	COM	
790849 90 3	ST JUDE MED INC	CALL	
790849 95 3	ST JUDE MED INC	PUT	
79377W AL 2	SAKS INC	NOTE 2.000% 3/1	
79377W 10 8 *	SAKS INC	COM	
79377W 90 8	SAKS INC	CALL	
79377W 95 8	SAKS INC	PUT	
794093 10 4	SALEM COMMUNICATIONS CORP DE	CL A	
79466L AB 0	SALESFORCE COM INC	NOTE 0.750% 1/1	
79466L 30 2 *	SALESFORCE COM INC	COM	
79466L 90 2	SALESFORCE COM INC	CALL	
79466L 95 2	SALESFORCE COM INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 385

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
79471T 10 0	SALIENT MLP & ENERGY INFRSTR	COM SH BEN INT	
79471V 10 5	SALIENT MIDSTREAM & MLP FD	SH BEN INT	
795226 10 9	SALISBURY BANCORP INC	COM	
795435 AC 0	SALIX PHARMACEUTICALS INC	NOTE 2.750% 5/1	
795435 10 6 *	SALIX PHARMACEUTICALS INC	COM	
795435 90 6	SALIX PHARMACEUTICALS INC	CALL	
795435 95 6	SALIX PHARMACEUTICALS INC	PUT	
79546E 10 4 *	SALLY BEAUTY HLDGS INC	COM	
79546E 90 4	SALLY BEAUTY HLDGS INC	CALL	
79546E 95 4	SALLY BEAUTY HLDGS INC	PUT	
796043 10 7 *	SAMSON OIL & GAS LTD	SPON ADR	
796043 90 7	SAMSON OIL & GAS LTD	CALL	
796043 95 7	SAMSON OIL & GAS LTD	PUT	
798241 10 5 *	SAN JUAN BASIN RTY TR	UNIT BEN INT	
798241 90 5	SAN JUAN BASIN RTY TR	CALL	
798241 95 5	SAN JUAN BASIN RTY TR	PUT	
79970Y 10 5 *	SANCHEZ ENERGY CORP	COM	
79970Y 90 5	SANCHEZ ENERGY CORP	CALL	
79970Y 95 5	SANCHEZ ENERGY CORP	PUT	
800013 10 4 *	SANDERSON FARMS INC	COM	
800013 90 4	SANDERSON FARMS INC	CALL	
800013 95 4	SANDERSON FARMS INC	PUT	
80004C AC 5	SANDISK CORP	NOTE 1.000% 5/1	
80004C AD 3	SANDISK CORP	NOTE 1.500% 8/1	
80004C 10 1 *	SANDISK CORP	COM	
80004C 90 1	SANDISK CORP	CALL	
80004C 95 1	SANDISK CORP	PUT	
80007A 10 2 *	SANDRIDGE PERMIAN TR	COM UNIT BEN INT	
80007A 90 2	SANDRIDGE PERMIAN TR	CALL	
80007A 95 2	SANDRIDGE PERMIAN TR	PUT	
80007P 30 7 *	SANDRIDGE ENERGY INC	COM	
80007P 90 7	SANDRIDGE ENERGY INC	CALL	
80007P 95 7	SANDRIDGE ENERGY INC	PUT	
80007T 10 1 *	SANDRIDGE MISSISSIPPIAN TR I	UNIT BEN INT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 386

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
80007T 90 1	SANDRIDGE MISSISSIPPIAN TR I	CALL	
80007T 95 1	SANDRIDGE MISSISSIPPIAN TR I	PUT	
80007V 10 6 *	SANDRIDGE MISSISSIPPIAN TR I	SH BEN INT	
80007V 90 6	SANDRIDGE MISSISSIPPIAN TR I	CALL	
80007V 95 6	SANDRIDGE MISSISSIPPIAN TR I	PUT	
80013R 20 6	SANDSTORM GOLD LTD	COM NEW	ADDED
800363 10 3	SANDY SPRING BANCORP INC	COM	
800422 10 7	SANFILIPPO JOHN B & SON INC	COM	
800677 10 6 *	SANGAMO BIOSCIENCES INC	COM	
800677 90 6	SANGAMO BIOSCIENCES INC	CALL	
800677 95 6	SANGAMO BIOSCIENCES INC	PUT	
800907 20 6 *	SANMINA SCI CORP	COM NEW	
800907 90 6	SANMINA SCI CORP	CALL	
800907 95 6	SANMINA SCI CORP	PUT	
80105N 10 5 *	SANOFI	SPONSORED ADR	
80105N 90 5	SANOFI	CALL	
80105N 95 5	SANOFI	PUT	
80105N 11 3 *	SANOFI	RIGHT 12/31/2020	
80105N 90 3	SANOFI	CALL	
80105N 95 3	SANOFI	PUT	
802817 30 4 *	SANTARUS INC	COM	
802817 90 4	SANTARUS INC	CALL	
802817 95 4	SANTARUS INC	PUT	
803054 20 4 *	SAP AG	SPON ADR	
803054 90 4	SAP AG	CALL	
803054 95 4	SAP AG	PUT	
803062 10 8 *	SAPIENT CORP	COM	
803062 90 8	SAPIENT CORP	CALL	
803062 95 8	SAPIENT CORP	PUT	
803069 20 2 *	SAPPI LTD	SPON ADR NEW	
803069 90 2	SAPPI LTD	CALL	
803069 95 2	SAPPI LTD	PUT	
803111 10 3 *	SARA LEE CORP	COM	DELETED
803111 90 3	SARA LEE CORP	CALL	DELETED

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 387

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
803111 95 3	SARA LEE CORP	PUT	DELETED
80349A 20 8	SARATOGA INVT CORP	COM NEW	
803521 10 3	SARATOGA RES INC TEX	COM	
803607 10 0 *	SAREPTA THERAPEUTICS INC	COM	ADDED
803607 90 0	SAREPTA THERAPEUTICS INC	CALL	ADDED
803607 95 0	SAREPTA THERAPEUTICS INC	PUT	ADDED
803866 30 0 *	SASOL LTD	SPONSORED ADR	
803866 90 0	SASOL LTD	CALL	
803866 95 0	SASOL LTD	PUT	
803893 10 6 *	SATCON TECHNOLOGY CORP	COM	DELETED
803893 90 6	SATCON TECHNOLOGY CORP	CALL	DELETED
803893 95 6	SATCON TECHNOLOGY CORP	PUT	DELETED
803893 40 3 *	SATCON TECHNOLOGY CORP	COM NEW	ADDED
803893 90 3	SATCON TECHNOLOGY CORP	CALL	ADDED
803893 95 3	SATCON TECHNOLOGY CORP	PUT	ADDED
804137 10 7 *	SAUER-DANFOSS INC	COM	
804137 90 7	SAUER-DANFOSS INC	CALL	
804137 95 7	SAUER-DANFOSS INC	PUT	
804395 10 1	SAUL CTRS INC	COM	
804748 10 1	SAVANNAH BANCORP INC	COM	
80517Q AA 8	SAVIENT PHARMACEUTICALS INC	NOTE 4.750% 2/0	
80517Q 10 0 *	SAVIENT PHARMACEUTICALS INC	COM	
80517Q 90 0	SAVIENT PHARMACEUTICALS INC	CALL	
80517Q 95 0	SAVIENT PHARMACEUTICALS INC	PUT	
80589M 10 2 *	SCANA CORP NEW	COM	
80589M 90 2	SCANA CORP NEW	CALL	
80589M 95 2	SCANA CORP NEW	PUT	
806037 10 7 *	SCANSOURCE INC	COM	
806037 90 7	SCANSOURCE INC	CALL	
806037 95 7	SCANSOURCE INC	PUT	
806373 10 6	SCHAWK INC	CL A	
806407 10 2 *	SCHEIN HENRY INC	COM	
806407 90 2	SCHEIN HENRY INC	CALL	
806407 95 2	SCHEIN HENRY INC	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 388

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
806693 10 7	SCHIFF NUTRITION INTL INC	COM	
806857 10 8 *	SCHLUMBERGER LTD	COM	
806857 90 8	SCHLUMBERGER LTD	CALL	
806857 95 8	SCHLUMBERGER LTD	PUT	
806870 20 0	SCHMITT INDS INC ORE	COM NEW	
806882 10 6 *	SCHNITZER STL INDS	CL A	
806882 90 6	SCHNITZER STL INDS	CALL	
806882 95 6	SCHNITZER STL INDS	PUT	
807066 10 5 *	SCHOLASTIC CORP	COM	
807066 90 5	SCHOLASTIC CORP	CALL	
807066 95 5	SCHOLASTIC CORP	PUT	
807863 AL 9	SCHOOL SPECIALTY INC	SDCV 3.750%11/3	DELETED
807863 AM 7	SCHOOL SPECIALTY INC	SDCV 3.750%11/3	
807863 10 5 *	SCHOOL SPECIALTY INC	COM	
807863 90 5	SCHOOL SPECIALTY INC	CALL	
807863 95 5	SCHOOL SPECIALTY INC	PUT	
808194 10 4 *	SCHULMAN A INC	COM	
808194 90 4	SCHULMAN A INC	CALL	
808194 95 4	SCHULMAN A INC	PUT	
808513 10 5 *	SCHWAB CHARLES CORP NEW	COM	
808513 90 5	SCHWAB CHARLES CORP NEW	CALL	
808513 95 5	SCHWAB CHARLES CORP NEW	PUT	
808524 10 2 *	SCHWAB STRATEGIC TR	US BRD MKT ETF	
808524 90 2	SCHWAB STRATEGIC TR	CALL	
808524 95 2	SCHWAB STRATEGIC TR	PUT	
808524 20 1 *	SCHWAB STRATEGIC TR	US LRG CAP ETF	
808524 90 1	SCHWAB STRATEGIC TR	CALL	
808524 95 1	SCHWAB STRATEGIC TR	PUT	
808524 30 0 *	SCHWAB STRATEGIC TR	US LCAP GR ETF	
808524 90 0	SCHWAB STRATEGIC TR	CALL	
808524 95 0	SCHWAB STRATEGIC TR	PUT	
808524 40 9 *	SCHWAB STRATEGIC TR	US LCAP VA ETF	
808524 90 9	SCHWAB STRATEGIC TR	CALL	
808524 95 9	SCHWAB STRATEGIC TR	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 389

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
808524 50 8	SCHWAB STRATEGIC TR	US MID-CAP ETF	
808524 60 7 *	SCHWAB STRATEGIC TR	US SML CAP ETF	
808524 90 7	SCHWAB STRATEGIC TR	CALL	
808524 95 7	SCHWAB STRATEGIC TR	PUT	
808524 70 6 *	SCHWAB STRATEGIC TR	EMRG MKTEQ ETF	
808524 90 6	SCHWAB STRATEGIC TR	CALL	
808524 95 6	SCHWAB STRATEGIC TR	PUT	
808524 79 7	SCHWAB STRATEGIC TR	US DIVIDEND EQ	
808524 80 5 *	SCHWAB STRATEGIC TR	INTL EQTY ETF	
808524 90 5	SCHWAB STRATEGIC TR	CALL	
808524 95 5	SCHWAB STRATEGIC TR	PUT	
808524 83 9	SCHWAB STRATEGIC TR	US AGGREGATE B	
808524 84 7	SCHWAB STRATEGIC TR	US REIT ETF	
808524 85 4 *	SCHWAB STRATEGIC TR	INTRM TRM TRES	
808524 90 4	SCHWAB STRATEGIC TR	CALL	
808524 95 4	SCHWAB STRATEGIC TR	PUT	
808524 86 2 *	SCHWAB STRATEGIC TR	SHT TM US TRES	
808524 90 2	SCHWAB STRATEGIC TR	CALL	
808524 95 2	SCHWAB STRATEGIC TR	PUT	
808524 87 0 *	SCHWAB STRATEGIC TR	US TIPS ETF	
808524 90 0	SCHWAB STRATEGIC TR	CALL	
808524 95 0	SCHWAB STRATEGIC TR	PUT	
808524 88 8 *	SCHWAB STRATEGIC TR	INTL SCEQT ETF	
808524 90 8	SCHWAB STRATEGIC TR	CALL	
808524 95 8	SCHWAB STRATEGIC TR	PUT	
808541 10 6 *	SCHWEITZER-MAUDUIT INTL INC	COM	
808541 90 6	SCHWEITZER-MAUDUIT INTL INC	CALL	
808541 95 6	SCHWEITZER-MAUDUIT INTL INC	PUT	
80862K 10 4 *	SCICLONE PHARMACEUTICALS INC	COM	
80862K 90 4	SCICLONE PHARMACEUTICALS INC	CALL	
80862K 95 4	SCICLONE PHARMACEUTICALS INC	PUT	
80874P 10 9 *	SCIENTIFIC GAMES CORP	CL A	
80874P 90 9	SCIENTIFIC GAMES CORP	CALL	
80874P 95 9	SCIENTIFIC GAMES CORP	PUT	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 390

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
808760 10 2	SCIENTIFIC LEARNING CORP	COM	
80908T 10 1 *	SCIQUEST INC NEW	COM	
80908T 90 1	SCIQUEST INC NEW	CALL	
80908T 95 1	SCIQUEST INC NEW	PUT	
810186 10 6 *	SCOTTS MIRACLE GRO CO	CL A	
810186 90 6	SCOTTS MIRACLE GRO CO	CALL	
810186 95 6	SCOTTS MIRACLE GRO CO	PUT	
811054 40 2 *	SCRIPPS E W CO OHIO	CL A NEW	
811054 90 2	SCRIPPS E W CO OHIO	CALL	
811054 95 2	SCRIPPS E W CO OHIO	PUT	
811065 10 1 *	SCRIPPS NETWORKS INTERACT IN	CL A COM	
811065 90 1	SCRIPPS NETWORKS INTERACT IN	CALL	
811065 95 1	SCRIPPS NETWORKS INTERACT IN	PUT	
811543 10 7	SEABOARD CORP	COM	
811656 10 7 *	SEABRIGHT HOLDINGS INC	COM	
811656 90 7	SEABRIGHT HOLDINGS INC	CALL	
811656 95 7	SEABRIGHT HOLDINGS INC	PUT	
811699 10 7 *	SEACHANGE INTL INC	COM	
811699 90 7	SEACHANGE INTL INC	CALL	
811699 95 7	SEACHANGE INTL INC	PUT	
811707 30 6 *	SEACOAST BKG CORP FLA	COM	
811707 90 6	SEACOAST BKG CORP FLA	CALL	
811707 95 6	SEACOAST BKG CORP FLA	PUT	
811904 10 1 *	SEACOR HOLDINGS INC	COM	
811904 90 1	SEACOR HOLDINGS INC	CALL	
811904 95 1	SEACOR HOLDINGS INC	PUT	
811916 10 5 *	SEABRIDGE GOLD INC	COM	
811916 90 5	SEABRIDGE GOLD INC	CALL	
811916 95 5	SEABRIDGE GOLD INC	PUT	
81211K 10 0 *	SEALED AIR CORP NEW	COM	
81211K 90 0	SEALED AIR CORP NEW	CALL	
81211K 95 0	SEALED AIR CORP NEW	PUT	
812139 30 1 *	SEALY CORP	COM	
812139 90 1	SEALY CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 391

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
812139 95 1	SEALY CORP	PUT	
812139 40 0	SEALY CORP	SR SECD 3RD 8%	
812350 10 6 *	SEARS HLDGS CORP	COM	
812350 90 6	SEARS HLDGS CORP	CALL	
812350 95 6	SEARS HLDGS CORP	PUT	
812350 11 4	SEARS HLDGS CORP	RIGHT 10/08/2012	ADDED
812578 10 2 *	SEATTLE GENETICS INC	COM	
812578 90 2	SEATTLE GENETICS INC	CALL	
812578 95 2	SEATTLE GENETICS INC	PUT	
81369Y 10 0 *	SELECT SECTOR SPDR TR	SBI MATERIALS	
81369Y 90 0	SELECT SECTOR SPDR TR	CALL	
81369Y 95 0	SELECT SECTOR SPDR TR	PUT	
81369Y 20 9 *	SELECT SECTOR SPDR TR	SBI HEALTHCARE	
81369Y 90 9	SELECT SECTOR SPDR TR	CALL	
81369Y 95 9	SELECT SECTOR SPDR TR	PUT	
81369Y 30 8 *	SELECT SECTOR SPDR TR	SBI CONS STPLS	
81369Y 90 8	SELECT SECTOR SPDR TR	CALL	
81369Y 95 8	SELECT SECTOR SPDR TR	PUT	
81369Y 40 7 *	SELECT SECTOR SPDR TR	SBI CONS DISCR	
81369Y 90 7	SELECT SECTOR SPDR TR	CALL	
81369Y 95 7	SELECT SECTOR SPDR TR	PUT	
81369Y 50 6 *	SELECT SECTOR SPDR TR	SBI INT-ENERGY	
81369Y 90 6	SELECT SECTOR SPDR TR	CALL	
81369Y 95 6	SELECT SECTOR SPDR TR	PUT	
81369Y 60 5 *	SELECT SECTOR SPDR TR	SBI INT-FINL	
81369Y 90 5	SELECT SECTOR SPDR TR	CALL	
81369Y 95 5	SELECT SECTOR SPDR TR	PUT	
81369Y 70 4 *	SELECT SECTOR SPDR TR	SBI INT-INDS	
81369Y 90 4	SELECT SECTOR SPDR TR	CALL	
81369Y 95 4	SELECT SECTOR SPDR TR	PUT	
81369Y 80 3 *	SELECT SECTOR SPDR TR	TECHNOLOGY	
81369Y 90 3	SELECT SECTOR SPDR TR	CALL	
81369Y 95 3	SELECT SECTOR SPDR TR	PUT	
81369Y 88 6 *	SELECT SECTOR SPDR TR	SBI INT-UTILS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 392

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
81369Y 90 6	SELECT SECTOR SPDR TR	CALL	
81369Y 95 6	SELECT SECTOR SPDR TR	PUT	
814785 30 9	SECURITY NATL FINL CORP	CL A NEW	
81616X 10 3 *	SELECT COMFORT CORP	COM	
81616X 90 3	SELECT COMFORT CORP	CALL	
81616X 95 3	SELECT COMFORT CORP	PUT	
81618T 10 0 *	SELECT INCOME REIT	COM SH BEN INT	
81618T 90 0	SELECT INCOME REIT	CALL	
81618T 95 0	SELECT INCOME REIT	PUT	
81619Q 10 5 *	SELECT MED HLDGS CORP	COM	
81619Q 90 5	SELECT MED HLDGS CORP	CALL	
81619Q 95 5	SELECT MED HLDGS CORP	PUT	
816288 20 3	SELECTICA INC	COM NEW	
816300 10 7 *	SELECTIVE INS GROUP INC	COM	
816300 90 7	SELECTIVE INS GROUP INC	CALL	
816300 95 7	SELECTIVE INS GROUP INC	PUT	
81663A 10 5 *	SEMGROUP CORP	CL A	
81663A 90 5	SEMGROUP CORP	CALL	
81663A 95 5	SEMGROUP CORP	PUT	
81663A 11 3	SEMGROUP CORP	*W EXP 11/30/201	
81663N 20 6 *	SEMICONDUCTOR MFG INTL CORP	SPONSORED ADR	
81663N 90 6	SEMICONDUCTOR MFG INTL CORP	CALL	
81663N 95 6	SEMICONDUCTOR MFG INTL CORP	PUT	
816645 10 5 *	SEMILEDS CORP	COM	
816645 90 5	SEMILEDS CORP	CALL	
816645 95 5	SEMILEDS CORP	PUT	
816850 10 1 *	SEMTECH CORP	COM	
816850 90 1	SEMTECH CORP	CALL	
816850 95 1	SEMTECH CORP	PUT	
816851 10 9 *	SEMPRA ENERGY	COM	
816851 90 9	SEMPRA ENERGY	CALL	
816851 95 9	SEMPRA ENERGY	PUT	
817070 10 5	SENECA FOODS CORP NEW	CL B	
817070 50 1	SENECA FOODS CORP NEW	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 393

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
817208 40 8	SENECO TECHNOLOGIES INC	COM NEW	
81721M 10 9 *	SENIOR HSG PPTYS TR	SH BEN INT	
81721M 90 9	SENIOR HSG PPTYS TR	CALL	
81721M 95 9	SENIOR HSG PPTYS TR	PUT	
81724Q 10 7 *	SENOYX INC	COM	
81724Q 90 7	SENOYX INC	CALL	
81724Q 95 7	SENOYX INC	PUT	
81725T 10 0 *	SENSIENT TECHNOLOGIES CORP	COM	
81725T 90 0	SENSIENT TECHNOLOGIES CORP	CALL	
81725T 95 0	SENSIENT TECHNOLOGIES CORP	PUT	
817323 10 8 *	SEQUANS COMMUNICATIONS S A	SPONSORED ADS	
817323 90 8	SEQUANS COMMUNICATIONS S A	CALL	
817323 95 8	SEQUANS COMMUNICATIONS S A	PUT	
817337 40 5 *	SEQUENOM INC	COM NEW	
817337 90 5	SEQUENOM INC	CALL	
817337 95 5	SEQUENOM INC	PUT	
817565 10 4 *	SERVICE CORP INTL	COM	
817565 90 4	SERVICE CORP INTL	CALL	
817565 95 4	SERVICE CORP INTL	PUT	
81762P 10 2 *	SERVICENOW INC	COM	ADDED
81762P 90 2	SERVICENOW INC	CALL	ADDED
81762P 95 2	SERVICENOW INC	PUT	ADDED
81763U 10 0 *	SERVICOURCE INTL LLC	COM	
81763U 90 0	SERVICOURCE INTL LLC	CALL	
81763U 95 0	SERVICOURCE INTL LLC	PUT	
817732 10 0	SERVOTRONICS INC	COM	
81783J 10 1 *	7 DAYS GROUP HLDGS LTD	ADR	
81783J 90 1	7 DAYS GROUP HLDGS LTD	CALL	
81783J 95 1	7 DAYS GROUP HLDGS LTD	PUT	
81783K 10 8	SEVCON INC	COM	
81783N 10 2	SEVEN ARTS ENTMT INC	COM	DELETED
81811M 10 0	SEVERN BANCORP ANNAPOLIS MD	COM	
81941U 10 5 *	SHANDA GAMES LTD	SP ADR REPTG A	
81941U 90 5	SHANDA GAMES LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 394

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
81941U 95 5	SHANDA GAMES LTD	PUT	
81943P 10 4	SHANGPHARMA CORP	SPONSORED ADR	
820017 10 1	SHARPS COMPLIANCE CORP	COM	
82028K 20 0 *	SHAW COMMUNICATIONS INC	CL B CONV	
82028K 90 0	SHAW COMMUNICATIONS INC	CALL	
82028K 95 0	SHAW COMMUNICATIONS INC	PUT	
820280 10 5 *	SHAW GROUP INC	COM	
820280 90 5	SHAW GROUP INC	CALL	
820280 95 5	SHAW GROUP INC	PUT	
82312B 10 6 *	SHENANDOAH TELECOMMUNICATION	COM	
82312B 90 6	SHENANDOAH TELECOMMUNICATION	CALL	
82312B 95 6	SHENANDOAH TELECOMMUNICATION	PUT	
82321P 20 3	SHENGKAI INNOVATIONS INC	COM NEW	
824348 10 6 *	SHERWIN WILLIAMS CO	COM	
824348 90 6	SHERWIN WILLIAMS CO	CALL	
824348 95 6	SHERWIN WILLIAMS CO	PUT	
824543 10 2	SHILOH INDS INC	COM	
824568 10 9	SHINER INTL INC	COM	DELETED
824596 10 0	SHINHAN FINANCIAL GROUP CO L	SPN ADR RESTRD	
82481R 10 6 *	SHIRE PLC	SPONSORED ADR	
82481R 90 6	SHIRE PLC	CALL	
82481R 95 6	SHIRE PLC	PUT	
824889 10 9 *	SHOE CARNIVAL INC	COM	
824889 90 9	SHOE CARNIVAL INC	CALL	
824889 95 9	SHOE CARNIVAL INC	PUT	
825107 10 5	SHORE BANCSHARES INC	COM	
825211 10 5 *	SHORETEL INC	COM	
825211 90 5	SHORETEL INC	CALL	
825211 95 5	SHORETEL INC	PUT	
825549 10 8 *	SHUFFLE MASTER INC	COM	
825549 90 8	SHUFFLE MASTER INC	CALL	
825549 95 8	SHUFFLE MASTER INC	PUT	
82568P 30 4 *	SHUTTERFLY INC	COM	
82568P 90 4	SHUTTERFLY INC	CALL	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 395

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
82568P 95 4	SHUTTERFLY INC	PUT	
826176 10 9	SIEBERT FINL CORP	COM	
826197 50 1 *	SIEMENS A G	SPONSORED ADR	
826197 90 1	SIEMENS A G	CALL	
826197 95 1	SIEMENS A G	PUT	
82620P 10 2	SIERRA BANCORP	COM	
826516 10 6 *	SIERRA WIRELESS INC	COM	
826516 90 6	SIERRA WIRELESS INC	CALL	
826516 95 6	SIERRA WIRELESS INC	PUT	
826546 10 3	SIFCO INDS INC	COM	
82655M 10 7 *	SIFY TECHNOLOGIES LIMITED	SPONSORED ADR	
82655M 90 7	SIFY TECHNOLOGIES LIMITED	CALL	
82655M 95 7	SIFY TECHNOLOGIES LIMITED	PUT	
826552 10 1 *	SIGMA ALDRICH CORP	COM	
826552 90 1	SIGMA ALDRICH CORP	CALL	
826552 95 1	SIGMA ALDRICH CORP	PUT	
826565 10 3 *	SIGMA DESIGNS INC	COM	
826565 90 3	SIGMA DESIGNS INC	CALL	
826565 95 3	SIGMA DESIGNS INC	PUT	
82661L 10 1	SIGMATRON INTL INC	COM	
82669G 10 4 *	SIGNATURE BK NEW YORK N Y	COM	
82669G 90 4	SIGNATURE BK NEW YORK N Y	CALL	
82669G 95 4	SIGNATURE BK NEW YORK N Y	PUT	
82669G 11 2	SIGNATURE BK NEW YORK N Y	*W EXP 12/12/201	
826917 10 6 *	SIGA TECHNOLOGIES INC	COM	
826917 90 6	SIGA TECHNOLOGIES INC	CALL	
826917 95 6	SIGA TECHNOLOGIES INC	PUT	
826919 10 2 *	SILICON LABORATORIES INC	COM	
826919 90 2	SILICON LABORATORIES INC	CALL	
826919 95 2	SILICON LABORATORIES INC	PUT	
827048 10 9 *	SILGAN HOLDINGS INC	COM	
827048 90 9	SILGAN HOLDINGS INC	CALL	
827048 95 9	SILGAN HOLDINGS INC	PUT	
82705T 10 2 *	SILICON IMAGE INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 396

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
82705T 90 2	SILICON IMAGE INC	CALL	
82705T 95 2	SILICON IMAGE INC	PUT	
82706C 10 8 *	SILICON MOTION TECHNOLOGY CO	SPONSORED ADR	
82706C 90 8	SILICON MOTION TECHNOLOGY CO	CALL	
82706C 95 8	SILICON MOTION TECHNOLOGY CO	PUT	
82706L 10 8 *	SILICON GRAPHICS INTL CORP	COM	
82706L 90 8	SILICON GRAPHICS INTL CORP	CALL	
82706L 95 8	SILICON GRAPHICS INTL CORP	PUT	
827084 86 4 *	SILICONWARE PRECISION INDS L	SPONSD ADR SPL	
827084 90 4	SILICONWARE PRECISION INDS L	CALL	
827084 95 4	SILICONWARE PRECISION INDS L	PUT	
827458 10 0	SILVER BULL RES INC	COM	
82823L 10 6 *	SILVER STD RES INC	COM	
82823L 90 6	SILVER STD RES INC	CALL	
82823L 95 6	SILVER STD RES INC	PUT	
828336 10 7 *	SILVER WHEATON CORP	COM	
828336 90 7	SILVER WHEATON CORP	CALL	
828336 95 7	SILVER WHEATON CORP	PUT	
82835P 10 3 *	SILVERCORP METALS INC	COM	
82835P 90 3	SILVERCORP METALS INC	CALL	
82835P 95 3	SILVERCORP METALS INC	PUT	
828365 10 6	SILVERCREST MINES INC	COM	ADDED
82859P 10 4 *	SIMCERE PHARMACEUTICAL GROUP	SPON ADR	
82859P 90 4	SIMCERE PHARMACEUTICAL GROUP	CALL	
82859P 95 4	SIMCERE PHARMACEUTICAL GROUP	PUT	
828730 20 0	SIMMONS 1ST NATL CORP	CL A \$1 PAR	
828806 10 9 *	SIMON PPTY GROUP INC NEW	COM	
828806 90 9	SIMON PPTY GROUP INC NEW	CALL	
828806 95 9	SIMON PPTY GROUP INC NEW	PUT	
829073 10 5 *	SIMPSON MANUFACTURING CO INC	COM	
829073 90 5	SIMPSON MANUFACTURING CO INC	CALL	
829073 95 5	SIMPSON MANUFACTURING CO INC	PUT	
829160 10 0 *	SIMS METAL MANAGEMENT LTD	SPONS ADR	
829160 90 0	SIMS METAL MANAGEMENT LTD	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 397

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
829160 95 0	SIMS METAL MANAGEMENT LTD	PUT	
829214 10 5	SIMULATIONS PLUS INC	COM	
82922R AB 9	SINA CORP	NOTE	7/1
829226 AU 3	SINCLAIR BROADCAST GROUP INC	FRNT	2.000% 7/1
829226 AW 9	SINCLAIR BROADCAST GROUP INC	NOTE	3.000% 5/1
829226 10 9 *	SINCLAIR BROADCAST GROUP INC	CL A	
829226 90 9	SINCLAIR BROADCAST GROUP INC	CALL	
829226 95 9	SINCLAIR BROADCAST GROUP INC	PUT	
82929L 10 9	SINGAPORE FD INC	COM	
82935L 10 1	SINOHUB INC	COM	
82935M 10 9 *	SINOPEC SHANGHAI PETROCHEMIC	SPON ADR H	
82935M 90 9	SINOPEC SHANGHAI PETROCHEMIC	CALL	
82935M 95 9	SINOPEC SHANGHAI PETROCHEMIC	PUT	
82935V 10 9	SINO GLOBAL SHIPPING AMER LT	COM	
829357 10 2 *	SINOCOKING COAL & COKE CH IN	COM	
829357 90 2	SINOCOKING COAL & COKE CH IN	CALL	
829357 95 2	SINOCOKING COAL & COKE CH IN	PUT	
82936G 20 0 *	SINO CLEAN ENERGY INC	COM NEW	
82936G 90 0	SINO CLEAN ENERGY INC	CALL	
82936G 95 0	SINO CLEAN ENERGY INC	PUT	
82966C 10 3 *	SIRONA DENTAL SYSTEMS INC	COM	
82966C 90 3	SIRONA DENTAL SYSTEMS INC	CALL	
82966C 95 3	SIRONA DENTAL SYSTEMS INC	PUT	
82967N 10 8 *	SIRIUS XM RADIO INC	COM	
82967N 90 8	SIRIUS XM RADIO INC	CALL	
82967N 95 8	SIRIUS XM RADIO INC	PUT	
83001A 10 2 *	SIX FLAGS ENTMT CORP NEW	COM	
83001A 90 2	SIX FLAGS ENTMT CORP NEW	CALL	
83001A 95 2	SIX FLAGS ENTMT CORP NEW	PUT	
830566 10 5 *	SKECHERS U S A INC	CL A	
830566 90 5	SKECHERS U S A INC	CALL	
830566 95 5	SKECHERS U S A INC	PUT	
83066R 10 7 *	SKILLED HEALTHCARE GROUP INC	CL A	
83066R 90 7	SKILLED HEALTHCARE GROUP INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 398

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
83066R 95 7	SKILLED HEALTHCARE GROUP INC	PUT	
83083J 10 4 *	SKULLCANDY INC	COM	
83083J 90 4	SKULLCANDY INC	CALL	
83083J 95 4	SKULLCANDY INC	PUT	
830830 10 5 *	SKYLINE CORP	COM	
830830 90 5	SKYLINE CORP	CALL	
830830 95 5	SKYLINE CORP	PUT	
83084G 10 9 *	SKY-MOBI LTD	SPONSORED ADS	
83084G 90 9	SKY-MOBI LTD	CALL	
83084G 95 9	SKY-MOBI LTD	PUT	
83086T 20 8 *	SKYPEOPLE FRUIT JUICE INC	COM NEW	
83086T 90 8	SKYPEOPLE FRUIT JUICE INC	CALL	
83086T 95 8	SKYPEOPLE FRUIT JUICE INC	PUT	
830879 10 2 *	SKYWEST INC	COM	
830879 90 2	SKYWEST INC	CALL	
830879 95 2	SKYWEST INC	PUT	
83088M 10 2 *	SKYWORKS SOLUTIONS INC	COM	
83088M 90 2	SKYWORKS SOLUTIONS INC	CALL	
83088M 95 2	SKYWORKS SOLUTIONS INC	PUT	
830884 30 0	SKYSTAR BIO-PHARMA CO	COM PAR \$.001	
83169Y 10 8 *	SMART BALANCE INC	COM	
83169Y 90 8	SMART BALANCE INC	CALL	
83169Y 95 8	SMART BALANCE INC	PUT	
83171G 10 3	SMARTPROS LTD	COM	
83172F 20 3 *	SMARTHEAT INC	COM NEW	
83172F 90 3	SMARTHEAT INC	CALL	
83172F 95 3	SMARTHEAT INC	PUT	
83172R 10 8 *	SMART TECHNOLOGIES INC	CL A SUB VTG S	
83172R 90 8	SMART TECHNOLOGIES INC	CALL	
83172R 95 8	SMART TECHNOLOGIES INC	PUT	
83175M 20 5 *	SMITH & NEPHEW PLC	SPDN ADR NEW	
83175M 90 5	SMITH & NEPHEW PLC	CALL	
83175M 95 5	SMITH & NEPHEW PLC	PUT	
831756 AB 7	SMITH & WESSON HLDG CORP	NOTE 4.000%12/1	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 399

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
831756 10 1 *	SMITH & WESSON HLDG CORP	COM	
831756 90 1	SMITH & WESSON HLDG CORP	CALL	
831756 95 1	SMITH & WESSON HLDG CORP	PUT	
831865 20 9 *	SMITH A O	COM	
831865 90 9	SMITH A O	CALL	
831865 95 9	SMITH A O	PUT	
832154 10 8 *	SMITH MICRO SOFTWARE INC	COM	
832154 90 8	SMITH MICRO SOFTWARE INC	CALL	
832154 95 8	SMITH MICRO SOFTWARE INC	PUT	
832248 AR 9	SMITHFIELD FOODS INC	NOTE 4.000% 6/3	
832248 10 8 *	SMITHFIELD FOODS INC	COM	
832248 90 8	SMITHFIELD FOODS INC	CALL	
832248 95 8	SMITHFIELD FOODS INC	PUT	
832682 20 7 *	SMTC CORP	COM NEW	
832682 90 7	SMTC CORP	CALL	
832682 95 7	SMTC CORP	PUT	
832696 40 5 *	SMUCKER J M CO	COM NEW	
832696 90 5	SMUCKER J M CO	CALL	
832696 95 5	SMUCKER J M CO	PUT	
833034 10 1 *	SNAP ON INC	COM	
833034 90 1	SNAP ON INC	CALL	
833034 95 1	SNAP ON INC	PUT	
833551 10 4 *	SNYDERS-LANCE INC	COM	
833551 90 4	SNYDERS-LANCE INC	CALL	
833551 95 4	SNYDERS-LANCE INC	PUT	
833635 10 5 *	SOCIEDAD QUIMICA MINERA DE C	SPON ADR SER B	
833635 90 5	SOCIEDAD QUIMICA MINERA DE C	CALL	
833635 95 5	SOCIEDAD QUIMICA MINERA DE C	PUT	
83368E 20 0	SOCKET MOBILE INC	COM NEW	DELETED
83408W AC 7	SOHU COM INC	NOTE 7/1	DELETED
83408W 10 3 *	SOHU COM INC	COM	
83408W 90 3	SOHU COM INC	CALL	
83408W 95 3	SOHU COM INC	PUT	
83413U 10 0 *	SOLAR CAP LTD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 400

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
83413U 90 0	SOLAR CAP LTD	CALL	
83413U 95 0	SOLAR CAP LTD	PUT	
83415T 10 1 *	SOLAZYME INC	COM	
83415T 90 1	SOLAZYME INC	CALL	
83415T 95 1	SOLAZYME INC	PUT	
83415U AB 4	SOLARFUN POWER HOLDINGS CO L	NOTE 3.500% 1/1	
83416B 10 9 *	SOLARWINDS INC	COM	
83416B 90 9	SOLARWINDS INC	CALL	
83416B 95 9	SOLARWINDS INC	PUT	
83416M 10 5	SOLAR SR CAP LTD	COM	
8342EP 10 7	SOLITARIO EXPL & RTY CORP	COM	
83421A 10 4 *	SOLERA HOLDINGS INC	COM	
83421A 90 4	SOLERA HOLDINGS INC	CALL	
83421A 95 4	SOLERA HOLDINGS INC	PUT	
834376 14 7	SOLUTIA INC	*W EXP 02/27/201	DELETED
834376 50 1 *	SOLUTIA INC	COM NEW	DELETED
834376 90 1	SOLUTIA INC	CALL	DELETED
834376 95 1	SOLUTIA INC	PUT	DELETED
83438K 10 3	SOLTA MED INC	COM	
834453 10 2 *	SOMAXON PHARMACEUTICALS INC	COM	
834453 90 2	SOMAXON PHARMACEUTICALS INC	CALL	
834453 95 2	SOMAXON PHARMACEUTICALS INC	PUT	
834728 10 7	SOMERSET HILLS BANCORP	COM	
835426 10 7	SONDE RES CORP	COM	
83545G AQ 5	SONIC AUTOMOTIVE INC	NOTE 5.000%10/0	
83545G 10 2 *	SONIC AUTOMOTIVE INC	CL A	
83545G 90 2	SONIC AUTOMOTIVE INC	CALL	
83545G 95 2	SONIC AUTOMOTIVE INC	PUT	
83545R 20 7	SONIC FDRY INC	COM NEW	
835451 10 5 *	SONIC CORP	COM	
835451 90 5	SONIC CORP	CALL	
835451 95 5	SONIC CORP	PUT	
835495 10 2 *	SONOCO PRODS CO	COM	
835495 90 2	SONOCO PRODS CO	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 401

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
835495 95 2	SONOCO PRODS CO	PUT	
835699 30 7 *	SONY CORP	ADR NEW	
835699 90 7	SONY CORP	CALL	
835699 95 7	SONY CORP	PUT	
835898 AC 1	SOTHEBYS	NOTE 3.125% 6/1	
835898 10 7 *	SOTHEBYS	COM	
835898 90 7	SOTHEBYS	CALL	
835898 95 7	SOTHEBYS	PUT	
835916 10 7 *	SONUS NETWORKS INC	COM	
835916 90 7	SONUS NETWORKS INC	CALL	
835916 95 7	SONUS NETWORKS INC	PUT	
836034 10 8	SOUFUN HLDGS LTD	ADR	
83607A 10 0	SOUND FINL BANCORP INC	COM	ADDED
836091 10 8	SOUNDBITE COMMUNICATIONS INC	COM	
836144 10 5	SOURCE CAP INC	COM	
83616T 10 8 *	SOURCEFIRE INC	COM	
83616T 90 8	SOURCEFIRE INC	CALL	
83616T 95 8	SOURCEFIRE INC	PUT	
838518 10 8 *	SOUTH JERSEY INDS INC	COM	
838518 90 8	SOUTH JERSEY INDS INC	CALL	
838518 95 8	SOUTH JERSEY INDS INC	PUT	
84129R 10 0	SOUTHCOAST FINANCIAL CORP	COM	
842587 10 7 *	SOUTHERN CO	COM	
842587 90 7	SOUTHERN CO	CALL	
842587 95 7	SOUTHERN CO	PUT	
842632 10 1	SOUTHERN CMNTY FINL CORP	COM	
84264A 10 2	SOUTHERN CONN BANCORP INC	COM	
84265V 10 5 *	SOUTHERN COPPER CORP	COM	
84265V 90 5	SOUTHERN COPPER CORP	CALL	
84265V 95 5	SOUTHERN COPPER CORP	PUT	
842873 10 1	SOUTHERN FIRST BANCSHARES IN	COM	
843380 10 6	SOUTHERN MO BANCORP INC	COM	
843395 10 4	SOUTHERN NATL BANCORP OF VA	COM	
84470P 10 9	SOUTHSIDE BANCSHARES INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 402

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
844741 10 8 *	SOUTHWEST AIRLS CO	COM	
844741 90 8	SOUTHWEST AIRLS CO	CALL	
844741 95 8	SOUTHWEST AIRLS CO	PUT	
844767 10 3 *	SOUTHWEST BANCORP INC OKLA	COM	
844767 90 3	SOUTHWEST BANCORP INC OKLA	CALL	
844767 95 3	SOUTHWEST BANCORP INC OKLA	PUT	
844895 10 2 *	SOUTHWEST GAS CORP	COM	
844895 90 2	SOUTHWEST GAS CORP	CALL	
844895 95 2	SOUTHWEST GAS CORP	PUT	
84502A 10 4	SOUTHWEST GA FINL CORP	COM	
845467 10 9 *	SOUTHWESTERN ENERGY CO	COM	
845467 90 9	SOUTHWESTERN ENERGY CO	CALL	
845467 95 9	SOUTHWESTERN ENERGY CO	PUT	
84610H 10 8 *	SOVRAN SELF STORAGE INC	COM	
84610H 90 8	SOVRAN SELF STORAGE INC	CALL	
84610H 95 8	SOVRAN SELF STORAGE INC	PUT	
846396 10 9	SPAN AMER MED SYS INC	COM	
846425 83 3	SPANISH BROADCASTING SYS INC	CL A NEW	
84649R 20 0 *	SPANSION INC	COM CL A NEW	
84649R 90 0	SPANSION INC	CALL	
84649R 95 0	SPANSION INC	PUT	
84651P 10 0	SPARK NETWORKS INC	COM	
846819 10 0 *	SPARTAN MTRS INC	COM	
846819 90 0	SPARTAN MTRS INC	CALL	
846819 95 0	SPARTAN MTRS INC	PUT	
846822 AE 4	SPARTAN STORES INC	NOTE 3.375% 5/1	
846822 10 4 *	SPARTAN STORES INC	COM	
846822 90 4	SPARTAN STORES INC	CALL	
846822 95 4	SPARTAN STORES INC	PUT	
847220 20 9 *	SPARTECH CORP	COM NEW	
847220 90 9	SPARTECH CORP	CALL	
847220 95 9	SPARTECH CORP	PUT	
847235 10 8	SPARTON CORP	COM	
84741T 10 4	SPECIAL OPPORTUNITIES FD INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 403

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
84741T 11 2	SPECIAL OPPORTUNITIES FD INC	RIGHT 07/09/2012	DELETED
84756N 10 9 *	SPECTRA ENERGY PARTNERS LP	COM	
84756N 90 9	SPECTRA ENERGY PARTNERS LP	CALL	
84756N 95 9	SPECTRA ENERGY PARTNERS LP	PUT	
847560 10 9 *	SPECTRA ENERGY CORP	COM	
847560 90 9	SPECTRA ENERGY CORP	CALL	
847560 95 9	SPECTRA ENERGY CORP	PUT	
84760C 10 7 *	SPECTRANETICS CORP	COM	
84760C 90 7	SPECTRANETICS CORP	CALL	
84760C 95 7	SPECTRANETICS CORP	PUT	
84763A 10 8 *	SPECTRUM PHARMACEUTICALS INC	COM	
84763A 90 8	SPECTRUM PHARMACEUTICALS INC	CALL	
84763A 95 8	SPECTRUM PHARMACEUTICALS INC	PUT	
84763R 10 1 *	SPECTRUM BRANDS HLDGS INC	COM	
84763R 90 1	SPECTRUM BRANDS HLDGS INC	CALL	
84763R 95 1	SPECTRUM BRANDS HLDGS INC	PUT	
847788 10 6 *	SPEEDWAY MOTORSPORTS INC	COM	
847788 90 6	SPEEDWAY MOTORSPORTS INC	CALL	
847788 95 6	SPEEDWAY MOTORSPORTS INC	PUT	
84842R 20 5	SPHERIX INC	COM NEW	
848565 10 7	SPIRE CORP	COM	
848574 10 9 *	SPIRIT AEROSYSTEMS HLDGS INC	COM CL A	
848574 90 9	SPIRIT AEROSYSTEMS HLDGS INC	CALL	
848574 95 9	SPIRIT AEROSYSTEMS HLDGS INC	PUT	
848577 10 2 *	SPIRIT AIRLS INC	COM	
848577 90 2	SPIRIT AIRLS INC	CALL	
848577 95 2	SPIRIT AIRLS INC	PUT	
848637 10 4 *	SPLUNK INC	COM	
848637 90 4	SPLUNK INC	CALL	
848637 95 4	SPLUNK INC	PUT	
849163 20 9	SPORT CHALET INC	CL A	
849163 30 8	SPORT CHALET INC	CL B	
849415 20 3 *	SPREADTRUM COMMUNICATIONS IN	ADR	
849415 90 3	SPREADTRUM COMMUNICATIONS IN	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 404

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
849415 95 3	SPREADTRUM COMMUNICATIONS IN	PUT	
852061 10 0 *	SPRINT NEXTEL CORP	COM SER 1	
852061 90 0	SPRINT NEXTEL CORP	CALL	
852061 95 0	SPRINT NEXTEL CORP	PUT	
85207H 10 4	SPROTT PHYSICAL GOLD TRUST	UNIT	
85207J 10 0	SPROTT RESOURCE LENDING CORP	COM	
85207K 10 7	SPROTT PHYSICAL SILVER TR	TR UNIT	
852312 30 5 *	STAAR SURGICAL CO	COM PAR \$0.01	
852312 90 5	STAAR SURGICAL CO	CALL	
852312 95 5	STAAR SURGICAL CO	PUT	
85254C 30 5 *	STAGE STORES INC	COM NEW	
85254C 90 5	STAGE STORES INC	CALL	
85254C 95 5	STAGE STORES INC	PUT	
85254J 10 2 *	STAG INDL INC	COM	
85254J 90 2	STAG INDL INC	CALL	
85254J 95 2	STAG INDL INC	PUT	
852857 20 0 *	STAMPS COM INC	COM NEW	
852857 90 0	STAMPS COM INC	CALL	
852857 95 0	STAMPS COM INC	PUT	
852891 10 0 *	STANCORP FINL GROUP INC	COM	
852891 90 0	STANCORP FINL GROUP INC	CALL	
852891 95 0	STANCORP FINL GROUP INC	PUT	
853393 10 6	STANDARD FINL CORP MD	COM	
853626 10 9 *	STANDARD MICROSYSTEMS CORP	COM	DELETED
853626 90 9	STANDARD MICROSYSTEMS CORP	CALL	DELETED
853626 95 9	STANDARD MICROSYSTEMS CORP	PUT	DELETED
853666 10 5 *	STANDARD MTR PRODS INC	COM	
853666 90 5	STANDARD MTR PRODS INC	CALL	
853666 95 5	STANDARD MTR PRODS INC	PUT	
85375C BC 4	STANDARD PAC CORP NEW	NOTE 1.250% 8/0	ADDED
85375C 10 1 *	STANDARD PAC CORP NEW	COM	
85375C 90 1	STANDARD PAC CORP NEW	CALL	
85375C 95 1	STANDARD PAC CORP NEW	PUT	
853763 AA 8	STANDARD PAC CORP	NOTE 6.000%10/0	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 405

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
853790 10 3 *	STANDARD PARKING CORP	COM	
853790 90 3	STANDARD PARKING CORP	CALL	
853790 95 3	STANDARD PARKING CORP	PUT	
853887 10 7	STANDARD REGISTER CO	COM	
854231 10 7 *	STANDEX INTL CORP	COM	
854231 90 7	STANDEX INTL CORP	CALL	
854231 95 7	STANDEX INTL CORP	PUT	
854305 20 8	STANLEY FURNITURE CO INC	COM NEW	
854502 10 1 *	STANLEY BLACK & DECKER INC	COM	
854502 90 1	STANLEY BLACK & DECKER INC	CALL	
854502 95 1	STANLEY BLACK & DECKER INC	PUT	
854502 30 9	STANLEY BLACK & DECKER INC	UNIT 99/99/9999	
85472N 10 9 *	STANTEC INC	COM	
85472N 90 9	STANTEC INC	CALL	
85472N 95 9	STANTEC INC	PUT	
855030 10 2 *	STAPLES INC	COM	
855030 90 2	STAPLES INC	CALL	
855030 95 2	STAPLES INC	PUT	
85512C 10 5 *	STAR GAS PARTNERS L P	UNIT LTD PARTNR	
85512C 90 5	STAR GAS PARTNERS L P	CALL	
85512C 95 5	STAR GAS PARTNERS L P	PUT	
85517P 10 1 *	STAR SCIENTIFIC INC	COM	
85517P 90 1	STAR SCIENTIFIC INC	CALL	
85517P 95 1	STAR SCIENTIFIC INC	PUT	
855244 10 9 *	STARBUCKS CORP	COM	
855244 90 9	STARBUCKS CORP	CALL	
855244 95 9	STARBUCKS CORP	PUT	
855668 10 9	STARRETT L S CO	CL A	
85569C 10 7 *	STARTEK INC	COM	
85569C 90 7	STARTEK INC	CALL	
85569C 95 7	STARTEK INC	PUT	
855707 10 5 *	STATE AUTO FINL CORP	COM	
855707 90 5	STATE AUTO FINL CORP	CALL	
855707 95 5	STATE AUTO FINL CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 406

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
85571B 10 5 *	STARWOOD PPTY TR INC	COM	
85571B 90 5	STARWOOD PPTY TR INC	CALL	
85571B 95 5	STARWOOD PPTY TR INC	PUT	
85590A 40 1 *	STARWOOD HOTELS&RESORTS WRLD	COM	
85590A 90 1	STARWOOD HOTELS&RESORTS WRLD	CALL	
85590A 95 1	STARWOOD HOTELS&RESORTS WRLD	PUT	
856190 10 3 *	STATE BK FINL CORP	COM	
856190 90 3	STATE BK FINL CORP	CALL	
856190 95 3	STATE BK FINL CORP	PUT	
857030 10 0	STATE INVS BANCORP INC	COM	
857477 10 3 *	STATE STR CORP	COM	
857477 90 3	STATE STR CORP	CALL	
857477 95 3	STATE STR CORP	PUT	
85771P 10 2 *	STATOIL ASA	SPONSORED ADR	
85771P 90 2	STATOIL ASA	CALL	
85771P 95 2	STATOIL ASA	PUT	
858119 AP 5	STEEL DYNAMICS INC	NOTE 5.125% 6/1	
858119 10 0 *	STEEL DYNAMICS INC	COM	
858119 90 0	STEEL DYNAMICS INC	CALL	
858119 95 0	STEEL DYNAMICS INC	PUT	
85814R 10 7	STEEL PARTNERS HLDGS L P	LTD PRTRSHIP U	
858155 20 3 *	STEELCASE INC	CL A	
858155 90 3	STEELCASE INC	CALL	
858155 95 3	STEELCASE INC	PUT	
858375 10 8 *	STEIN MART INC	COM	
858375 90 8	STEIN MART INC	CALL	
858375 95 8	STEIN MART INC	PUT	
858495 10 4	STEINWAY MUSICAL INSTRS INC	COM	
85856G 10 0	STELLARONE CORP	COM	
85857R 20 4	STEMCELLS INC	COM NEW	
858586 10 0	STEPAN CO	COM	
858586 20 9	STEPAN CO	PFD CONV 5.50%	
858912 10 8 *	STERICYCLE INC	COM	
858912 90 8	STERICYCLE INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 407

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
858912 95 8	STERICYCLE INC	PUT	
859152 10 0 *	STERIS CORP	COM	
859152 90 0	STERIS CORP	CALL	
859152 95 0	STERIS CORP	PUT	
859158 10 7 *	STERLING BANCORP	COM	
859158 90 7	STERLING BANCORP	CALL	
859158 95 7	STERLING BANCORP	PUT	
85916J 10 2 *	STEREOTAXIS INC	COM	DELETED
85916J 90 2	STEREOTAXIS INC	CALL	DELETED
85916J 95 2	STEREOTAXIS INC	PUT	DELETED
85916J 40 9 *	STEREOTAXIS INC	COM NEW	ADDED
85916J 90 9	STEREOTAXIS INC	CALL	ADDED
85916J 95 9	STEREOTAXIS INC	PUT	ADDED
859241 10 1 *	STERLING CONSTRUCTION CO INC	COM	
859241 90 1	STERLING CONSTRUCTION CO INC	CALL	
859241 95 1	STERLING CONSTRUCTION CO INC	PUT	
859319 30 3 *	STERLING FINL CORP WASH	COM NEW	
859319 90 3	STERLING FINL CORP WASH	CALL	
859319 95 3	STERLING FINL CORP WASH	PUT	
859737 AB 4	STERLITE INDS INDIA LTD	NOTE 4.000%10/3	
859737 20 7 *	STERLITE INDS INDIA LTD	ADS	
859737 90 7	STERLITE INDS INDIA LTD	CALL	
859737 95 7	STERLITE INDS INDIA LTD	PUT	
860326 10 7	STEWARDSHIP FINL CORP	COM	
860370 AH 8	STEWART ENTERPRISES INC	NOTE 3.125% 7/1	
860370 AK 1	STEWART ENTERPRISES INC	NOTE 3.375% 7/1	
860370 10 5 *	STEWART ENTERPRISES INC	CL A	
860370 90 5	STEWART ENTERPRISES INC	CALL	
860370 95 5	STEWART ENTERPRISES INC	PUT	
860372 AB 7	STEWART INFORMATION SVCS COR	NOTE 6.000%10/1	
860372 10 1 *	STEWART INFORMATION SVCS COR	COM	
860372 90 1	STEWART INFORMATION SVCS COR	CALL	
860372 95 1	STEWART INFORMATION SVCS COR	PUT	
860630 10 2 *	STIFEL FINL CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 408

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
860630 90 2	STIFEL FINL CORP	CALL	
860630 95 2	STIFEL FINL CORP	PUT	
86074Q AF 9	STILLWATER MNG CO	NOTE 1.875% 3/1	
86074Q 10 2 *	STILLWATER MNG CO	COM	
86074Q 90 2	STILLWATER MNG CO	CALL	
86074Q 95 2	STILLWATER MNG CO	PUT	
861012 10 2 *	STMICROELECTRONICS N V	NY REGISTRY	
861012 90 2	STMICROELECTRONICS N V	CALL	
861012 95 2	STMICROELECTRONICS N V	PUT	
86164T 10 7	STONE HBR EMERG MRKTS INC FD	COM	
861642 10 6 *	STONE ENERGY CORP	COM	
861642 90 6	STONE ENERGY CORP	CALL	
861642 95 6	STONE ENERGY CORP	PUT	
86183P 10 2 *	STONERIDGE INC	COM	
86183P 90 2	STONERIDGE INC	CALL	
86183P 95 2	STONERIDGE INC	PUT	
86183Q 10 0 *	STONEMOR PARTNERS L P	COM UNITS	
86183Q 90 0	STONEMOR PARTNERS L P	CALL	
86183Q 95 0	STONEMOR PARTNERS L P	PUT	
862685 10 4 *	STRATASYS INC	COM	
862685 90 4	STRATASYS INC	CALL	
862685 95 4	STRATASYS INC	PUT	
862700 10 1	STRATEGIC DIAGNOSTICS INC	COM	
862719 10 1	STRATEGIC GLOBAL INCOME FD	COM	
86272T 10 6 *	STRATEGIC HOTELS & RESORTS I	COM	
86272T 90 6	STRATEGIC HOTELS & RESORTS I	CALL	
86272T 95 6	STRATEGIC HOTELS & RESORTS I	PUT	
863111 10 0	STRATTEC SEC CORP	COM	
863167 20 1	STRATUS PPTYS INC	COM NEW	
86323X 10 6	STREAMLINE HEALTH SOLUTIONS	COM	
863236 10 5 *	STRAYER ED INC	COM	
863236 90 5	STRAYER ED INC	CALL	
863236 95 5	STRAYER ED INC	PUT	
86324B 10 3	STREAM EXCHANGE TRADED TR	S&P DYNROLLGLB	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 409

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
863667 10 1 *	STRYKER CORP	COM	
863667 90 1	STRYKER CORP	CALL	
863667 95 1	STRYKER CORP	PUT	
86388A 10 8 *	STUDENT TRANSN INC	COM	
86388A 90 8	STUDENT TRANSN INC	CALL	
86388A 95 8	STUDENT TRANSN INC	PUT	
864159 10 8 *	STURM RUGER & CO INC	COM	
864159 90 8	STURM RUGER & CO INC	CALL	
864159 95 8	STURM RUGER & CO INC	PUT	
864482 10 4 *	SUBURBAN PROPANE PARTNERS L	UNIT LTD PARTN	
864482 90 4	SUBURBAN PROPANE PARTNERS L	CALL	
864482 95 4	SUBURBAN PROPANE PARTNERS L	PUT	
864739 10 7	SUFFOLK BANCORP	COM	
864909 10 6 *	SUCAMPO PHARMACEUTICALS INC	CL A	
864909 90 6	SUCAMPO PHARMACEUTICALS INC	CALL	
864909 95 6	SUCAMPO PHARMACEUTICALS INC	PUT	
86562M 20 9 *	SUMITOMO MITSUI FINL GROUP I	SPONSORED ADR	
86562M 90 9	SUMITOMO MITSUI FINL GROUP I	CALL	
86562M 95 9	SUMITOMO MITSUI FINL GROUP I	PUT	
865646 10 3	SUMMER INFANT INC	COM	
86606G 10 1	SUMMIT FINANCIAL GROUP INC	COM	
866082 10 0 *	SUMMIT HOTEL PPTYS INC	COM	
866082 90 0	SUMMIT HOTEL PPTYS INC	CALL	
866082 95 0	SUMMIT HOTEL PPTYS INC	PUT	
866264 20 3	SUMMIT ST BK SANTA ROSA CALI	COM	
86663B 10 2 *	SUN BANCORP INC	COM	
86663B 90 2	SUN BANCORP INC	CALL	
86663B 95 2	SUN BANCORP INC	PUT	
866674 10 4 *	SUN COMMUNITIES INC	COM	
866674 90 4	SUN COMMUNITIES INC	CALL	
866674 95 4	SUN COMMUNITIES INC	PUT	
86677E 10 0 *	SUN HEALTHCARE GROUP INC NEW	COM	
86677E 90 0	SUN HEALTHCARE GROUP INC NEW	CALL	
86677E 95 0	SUN HEALTHCARE GROUP INC NEW	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 410

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
866796 10 5 *	SUN LIFE FINL INC	COM	
866796 90 5	SUN LIFE FINL INC	CALL	
866796 95 5	SUN LIFE FINL INC	PUT	
866942 10 5 *	SUN HYDRAULICS CORP	COM	
866942 90 5	SUN HYDRAULICS CORP	CALL	
866942 95 5	SUN HYDRAULICS CORP	PUT	
86722A 10 3 *	SUNCOKE ENERGY INC	COM	
86722A 90 3	SUNCOKE ENERGY INC	CALL	
86722A 95 3	SUNCOKE ENERGY INC	PUT	
867224 10 7 *	SUNCOR ENERGY INC NEW	COM	
867224 90 7	SUNCOR ENERGY INC NEW	CALL	
867224 95 7	SUNCOR ENERGY INC NEW	PUT	
867328 60 1 *	SUNESIS PHARMACEUTICALS INC	COM NEW	
867328 90 1	SUNESIS PHARMACEUTICALS INC	CALL	
867328 95 1	SUNESIS PHARMACEUTICALS INC	PUT	
86737U 10 2	SUNLINK HEALTH SYSTEMS INC	COM	
8676EP 10 8 *	SUNOPTA INC	COM	
8676EP 90 8	SUNOPTA INC	CALL	
8676EP 95 8	SUNOPTA INC	PUT	
86764L 10 8 *	SUNOCO LOGISTICS PRTNRS L P	COM UNITS	
86764L 90 8	SUNOCO LOGISTICS PRTNRS L P	CALL	
86764L 95 8	SUNOCO LOGISTICS PRTNRS L P	PUT	
86764P 10 9 *	SUNOCO INC	COM	
86764P 90 9	SUNOCO INC	CALL	
86764P 95 9	SUNOCO INC	PUT	
867652 AA 7	SUNPOWER CORP	DCV 1.250% 2/1	DELETED
867652 AC 3	SUNPOWER CORP	DCV 4.750% 4/1	
867652 AE 9	SUNPOWER CORP	DCV 4.500% 3/1	
867652 40 6 *	SUNPOWER CORP	COM	
867652 90 6	SUNPOWER CORP	CALL	
867652 95 6	SUNPOWER CORP	PUT	
86768K 10 6 *	SUNRISE SENIOR LIVING INC	COM	
86768K 90 6	SUNRISE SENIOR LIVING INC	CALL	
86768K 95 6	SUNRISE SENIOR LIVING INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 411

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
86782U 10 6 *	SUNSHINE HEART INC	COM	
86782U 90 6	SUNSHINE HEART INC	CALL	
86782U 95 6	SUNSHINE HEART INC	PUT	
867892 10 1 *	SUNSTONE HOTEL INVS INC NEW	COM	
867892 90 1	SUNSTONE HOTEL INVS INC NEW	CALL	
867892 95 1	SUNSTONE HOTEL INVS INC NEW	PUT	
867892 50 7	SUNSTONE HOTEL INVS INC NEW	CV 8% CUM PFD-D	
867914 10 3 *	SUNTRUST BKS INC	COM	
867914 90 3	SUNTRUST BKS INC	CALL	
867914 95 3	SUNTRUST BKS INC	PUT	
867914 11 1	SUNTRUST BKS INC	*W EXP 11/14/201	
867914 12 9	SUNTRUST BKS INC	*W EXP 12/31/201	
867931 30 5 *	SUPERCONDUCTOR TECHNOLOGIES	COM NEW	
867931 90 5	SUPERCONDUCTOR TECHNOLOGIES	CALL	
867931 95 5	SUPERCONDUCTOR TECHNOLOGIES	PUT	
86800C AE 4	SUNTECH PWR HLDGS CO LTD	NOTE 3.000% 3/1	
86800C 10 4 *	SUNTECH PWR HLDGS CO LTD	ADR	
86800C 90 4	SUNTECH PWR HLDGS CO LTD	CALL	
86800C 95 4	SUNTECH PWR HLDGS CO LTD	PUT	
86800U 10 4 *	SUPER MICRO COMPUTER INC	COM	
86800U 90 4	SUPER MICRO COMPUTER INC	CALL	
86800U 95 4	SUPER MICRO COMPUTER INC	PUT	
868157 10 8 *	SUPERIOR ENERGY SVCS INC	COM	
868157 90 8	SUPERIOR ENERGY SVCS INC	CALL	
868157 95 8	SUPERIOR ENERGY SVCS INC	PUT	
868168 10 5 *	SUPERIOR INDS INTL INC	COM	
868168 90 5	SUPERIOR INDS INTL INC	CALL	
868168 95 5	SUPERIOR INDS INTL INC	PUT	
868358 10 2	SUPERIOR UNIFORM GP INC	COM	
868447 10 3 *	SUPERMEDIA INC	COM	
868447 90 3	SUPERMEDIA INC	CALL	
868447 95 3	SUPERMEDIA INC	PUT	
868459 10 8	SUPERNUS PHARMACEUTICALS INC	COM	
868526 10 4	SUPERTEL HOSPITALITY INC MD	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 412

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
868526 20 3	SUPERTEL HOSPITALITY INC MD	PFD CONV SER A	
868532 10 2 *	SUPERTEX INC	COM	
868532 90 2	SUPERTEX INC	CALL	
868532 95 2	SUPERTEX INC	PUT	
868536 10 3 *	SUPERVALU INC	COM	
868536 90 3	SUPERVALU INC	CALL	
868536 95 3	SUPERVALU INC	PUT	
86858W 10 1 *	SUPPORT COM INC	COM	
86858W 90 1	SUPPORT COM INC	CALL	
86858W 95 1	SUPPORT COM INC	PUT	
868607 10 2	SUPREME INDS INC	CL A	
868733 10 6	SUREWEST COMMUNICATIONS	COM	DELETED
868873 10 0 *	SURMODICS INC	COM	
868873 90 0	SURMODICS INC	CALL	
868873 95 0	SURMODICS INC	PUT	
869099 10 1 *	SUSQUEHANNA BANCSHARES INC P	COM	
869099 90 1	SUSQUEHANNA BANCSHARES INC P	CALL	
869099 95 1	SUSQUEHANNA BANCSHARES INC P	PUT	
869233 10 6 *	SUSSER HLDGS CORP	COM	
869233 90 6	SUSSER HLDGS CORP	CALL	
869233 95 6	SUSSER HLDGS CORP	PUT	
869245 10 0	SUSSEX BANCORP	COM	
869362 10 3 *	SUTOR TECH GROUP LTD	COM	
869362 90 3	SUTOR TECH GROUP LTD	CALL	
869362 95 3	SUTOR TECH GROUP LTD	PUT	
869380 10 5	SUTRON CORP	COM	
870297 19 9	SWEDISH EXPT CR CORP	MLCX BIO ETN23	
870297 21 5 *	SWEDISH EXPT CR CORP	MLCX GRN ETN23	
870297 90 5	SWEDISH EXPT CR CORP	CALL	
870297 95 5	SWEDISH EXPT CR CORP	PUT	
870297 30 6 *	SWEDISH EXPT CR CORP	RG ENRGY ETN22	
870297 90 6	SWEDISH EXPT CR CORP	CALL	
870297 95 6	SWEDISH EXPT CR CORP	PUT	
870297 40 5	SWEDISH EXPT CR CORP	RG METAL ETN22	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 413

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
870297 50 4	SWEDISH EXPT CR CORP	ELEMENT USETN22	
870297 60 3 *	SWEDISH EXPT CR CORP	ROG AGRI ETN22	
870297 90 3	SWEDISH EXPT CR CORP	CALL	
870297 95 3	SWEDISH EXPT CR CORP	PUT	
870297 80 1 *	SWEDISH EXPT CR CORP	ROG TTL ETN 22	
870297 90 1	SWEDISH EXPT CR CORP	CALL	
870297 95 1	SWEDISH EXPT CR CORP	PUT	
870738 10 1 *	SWIFT ENERGY CO	COM	
870738 90 1	SWIFT ENERGY CO	CALL	
870738 95 1	SWIFT ENERGY CO	PUT	
87074U 10 1 *	SWIFT TRANSN CO	CL A	
87074U 90 1	SWIFT TRANSN CO	CALL	
87074U 95 1	SWIFT TRANSN CO	PUT	
870808 10 2 *	SWISHER HYGIENE INC	COM	
870808 90 2	SWISHER HYGIENE INC	CALL	
870808 95 2	SWISHER HYGIENE INC	PUT	
870875 10 1	SWISS HELVETIA FD INC	COM	
871206 40 5 *	SYCAMORE NETWORKS INC	COM NEW	
871206 90 5	SYCAMORE NETWORKS INC	CALL	
871206 95 5	SYCAMORE NETWORKS INC	PUT	
871237 10 3 *	SYKES ENTERPRISES INC	COM	
871237 90 3	SYKES ENTERPRISES INC	CALL	
871237 95 3	SYKES ENTERPRISES INC	PUT	
871503 AF 5	SYMANTEC CORP	NOTE 1.000% 6/1	
871503 10 8 *	SYMANTEC CORP	COM	
871503 90 8	SYMANTEC CORP	CALL	
871503 95 8	SYMANTEC CORP	PUT	
87151Q 10 6 *	SYMETRA FINL CORP	COM	
87151Q 90 6	SYMETRA FINL CORP	CALL	
87151Q 95 6	SYMETRA FINL CORP	PUT	
871543 AB 0	SYMMETRICOM INC	NOTE 3.250% 6/1	
871543 10 4 *	SYMMETRICOM INC	COM	
871543 90 4	SYMMETRICOM INC	CALL	
871543 95 4	SYMMETRICOM INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 414

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
871546 20 6 *	SYMMETRY MED INC	COM	
871546 90 6	SYMMETRY MED INC	CALL	
871546 95 6	SYMMETRY MED INC	PUT	
871561 10 6 *	SYNACOR INC	COM	
871561 90 6	SYNACOR INC	CALL	
871561 95 6	SYNACOR INC	PUT	
871565 10 7	SYNALLOY CP DEL	COM	
87157B 10 3 *	SYNCHRONOSS TECHNOLOGIES INC	COM	
87157B 90 3	SYNCHRONOSS TECHNOLOGIES INC	CALL	
87157B 95 3	SYNCHRONOSS TECHNOLOGIES INC	PUT	
87157D 10 9 *	SYNAPTICS INC	COM	
87157D 90 9	SYNAPTICS INC	CALL	
87157D 95 9	SYNAPTICS INC	PUT	
87159A 10 3 *	SYNAGEVA BIOPHARMA CORP	COM	
87159A 90 3	SYNAGEVA BIOPHARMA CORP	CALL	
87159A 95 3	SYNAGEVA BIOPHARMA CORP	PUT	
87160A 10 0 *	SYNGENTA AG	SPONSORED ADR	
87160A 90 0	SYNGENTA AG	CALL	
87160A 95 0	SYNGENTA AG	PUT	
87160G 10 7 *	SYNERGETICS USA INC	COM	
87160G 90 7	SYNERGETICS USA INC	CALL	
87160G 95 7	SYNERGETICS USA INC	PUT	
871607 10 7 *	SYNOPSIS INC	COM	
871607 90 7	SYNOPSIS INC	CALL	
871607 95 7	SYNOPSIS INC	PUT	
87161C 10 5 *	SYNOVUS FINL CORP	COM	
87161C 90 5	SYNOVUS FINL CORP	CALL	
87161C 95 5	SYNOVUS FINL CORP	PUT	
87161C 20 4	SYNOVUS FINL CORP	UNIT 99/99/9999	
87162H 10 3 *	SYNTEL INC	COM	
87162H 90 3	SYNTEL INC	CALL	
87162H 95 3	SYNTEL INC	PUT	
87162T 20 6 *	SYNTA PHARMACEUTICALS CORP	COM	
87162T 90 6	SYNTA PHARMACEUTICALS CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 415

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
87162T 95 6	SYNTA PHARMACEUTICALS CORP	PUT	
87162W 10 0 *	SYNNEX CORP	COM	
87162W 90 0	SYNNEX CORP	CALL	
87162W 95 0	SYNNEX CORP	PUT	
871628 10 3 *	SYNTHESIS ENERGY SYS INC	COM	
871628 90 3	SYNTHESIS ENERGY SYS INC	CALL	
871628 95 3	SYNTHESIS ENERGY SYS INC	PUT	
871630 10 9 *	SYNTROLEUM CORP	COM	
871630 90 9	SYNTROLEUM CORP	CALL	
871630 95 9	SYNTROLEUM CORP	PUT	
871639 11 8	SYNERGY PHARMACEUTICALS DEL	*W EXP 12/06/201	
871639 20 9	SYNERGY PHARMACEUTICALS DEL	UNIT 12/06/20166	
871639 30 8 *	SYNERGY PHARMACEUTICALS DEL	COM NEW	
871639 90 8	SYNERGY PHARMACEUTICALS DEL	CALL	
871639 95 8	SYNERGY PHARMACEUTICALS DEL	PUT	
87164C 10 2	SYNUTRA INTL INC	COM	
87164P 10 3	SYNERGY RES CORP	COM	
87164U 10 2	SYNTHETIC BIOLOGICS INC	COM	
871655 10 6 *	SYPRIS SOLUTIONS INC	COM	
871655 90 6	SYPRIS SOLUTIONS INC	CALL	
871655 95 6	SYPRIS SOLUTIONS INC	PUT	
871829 10 7 *	SYSCO CORP	COM	
871829 90 7	SYSCO CORP	CALL	
871829 95 7	SYSCO CORP	PUT	
871851 10 1 *	SYSTEMAX INC	COM	
871851 90 1	SYSTEMAX INC	CALL	
871851 95 1	SYSTEMAX INC	PUT	
872058 10 2	SYSWIN INC	SPONSORED ADR	
872275 10 2 *	TCF FINL CORP	COM	
872275 90 2	TCF FINL CORP	CALL	
872275 95 2	TCF FINL CORP	PUT	
872275 12 8	TCF FINL CORP	*W EXP 11/14/201	
87233Q 10 8 *	TC PIPELINES LP	UT COM LTD PRT	
87233Q 90 8	TC PIPELINES LP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 416

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
87233Q 95 8	TC PIPELINES LP	PUT	
872340 10 4	TCW STRATEGIC INCOME FUND IN	COM	
87236Y 10 8 *	TD AMERITRADE HLDG CORP	COM	
87236Y 90 8	TD AMERITRADE HLDG CORP	CALL	
87236Y 95 8	TD AMERITRADE HLDG CORP	PUT	
872375 10 0 *	TECO ENERGY INC	COM	
872375 90 0	TECO ENERGY INC	CALL	
872375 95 0	TECO ENERGY INC	PUT	
87238Q 10 3	TCP CAP CORP	COM	
872386 10 7	TESSCO TECHNOLOGIES INC	COM	
872391 10 7	TF FINL CORP	COM	
87240R 10 7 *	TFS FINL CORP	COM	
87240R 90 7	TFS FINL CORP	CALL	
87240R 95 7	TFS FINL CORP	PUT	
872417 30 8 *	TGC INDS INC	COM NEW	
872417 90 8	TGC INDS INC	CALL	
872417 95 8	TGC INDS INC	PUT	
872438 10 6	THL CR INC	COM	
87244T 10 9 *	TICC CAPITAL CORP	COM	
87244T 90 9	TICC CAPITAL CORP	CALL	
87244T 95 9	TICC CAPITAL CORP	PUT	
872443 AB 2	THQ INC	NOTE 5.000% 8/1	
872443 40 3 *	THQ INC	COM NEW	DELETED
872443 90 3	THQ INC	CALL	DELETED
872443 95 3	THQ INC	PUT	DELETED
872443 60 1 *	THQ INC	COM PAR \$.01	ADDED
872443 90 1	THQ INC	CALL	ADDED
872443 95 1	THQ INC	PUT	ADDED
872449 20 2	TIB FINL CORP	COM NEW	
872479 20 9	TII NETWORK TECHNOLOGIES INC	COM NEW	DELETED
872540 10 9 *	TJX COS INC NEW	COM	
872540 90 9	TJX COS INC NEW	CALL	
872540 95 9	TJX COS INC NEW	PUT	
87261Q 10 3	TMS INTL CORP	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 417

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
872625 10 8 *	TRC COS INC	COM	
872625 90 8	TRC COS INC	CALL	
872625 95 8	TRC COS INC	PUT	
87264M AH 2	TRW AUTOMOTIVE INC	NOTE 3.500%12/0	
87264S 10 6 *	TRW AUTOMOTIVE HLDGS CORP	COM	
87264S 90 6	TRW AUTOMOTIVE HLDGS CORP	CALL	
87264S 95 6	TRW AUTOMOTIVE HLDGS CORP	PUT	
872885 20 7	TSR INC	COM NEW	
872960 10 9 *	TNS INC	COM	
872960 90 9	TNS INC	CALL	
872960 95 9	TNS INC	PUT	
87305R AC 3	TTM TECHNOLOGIES INC	NOTE 3.250% 5/1	
87305R 10 9 *	TTM TECHNOLOGIES INC	COM	
87305R 90 9	TTM TECHNOLOGIES INC	CALL	
87305R 95 9	TTM TECHNOLOGIES INC	PUT	
87311L 10 4 *	TW TELECOM INC	COM	
87311L 90 4	TW TELECOM INC	CALL	
87311L 95 4	TW TELECOM INC	PUT	
873868 10 3 *	TAHOE RES INC	COM	
873868 90 3	TAHOE RES INC	CALL	
873868 95 3	TAHOE RES INC	PUT	
874028 10 3	TAITRON COMPONENTS INC	CL A	
874036 10 6	TAIWAN FD INC	COM	
874039 10 0 *	TAIWAN SEMICONDUCTOR MFG LTD	SPONSORED ADR	
874039 90 0	TAIWAN SEMICONDUCTOR MFG LTD	CALL	
874039 95 0	TAIWAN SEMICONDUCTOR MFG LTD	PUT	
874054 AA 7	TAKE-TWO INTERACTIVE SOFTWARE	NOTE 4.375% 6/0	
874054 10 9 *	TAKE-TWO INTERACTIVE SOFTWARE	COM	
874054 90 9	TAKE-TWO INTERACTIVE SOFTWARE	CALL	
874054 95 9	TAKE-TWO INTERACTIVE SOFTWARE	PUT	
874080 10 4 *	TAL ED GROUP	ADS REPSTG COM	
874080 90 4	TAL ED GROUP	CALL	
874080 95 4	TAL ED GROUP	PUT	
874083 10 8 *	TAL INTL GROUP INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 418

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
874083 90 8	TAL INTL GROUP INC	CALL	
874083 95 8	TAL INTL GROUP INC	PUT	
874161 10 2 *	TALBOTS INC	COM	DELETED
874161 90 2	TALBOTS INC	CALL	DELETED
874161 95 2	TALBOTS INC	PUT	DELETED
874161 11 0	TALBOTS INC	*W EXP 04/09/201	DELETED
87425E 10 3 *	TALISMAN ENERGY INC	COM	
87425E 90 3	TALISMAN ENERGY INC	CALL	
87425E 95 3	TALISMAN ENERGY INC	PUT	
87484D 10 3 *	TAM SA	SP ADR REP PFD	DELETED
87484D 90 3	TAM SA	CALL	DELETED
87484D 95 3	TAM SA	PUT	DELETED
875378 10 1	TANDY BRANDS ACCESSORIES INC	COM	
87538X 10 5	TANDY LEATHER FACTORY INC	COM	
875465 10 6 *	TANGER FACTORY OUTLET CTRS I	COM	
875465 90 6	TANGER FACTORY OUTLET CTRS I	CALL	
875465 95 6	TANGER FACTORY OUTLET CTRS I	PUT	
87582Y 10 8 *	TANGOE INC	COM	
87582Y 90 8	TANGOE INC	CALL	
87582Y 95 8	TANGOE INC	PUT	
87600U 10 4 *	TANZANIAN ROYALTY EXPL CORP	COM	
87600U 90 4	TANZANIAN ROYALTY EXPL CORP	CALL	
87600U 95 4	TANZANIAN ROYALTY EXPL CORP	PUT	
87600Y 10 6 *	TAOMEE HLDGS LTD	SPONSORED ADR	
87600Y 90 6	TAOMEE HLDGS LTD	CALL	
87600Y 95 6	TAOMEE HLDGS LTD	PUT	
87611R 30 6 *	TARGACEPT INC	COM	
87611R 90 6	TARGACEPT INC	CALL	
87611R 95 6	TARGACEPT INC	PUT	
87611X 10 5 *	TARGA RESOURCES PARTNERS LP	COM UNIT	
87611X 90 5	TARGA RESOURCES PARTNERS LP	CALL	
87611X 95 5	TARGA RESOURCES PARTNERS LP	PUT	
87612E 10 6 *	TARGET CORP	COM	
87612E 90 6	TARGET CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 419

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
87612E 95 6	TARGET CORP	PUT	
87612G 10 1 *	TARGA RES CORP	COM	
87612G 90 1	TARGA RES CORP	CALL	
87612G 95 1	TARGA RES CORP	PUT	
87651B 10 4 *	TASER INTL INC	COM	
87651B 90 4	TASER INTL INC	CALL	
87651B 95 4	TASER INTL INC	PUT	
876511 10 6 *	TASEKO MINES LTD	COM	
876511 90 6	TASEKO MINES LTD	CALL	
876511 95 6	TASEKO MINES LTD	PUT	
87652B 10 3	TASMAN METALS LTD	COM	
876564 10 5 *	TATA COMMUNICATIONS LTD	SPONS ADR	
876564 90 5	TATA COMMUNICATIONS LTD	CALL	
876564 95 5	TATA COMMUNICATIONS LTD	PUT	
876568 50 2 *	TATA MTRS LTD	SPONSORED ADR	
876568 90 2	TATA MTRS LTD	CALL	
876568 95 2	TATA MTRS LTD	PUT	
876664 10 3 *	TAUBMAN CTRS INC	COM	
876664 90 3	TAUBMAN CTRS INC	CALL	
876664 95 3	TAUBMAN CTRS INC	PUT	
876851 10 6 *	TAYLOR CAP GROUP INC	COM	
876851 90 6	TAYLOR CAP GROUP INC	CALL	
876851 95 6	TAYLOR CAP GROUP INC	PUT	
877163 10 5	TAYLOR DEVICES INC	COM	
87815U 30 3	TEAMSTAFF INC	COM PAR \$.001	DELETED
878155 10 0 *	TEAM INC	COM	
878155 90 0	TEAM INC	CALL	
878155 95 0	TEAM INC	PUT	
87817A 10 7 *	TEAM HEALTH HOLDINGS INC	COM	
87817A 90 7	TEAM HEALTH HOLDINGS INC	CALL	
87817A 95 7	TEAM HEALTH HOLDINGS INC	PUT	
87819P 10 2 *	TEAVANA HLDGS INC	COM	
87819P 90 2	TEAVANA HLDGS INC	CALL	
87819P 95 2	TEAVANA HLDGS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 420

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
878193 10 1 *	TEARLAB CORP	COM	
878193 90 1	TEARLAB CORP	CALL	
878193 95 1	TEARLAB CORP	PUT	
878237 10 6 *	TECH DATA CORP	COM	
878237 90 6	TECH DATA CORP	CALL	
878237 95 6	TECH DATA CORP	PUT	
878330 10 9	TECHE HLDG CO	COM	
878377 10 0 *	TECHNE CORP	COM	
878377 90 0	TECHNE CORP	CALL	
878377 95 0	TECHNE CORP	PUT	
878409 10 1	TECHNICAL COMMUNICATIONS COR	COM	
87874R 10 0	TECHTARGET INC	COM	
878742 20 4 *	TECK RESOURCES LTD	CL B	
878742 90 4	TECK RESOURCES LTD	CALL	
878742 95 4	TECK RESOURCES LTD	PUT	
878895 10 1 *	TECUMSEH PRODS CO	CL B	
878895 90 1	TECUMSEH PRODS CO	CALL	
878895 95 1	TECUMSEH PRODS CO	PUT	
878895 20 0 *	TECUMSEH PRODS CO	CL A	
878895 90 0	TECUMSEH PRODS CO	CALL	
878895 95 0	TECUMSEH PRODS CO	PUT	
879008 30 8	TEGAL CORP	COM PAR \$0.01	
879080 10 9 *	TEJON RANCH CO	COM	
879080 90 9	TEJON RANCH CO	CALL	
879080 95 9	TEJON RANCH CO	PUT	
87911B 20 9	TEKMIRA PHARMACEUTICALS CORP	COM NEW	
879165 20 7	TEL INSTR ELECTRS CORP	COM NEW	
87927Y 10 2 *	TELECOM ITALIA S P A NEW	SPON ADR ORD	
87927Y 90 2	TELECOM ITALIA S P A NEW	CALL	
87927Y 95 2	TELECOM ITALIA S P A NEW	PUT	
87927Y 20 1	TELECOM ITALIA S P A NEW	SPON ADR SVGS	
879273 20 9 *	TELECOM ARGENTINA S A	SPON ADR REP B	
879273 90 9	TELECOM ARGENTINA S A	CALL	
879273 95 9	TELECOM ARGENTINA S A	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 421

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
879278 20 8 *	TELECOM CORP NEW ZEALAND LTD	SPONSORED ADR	DELETED
879278 90 8	TELECOM CORP NEW ZEALAND LTD	CALL	DELETED
879278 95 8	TELECOM CORP NEW ZEALAND LTD	PUT	DELETED
87929J 10 3 *	TELECOMMUNICATION SYS INC	CL A	
87929J 90 3	TELECOMMUNICATION SYS INC	CALL	
87929J 95 3	TELECOMMUNICATION SYS INC	PUT	
87936R 10 6 *	TELEFONICA BRASIL SA	SPONSORED ADR	
87936R 90 6	TELEFONICA BRASIL SA	CALL	
87936R 95 6	TELEFONICA BRASIL SA	PUT	
879360 10 5 *	TELEDYNE TECHNOLOGIES INC	COM	
879360 90 5	TELEDYNE TECHNOLOGIES INC	CALL	
879360 95 5	TELEDYNE TECHNOLOGIES INC	PUT	
879369 AA 4	TELEFLEX INC	NOTE 3.875% 8/0	
879369 10 6 *	TELEFLEX INC	COM	
879369 90 6	TELEFLEX INC	CALL	
879369 95 6	TELEFLEX INC	PUT	
879382 20 8 *	TELEFONICA S A	SPONSORED ADR	
879382 90 8	TELEFONICA S A	CALL	
879382 95 8	TELEFONICA S A	PUT	
879433 82 9 *	TELEPHONE & DATA SYS INC	COM NEW	
879433 90 9	TELEPHONE & DATA SYS INC	CALL	
879433 95 9	TELEPHONE & DATA SYS INC	PUT	
879455 10 3 *	TELENAV INC	COM	
879455 90 3	TELENAV INC	CALL	
879455 95 3	TELENAV INC	PUT	
87953J 10 2 *	TELESTONE TECHNOLOGIES CORP	COM	
87953J 90 2	TELESTONE TECHNOLOGIES CORP	CALL	
87953J 95 2	TELESTONE TECHNOLOGIES CORP	PUT	
87959M 20 8	TELIK INC	COM NEW	
879664 10 0 *	TELLABS INC	COM	
879664 90 0	TELLABS INC	CALL	
879664 95 0	TELLABS INC	PUT	
87970T 20 8 *	TELULAR CORP	COM NEW	
87970T 90 8	TELULAR CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 422

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
87970T 95 8	TELULAR CORP	PUT	
87971M 20 2 *	TELUS CORP	NON-VTG SHS	
87971M 90 2	TELUS CORP	CALL	
87971M 95 2	TELUS CORP	PUT	
879939 10 6 *	TELETECH HOLDINGS INC	COM	
879939 90 6	TELETECH HOLDINGS INC	CALL	
879939 95 6	TELETECH HOLDINGS INC	PUT	
88018T 10 1	TEMPLETON DRAGON FD INC	COM	
880191 10 1	TEMPLETON EMERGING MKTS FD I	COM	
880192 10 9	TEMPLETON EMERG MKTS INCOME	COM	
880198 10 6	TEMPLETON GLOBAL INCOME FD	COM	
88022F 10 5	TEMPLETON RUS AND EAST EUR F	COM	
88023U 10 1 *	TEMPUR PEDIC INTL INC	COM	
88023U 90 1	TEMPUR PEDIC INTL INC	CALL	
88023U 95 1	TEMPUR PEDIC INTL INC	PUT	
88031M 10 9 *	TENARIS S A	SPONSORED ADR	
88031M 90 9	TENARIS S A	CALL	
88031M 95 9	TENARIS S A	PUT	
88033G 10 0 *	TENET HEALTHCARE CORP	COM	
88033G 90 0	TENET HEALTHCARE CORP	CALL	
88033G 95 0	TENET HEALTHCARE CORP	PUT	
88033R 20 5	TENGASCO INC	COM NEW	
88034G 20 8	TENGION INC	COM NEW	DELETED
880345 10 3 *	TENNANT CO	COM	
880345 90 3	TENNANT CO	CALL	
880345 95 3	TENNANT CO	PUT	
880349 10 5 *	TENNECO INC	COM	
880349 90 5	TENNECO INC	CALL	
880349 95 5	TENNECO INC	PUT	
88076W 10 3 *	TERADATA CORP DEL	COM	
88076W 90 3	TERADATA CORP DEL	CALL	
88076W 95 3	TERADATA CORP DEL	PUT	
880770 AE 2	TERADYNE INC	NOTE 4.500% 3/1	
880770 10 2 *	TERADYNE INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 423

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
880770 90 2	TERADYNE INC	CALL	
880770 95 2	TERADYNE INC	PUT	
880779 AV 5	TEREX CORP NEW	NOTE 4.000% 6/0	
880779 10 3 *	TEREX CORP NEW	COM	
880779 90 3	TEREX CORP NEW	CALL	
880779 95 3	TEREX CORP NEW	PUT	
880890 10 8 *	TERNIUM SA	SPON ADR	
880890 90 8	TERNIUM SA	CALL	
880890 95 8	TERNIUM SA	PUT	
881005 20 1 *	TERRA NITROGEN CO L P	COM UNIT	
881005 90 1	TERRA NITROGEN CO L P	CALL	
881005 95 1	TERRA NITROGEN CO L P	PUT	
88145X 10 8	TERRITORIAL BANCORP INC	COM	
88146M 10 1	TERRENO RLTY CORP	COM	
881569 10 7	TESARO INC	COM	ADDED
88157K 10 1 *	TESCO CORP	COM	
88157K 90 1	TESCO CORP	CALL	
88157K 95 1	TESCO CORP	PUT	
88160R 10 1 *	TESLA MTRS INC	COM	
88160R 90 1	TESLA MTRS INC	CALL	
88160R 95 1	TESLA MTRS INC	PUT	
88160T 10 7 *	TESORO LOGISTICS LP	COM UNIT LP	
88160T 90 7	TESORO LOGISTICS LP	CALL	
88160T 95 7	TESORO LOGISTICS LP	PUT	
881609 10 1 *	TESORO CORP	COM	
881609 90 1	TESORO CORP	CALL	
881609 95 1	TESORO CORP	PUT	
88162F 10 5 *	TETRA TECHNOLOGIES INC DEL	COM	
88162F 90 5	TETRA TECHNOLOGIES INC DEL	CALL	
88162F 95 5	TETRA TECHNOLOGIES INC DEL	PUT	
88162G 10 3 *	TETRA TECH INC NEW	COM	
88162G 90 3	TETRA TECH INC NEW	CALL	
88162G 95 3	TETRA TECH INC NEW	PUT	
881624 20 9 *	TEVA PHARMACEUTICAL INDS LTD	ADR	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 424

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
881624 90 9	TEVA PHARMACEUTICAL INDS LTD	CALL	
881624 95 9	TEVA PHARMACEUTICAL INDS LTD	PUT	
88163V AE 9	TEVA PHARMACEUTICAL FIN LLC	DCBV 0.250% 2/0	
88164L 10 0 *	TESSERA TECHNOLOGIES INC	COM	
88164L 90 0	TESSERA TECHNOLOGIES INC	CALL	
88164L 95 0	TESSERA TECHNOLOGIES INC	PUT	
88164R AA 5	TEVA PHARMACEUTICAL FIN II L	DCBV 0.500% 2/0	DELETED
88166A 10 2 *	TEUCRIUM COMMODITY TR	CORN FD SHS	
88166A 90 2	TEUCRIUM COMMODITY TR	CALL	
88166A 95 2	TEUCRIUM COMMODITY TR	PUT	
88166A 20 1	TEUCRIUM COMMODITY TR	NATURAL GAS FD	
88166A 30 0 *	TEUCRIUM COMMODITY TR	WTI CRUDE OIL	
88166A 90 0	TEUCRIUM COMMODITY TR	CALL	
88166A 95 0	TEUCRIUM COMMODITY TR	PUT	
88166A 40 9	TEUCRIUM COMMODITY TR	SUGAR FD	
88166A 50 8	TEUCRIUM COMMODITY TR	WHEAT FD	
88166A 60 7 *	TEUCRIUM COMMODITY TR	SOYBEAN FD	
88166A 90 7	TEUCRIUM COMMODITY TR	CALL	
88166A 95 7	TEUCRIUM COMMODITY TR	PUT	
88166A 70 6	TEUCRIUM COMMODITY TR	AGRICULTURE FD	
88224Q 10 7 *	TEXAS CAPITAL BANCSHARES INC	COM	
88224Q 90 7	TEXAS CAPITAL BANCSHARES INC	CALL	
88224Q 95 7	TEXAS CAPITAL BANCSHARES INC	PUT	
88224Q 11 5	TEXAS CAPITAL BANCSHARES INC	*W EXP 01/16/201	
882491 10 3 *	TEXAS INDS INC	COM	
882491 90 3	TEXAS INDS INC	CALL	
882491 95 3	TEXAS INDS INC	PUT	
882508 10 4 *	TEXAS INSTRS INC	COM	
882508 90 4	TEXAS INSTRS INC	CALL	
882508 95 4	TEXAS INSTRS INC	PUT	
882610 10 8	TEXAS PAC LD TR	SUB CTF PROP I T	
882681 10 9 *	TEXAS ROADHOUSE INC	COM	
882681 90 9	TEXAS ROADHOUSE INC	CALL	
882681 95 9	TEXAS ROADHOUSE INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 425

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
882904 10 5	THAI FD INC	COM	
882905 20 1	THAI CAP FD INC	COM NEW	
883203 BN 0	TEXTRON INC	NOTE 4.500% 5/0	
883203 10 1 *	TEXTRON INC	COM	
883203 90 1	TEXTRON INC	CALL	
883203 95 1	TEXTRON INC	PUT	
88337K 10 4 *	THE9 LTD	ADR	
88337K 90 4	THE9 LTD	CALL	
88337K 95 4	THE9 LTD	PUT	
883375 10 7 *	THERAGENICS CORP	COM	
883375 90 7	THERAGENICS CORP	CALL	
883375 95 7	THERAGENICS CORP	PUT	
88338H 10 0 *	THERATECHNOLOGIES INC	COM	
88338H 90 0	THERATECHNOLOGIES INC	CALL	
88338H 95 0	THERATECHNOLOGIES INC	PUT	
88338T AA 2	THERAVANCE INC	NOTE 3.000% 1/1	
88338T 10 4 *	THERAVANCE INC	COM	
88338T 90 4	THERAVANCE INC	CALL	
88338T 95 4	THERAVANCE INC	PUT	
883556 10 2 *	THERMO FISHER SCIENTIFIC INC	COM	
883556 90 2	THERMO FISHER SCIENTIFIC INC	CALL	
883556 95 2	THERMO FISHER SCIENTIFIC INC	PUT	
88362T 10 3 *	THERMON GROUP HLDGS INC	COM	
88362T 90 3	THERMON GROUP HLDGS INC	CALL	
88362T 95 3	THERMON GROUP HLDGS INC	PUT	
883623 30 8	THERMOGENESIS CORP	COM PAR \$0.001	
88368Q 10 3 *	THESTREET INC	COM	
88368Q 90 3	THESTREET INC	CALL	
88368Q 95 3	THESTREET INC	PUT	
884453 10 1	THOMAS PPTYS GROUP INC	COM	
884768 10 2 *	THOMPSON CREEK METALS CO INC	COM	
884768 90 2	THOMPSON CREEK METALS CO INC	CALL	
884768 95 2	THOMPSON CREEK METALS CO INC	PUT	
884768 30 0	THOMPSON CREEK METALS CO INC	UNIT 99/99/9999	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 426

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
884903 10 5 *	THOMSON REUTERS CORP	COM	
884903 90 5	THOMSON REUTERS CORP	CALL	
884903 95 5	THOMSON REUTERS CORP	PUT	
885160 10 1 *	THOR INDS INC	COM	
885160 90 1	THOR INDS INC	CALL	
885160 95 1	THOR INDS INC	PUT	
885175 30 7 *	THORATEC CORP	COM NEW	
885175 90 7	THORATEC CORP	CALL	
885175 95 7	THORATEC CORP	PUT	
88554D 20 5 *	3-D SYS CORP DEL	COM NEW	
88554D 90 5	3-D SYS CORP DEL	CALL	
88554D 95 5	3-D SYS CORP DEL	PUT	
88575Y 10 5 *	3SBIO INC	SPONSORED ADR	
88575Y 90 5	3SBIO INC	CALL	
88575Y 95 5	3SBIO INC	PUT	
88579Y 10 1 *	3M CO	COM	
88579Y 90 1	3M CO	CALL	
88579Y 95 1	3M CO	PUT	
885807 20 6 *	THRESHOLD PHARMACEUTICAL INC	COM NEW	
885807 90 6	THRESHOLD PHARMACEUTICAL INC	CALL	
885807 95 6	THRESHOLD PHARMACEUTICAL INC	PUT	
886031 10 3	THT HEAT TRANSFER TECHNOLOGY	COM	
88630M 10 4 *	TIANYIN PHARMACEUTICAL CO IN	COM	
88630M 90 4	TIANYIN PHARMACEUTICAL CO IN	CALL	
88630M 95 4	TIANYIN PHARMACEUTICAL CO IN	PUT	
88632Q 10 3 *	TIBCO SOFTWARE INC	COM	
88632Q 90 3	TIBCO SOFTWARE INC	CALL	
88632Q 95 3	TIBCO SOFTWARE INC	PUT	
886423 10 2 *	TIDEWATER INC	COM	
886423 90 2	TIDEWATER INC	CALL	
886423 95 2	TIDEWATER INC	PUT	
886547 10 8 *	TIFFANY & CO NEW	COM	
886547 90 8	TIFFANY & CO NEW	CALL	
886547 95 8	TIFFANY & CO NEW	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 427

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
8867EQ 10 1	TIGERLOGIC CORPORATION	COM	
88677Q 10 9	TILE SHOP HLDGS INC	COM	ADDED
886885 10 2 *	TILLYS INC	CL A	
886885 90 2	TILLYS INC	CALL	
886885 95 2	TILLYS INC	PUT	
88706M 10 3 *	TIM HORTONS INC	COM	
88706M 90 3	TIM HORTONS INC	CALL	
88706M 95 3	TIM HORTONS INC	PUT	
88706P 20 5 *	TIM PARTICIPACOES S A	SPONSORED ADR	
88706P 90 5	TIM PARTICIPACOES S A	CALL	
88706P 95 5	TIM PARTICIPACOES S A	PUT	
887098 10 1	TIMBERLAND BANCORP INC	COM	
887133 10 6	TIMBERLINE RES CORP	COM	
887317 30 3 *	TIME WARNER INC	COM NEW	
887317 90 3	TIME WARNER INC	CALL	
887317 95 3	TIME WARNER INC	PUT	
887319 AC 5	TIME WARNER TELECOM INC	DCV 2.375% 4/0	
88732J 20 7 *	TIME WARNER CABLE INC	COM	
88732J 90 7	TIME WARNER CABLE INC	CALL	
88732J 95 7	TIME WARNER CABLE INC	PUT	
887389 10 4 *	TIMKEN CO	COM	
887389 90 4	TIMKEN CO	CALL	
887389 95 4	TIMKEN CO	PUT	
88741P 10 3	TIMMINS GOLD CORP	COM	
88830M 10 2 *	TITAN INTL INC ILL	COM	
88830M 90 2	TITAN INTL INC ILL	CALL	
88830M 95 2	TITAN INTL INC ILL	PUT	
88830R 10 1 *	TITAN MACHY INC	COM	
88830R 90 1	TITAN MACHY INC	CALL	
88830R 95 1	TITAN MACHY INC	PUT	
888339 20 7 *	TITANIUM METALS CORP	COM NEW	
888339 90 7	TITANIUM METALS CORP	CALL	
888339 95 7	TITANIUM METALS CORP	PUT	
888706 10 8 *	TIVO INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 428

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
888706 90 8	TIVO INC	CALL	
888706 95 8	TIVO INC	PUT	
88906B 10 5	TOFUTTI BRANDS INC	COM	
889478 10 3 *	TOLL BROTHERS INC	COM	
889478 90 3	TOLL BROTHERS INC	CALL	
889478 95 3	TOLL BROTHERS INC	PUT	
890110 10 9	TOMPKINS FINANCIAL CORPORATI	COM	
890516 10 7 *	TOOTSIE ROLL INDS INC	COM	
890516 90 7	TOOTSIE ROLL INDS INC	CALL	
890516 95 7	TOOTSIE ROLL INDS INC	PUT	
890878 30 9	TOR MINERALS INTL INC	COM NEW	
891013 10 4	TORCH ENERGY ROYALTY TRUST	UNIT BEN INT	
891027 10 4 *	TORCHMARK CORP	COM	
891027 90 4	TORCHMARK CORP	CALL	
891027 95 4	TORCHMARK CORP	PUT	
891072 10 0	TORM A/S	SPONSORED ADR	
891092 10 8 *	TORO CO	COM	
891092 90 8	TORO CO	CALL	
891092 95 8	TORO CO	PUT	
891160 50 9 *	TORONTO DOMINION BK ONT	COM NEW	
891160 90 9	TORONTO DOMINION BK ONT	CALL	
891160 95 9	TORONTO DOMINION BK ONT	PUT	
89147L 10 0	TORTOISE ENERGY INFRSTRCTR C	COM	
89147N 30 4	TORTOISE CAP RES CORP	COM	
89147T 10 3	TORTOISE NORTH AMRN ENRGY CO	COM	
89147U 10 0	TORTOISE ENERGY CAP CORP	COM	
89147X 10 4	TORTOISE PWR & ENERGY INFRAS	COM	
89148B 10 1	TORTOISE MLP FD INC	COM	
89148H 10 8	TORTOISE PIPELINE & ENERGY F	COM	
89148K 10 1	TORTOISE ENERGY INDEPENDENC	COM	ADDED
89151E 10 9 *	TOTAL S A	SPONSORED ADR	
89151E 90 9	TOTAL S A	CALL	
89151E 95 9	TOTAL S A	PUT	
891769 10 1	TOWER FINANCIAL CORP	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 429

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
891777 10 4 *	TOWER GROUP INC	COM	
891777 90 4	TOWER GROUP INC	CALL	
891777 95 4	TOWER GROUP INC	PUT	
891826 10 9	TOWER INTL INC	COM	
891894 10 7 *	TOWERS WATSON & CO	CL A	
891894 90 7	TOWERS WATSON & CO	CALL	
891894 95 7	TOWERS WATSON & CO	PUT	
891906 10 9 *	TOTAL SYS SVCS INC	COM	
891906 90 9	TOTAL SYS SVCS INC	CALL	
891906 95 9	TOTAL SYS SVCS INC	PUT	
892000 10 0 *	TOWERSTREAM CORP	COM	
892000 90 0	TOWERSTREAM CORP	CALL	
892000 95 0	TOWERSTREAM CORP	PUT	
89214A 10 2 *	TOWN SPORTS INTL HLDGS INC	COM	
89214A 90 2	TOWN SPORTS INTL HLDGS INC	CALL	
89214A 95 2	TOWN SPORTS INTL HLDGS INC	PUT	
89214P 10 9	TOWNEBANK PORTSMOUTH VA	COM	
892331 30 7 *	TOYOTA MOTOR CORP	SP ADR REP2COM	
892331 90 7	TOYOTA MOTOR CORP	CALL	
892331 95 7	TOYOTA MOTOR CORP	PUT	
892356 10 6 *	TRACTOR SUPPLY CO	COM	
892356 90 6	TRACTOR SUPPLY CO	CALL	
892356 95 6	TRACTOR SUPPLY CO	PUT	
89236Y 10 4 *	TPC GROUP INC	COM	
89236Y 90 4	TPC GROUP INC	CALL	
89236Y 95 4	TPC GROUP INC	PUT	
892918 10 3 *	TRANSACT TECHNOLOGIES INC	COM	
892918 90 3	TRANSACT TECHNOLOGIES INC	CALL	
892918 95 3	TRANSACT TECHNOLOGIES INC	PUT	
89336Q 10 0 *	TRANS WORLD ENTMT CORP	COM	
89336Q 90 0	TRANS WORLD ENTMT CORP	CALL	
89336Q 95 0	TRANS WORLD ENTMT CORP	PUT	
89346D 10 7 *	TRANSALTA CORP	COM	
89346D 90 7	TRANSALTA CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 430

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
89346D 95 7	TRANSALTA CORP	PUT	
893506 10 5	TRANSAMERICA INCOME SHS INC	COM	
893529 10 7	TRANSCAT INC	COM	
89353D 10 7 *	TRANSCANADA CORP	COM	
89353D 90 7	TRANSCANADA CORP	CALL	
89353D 95 7	TRANSCANADA CORP	PUT	
89354M 10 6 *	TRANSCEPT PHARMACEUTICALS IN	COM	
89354M 90 6	TRANSCEPT PHARMACEUTICALS IN	CALL	
89354M 95 6	TRANSCEPT PHARMACEUTICALS IN	PUT	
893617 20 9	TRANSCONTINENTAL RLTY INVS	COM NEW	
893641 10 0 *	TRANSDIGM GROUP INC	COM	
893641 90 0	TRANSDIGM GROUP INC	CALL	
893641 95 0	TRANSDIGM GROUP INC	PUT	
893662 10 6 *	TRANSGLOBE ENERGY CORP	COM	
893662 90 6	TRANSGLOBE ENERGY CORP	CALL	
893662 95 6	TRANSGLOBE ENERGY CORP	PUT	
893716 20 9	TRANSITION THERAPEUTICS INC	COM NEW	
89376V 10 0 *	TRANSMONTAIGNE PARTNERS L P	COM UNIT L P	
89376V 90 0	TRANSMONTAIGNE PARTNERS L P	CALL	
89376V 95 0	TRANSMONTAIGNE PARTNERS L P	PUT	
893830 AV 1	TRANSOCEAN INC	NOTE 1.500%12/1	
893830 AW 9	TRANSOCEAN INC	NOTE 1.500%12/1	
89385X 10 5 *	TRANS1 INC	COM	
89385X 90 5	TRANS1 INC	CALL	
89385X 95 5	TRANS1 INC	PUT	
893870 20 4	TRANSPORTADORA DE GAS SUR	SPON ADR B	
894065 30 9 *	TRANSWITCH CORP	COM NEW	
894065 90 9	TRANSWITCH CORP	CALL	
894065 95 9	TRANSWITCH CORP	PUT	
89413J 10 2	TRANZYME INC	COM	
89417E 10 9 *	TRAVELERS COMPANIES INC	COM	
89417E 90 9	TRAVELERS COMPANIES INC	CALL	
89417E 95 9	TRAVELERS COMPANIES INC	PUT	
894174 10 1 *	TRAVELCENTERS OF AMERICA LLC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 431

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
894174 90 1	TRAVELCENTERS OF AMERICA LLC	CALL	
894174 95 1	TRAVELCENTERS OF AMERICA LLC	PUT	
89421Q 10 6 *	TRAVELZOO INC	COM	
89421Q 90 6	TRAVELZOO INC	CALL	
89421Q 95 6	TRAVELZOO INC	PUT	
894650 10 0 *	TREDEGAR CORP	COM	
894650 90 0	TREDEGAR CORP	CALL	
894650 95 0	TREDEGAR CORP	PUT	
894675 10 7 *	TREE COM INC	COM	
894675 90 7	TREE COM INC	CALL	
894675 95 7	TREE COM INC	PUT	
89469A 10 4 *	TREEHOUSE FOODS INC	COM	
89469A 90 4	TREEHOUSE FOODS INC	CALL	
89469A 95 4	TREEHOUSE FOODS INC	PUT	
89531P AA 3	TREX CO INC	NOTE 6.000% 7/0	DELETED
89531P 10 5 *	TREX CO INC	COM	
89531P 90 5	TREX CO INC	CALL	
89531P 95 5	TREX CO INC	PUT	
895436 10 3 *	TRI CONTL CORP	COM	
895436 90 3	TRI CONTL CORP	CALL	
895436 95 3	TRI CONTL CORP	PUT	
895735 10 8 *	TRI VY CORP	COM	DELETED
895735 90 8	TRI VY CORP	CALL	DELETED
895735 95 8	TRI VY CORP	PUT	DELETED
895848 10 9 *	TRIANGLE CAP CORP	COM	
895848 90 9	TRIANGLE CAP CORP	CALL	
895848 95 9	TRIANGLE CAP CORP	PUT	
89600B 20 1 *	TRIANGLE PETE CORP	COM NEW	
89600B 90 1	TRIANGLE PETE CORP	CALL	
89600B 95 1	TRIANGLE PETE CORP	PUT	
896095 10 6	TRICO BANCSHARES	COM	
896215 20 9 *	TRIMAS CORP	COM NEW	
896215 90 9	TRIMAS CORP	CALL	
896215 95 9	TRIMAS CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 432

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
896239 10 0 *	TRIMBLE NAVIGATION LTD	COM	
896239 90 0	TRIMBLE NAVIGATION LTD	CALL	
896239 95 0	TRIMBLE NAVIGATION LTD	PUT	
896263 10 0 *	TRIMERIS INC	COM	
896263 90 0	TRIMERIS INC	CALL	
896263 95 0	TRIMERIS INC	PUT	
89628E AA 2	TRINA SOLAR LIMITED	NOTE 4.000% 7/1	
89628E 10 4 *	TRINA SOLAR LIMITED	SPON ADR	
89628E 90 4	TRINA SOLAR LIMITED	CALL	
89628E 95 4	TRINA SOLAR LIMITED	PUT	
896438 30 6	TRINITY BIOTECH PLC	SPON ADR NEW	
896522 AF 6	TRINITY INDS INC	NOTE 3.875% 6/0	
896522 10 9 *	TRINITY INDS INC	COM	
896522 90 9	TRINITY INDS INC	CALL	
896522 95 9	TRINITY INDS INC	PUT	
896697 10 9	TRIO MERGER CORP	COM	
896712 20 5	TRIO TECH INTL	COM NEW	
89674K 10 3 *	TRIQUINT SEMICONDUCTOR INC	COM	
89674K 90 3	TRIQUINT SEMICONDUCTOR INC	CALL	
89674K 95 3	TRIQUINT SEMICONDUCTOR INC	PUT	
896749 10 8 *	TRIPLE-S MGMT CORP	CL B	
896749 90 8	TRIPLE-S MGMT CORP	CALL	
896749 95 8	TRIPLE-S MGMT CORP	PUT	
896818 AB 7	TRIUMPH GROUP INC NEW	NOTE 2.625%10/0	
896818 10 1 *	TRIUMPH GROUP INC NEW	COM	
896818 90 1	TRIUMPH GROUP INC NEW	CALL	
896818 95 1	TRIUMPH GROUP INC NEW	PUT	
89685K 10 0 *	TRIOUS THERAPEUTICS INC	COM	
89685K 90 0	TRIOUS THERAPEUTICS INC	CALL	
89685K 95 0	TRIOUS THERAPEUTICS INC	PUT	
896945 20 1 *	TRIPADVISOR INC	COM	
896945 90 1	TRIPADVISOR INC	CALL	
896945 95 1	TRIPADVISOR INC	PUT	
897238 11 9	TROVAGENE INC	*W EXP 99/99/999	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 433

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
897238 20 0	TROVAGENE INC	UNIT 12/31/2017	
897238 30 9	TROVAGENE INC	COM NEW	
89784N 10 4 *	TRUE RELIGION APPAREL INC	COM	
89784N 90 4	TRUE RELIGION APPAREL INC	CALL	
89784N 95 4	TRUE RELIGION APPAREL INC	PUT	
89785X 10 1 *	TRUEBLUE INC	COM	
89785X 90 1	TRUEBLUE INC	CALL	
89785X 95 1	TRUEBLUE INC	PUT	
89818A 10 2	TRUNKBOW INTL HLDGS LTD	COM	
898349 10 5 *	TRUSTCO BK CORP N Y	COM	
898349 90 5	TRUSTCO BK CORP N Y	CALL	
898349 95 5	TRUSTCO BK CORP N Y	PUT	
898402 10 2 *	TRUSTMARK CORP	COM	
898402 90 2	TRUSTMARK CORP	CALL	
898402 95 2	TRUSTMARK CORP	PUT	
89853X 11 6	T3 MOTION INC	*W EXP 05/13/201	
89853X 12 4	T3 MOTION INC	*W EXP 05/13/201	
89853X 30 6	T3 MOTION INC	COM NEW	
898697 10 7	TUCOWS INC	COM	
89903T 10 7	TUDOU HLDGS LTD	SPONSORED ADS	DELETED
899035 50 5 *	TUESDAY MORNING CORP	COM NEW	
899035 90 5	TUESDAY MORNING CORP	CALL	
899035 95 5	TUESDAY MORNING CORP	PUT	
899040 10 9	TUFECO TECHNOLOGIES INC	COM	
89969Q 10 4 *	TUMI HLDGS INC	COM	
89969Q 90 4	TUMI HLDGS INC	CALL	
89969Q 95 4	TUMI HLDGS INC	PUT	
899896 10 4 *	TUPPERWARE BRANDS CORP	COM	
899896 90 4	TUPPERWARE BRANDS CORP	CALL	
899896 95 4	TUPPERWARE BRANDS CORP	PUT	
900111 20 4 *	TURKCELL ILETISIM HIZMETLERI	SPON ADR NEW	
900111 90 4	TURKCELL ILETISIM HIZMETLERI	CALL	
900111 95 4	TURKCELL ILETISIM HIZMETLERI	PUT	
900145 10 3	TURKISH INVT FD INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 434

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
900435 10 8 *	TURQUOISE HILL RES LTD	COM	ADDED
900435 90 8	TURQUOISE HILL RES LTD	CALL	ADDED
900435 95 8	TURQUOISE HILL RES LTD	PUT	ADDED
901109 10 8 *	TUTOR PERINI CORP	COM	
901109 90 8	TUTOR PERINI CORP	CALL	
901109 95 8	TUTOR PERINI CORP	PUT	
90136Q 10 0	21ST CENTY HLDG CO	COM	DELETED
90138A 10 3 *	21VIANET GROUP INC	SPONSORED ADR	
90138A 90 3	21VIANET GROUP INC	CALL	
90138A 95 3	21VIANET GROUP INC	PUT	
901476 10 1 *	TWIN DISC INC	COM	
901476 90 1	TWIN DISC INC	CALL	
901476 95 1	TWIN DISC INC	PUT	
90187B 10 1 *	TWO HBRS INVT CORP	COM	
90187B 90 1	TWO HBRS INVT CORP	CALL	
90187B 95 1	TWO HBRS INVT CORP	PUT	
90187B 11 9	TWO HBRS INVT CORP	*W EXP 11/07/201	
902104 10 8 *	II VI INC	COM	
902104 90 8	II VI INC	CALL	
902104 95 8	II VI INC	PUT	
902252 10 5 *	TYLER TECHNOLOGIES INC	COM	
902252 90 5	TYLER TECHNOLOGIES INC	CALL	
902252 95 5	TYLER TECHNOLOGIES INC	PUT	
902494 AP 8	TYSON FOODS INC	NOTE 3.250%10/1	
902494 10 3 *	TYSON FOODS INC	CL A	
902494 90 3	TYSON FOODS INC	CALL	
902494 95 3	TYSON FOODS INC	PUT	
902549 AJ 3	UAL CORP	NOTE 6.000%10/1	
902641 58 8	UBS AG JERSEY BRH	EXCH SEC LKD41	
902641 59 6	UBS AG JERSEY BRH	LNG SHT VIX	
902641 61 2	UBS AG JERSEY BRH	AG MNTH SHR EX	
902641 62 0	UBS AG JERSEY BRH	LKD ALRN NTGAS	
902641 64 6	UBS AG JERSEY BRH	ALERIAN INFRST	
902641 66 1	UBS AG JERSEY BRH	S&P500 GLD ETN	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 435

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
902641 67 9	UBS AG JERSEY BRH	DJ COMMD ETN39	
902641 72 9	UBS AG JERSEY BRH	SHRT PLATN ETN18	
902641 73 7	UBS AG JERSEY BRH	CMCI FOOD ETN	
902641 74 5	UBS AG JERSEY BRH	CMCI ENRGY ETN	
902641 75 2	UBS AG JERSEY BRH	CMCI INDL ETN	
902641 76 0	UBS AG JERSEY BRH	CMCI AGRI ETN	
902641 77 8	UBS AG JERSEY BRH	CMCI ETN 38	
902641 78 6 *	UBS AG JERSEY BRH	LONG PLATN ETN18	
902641 90 6	UBS AG JERSEY BRH	CALL	
902641 95 6	UBS AG JERSEY BRH	PUT	
902641 79 4	UBS AG JERSEY BRH	CMCI SILVR ETN	
902641 81 0	UBS AG JERSEY BRH	CMCI GOLD ETN	
902641 82 8	UBS AG JERSEY BRH	LIVESTK ETN 38	
902653 10 4 *	UDR INC	COM	
902653 90 4	UDR INC	CALL	
902653 95 4	UDR INC	PUT	
902664 20 0	UBS AG JERSEY BRANCH	2XMN ALR MLP INF	
902664 40 8	UBS AG JERSEY BRANCH	LNK WELLS FRGO	
90267B 68 2	UBS AG LONDON BRH	ETRAC ALER MLP	ADDED
90267B 76 5	UBS AG LONDON BRH	2X LEV LNG LKD	
90267B 79 9	UBS AG LONDON BRH	DLY LNGSHT GAS	
90267B 81 5	UBS AG LONDON BRH	DLY LNGSHT OIL	
90267E 33 0	UBS AG LONDON BRH	2XLV ISE CLOUD	
90267L 20 1	UBS AG LONDON BRH	ETRA CMDY LK42	
90267L 40 9	UBS AG LONDON BRH	ETRACS 2XLVS&P	
90267L 50 8	UBS AG LONDON BRH	FI ENHNCD 22	
902673 10 2	UFP TECHNOLOGIES INC	COM	
90268A 20 4	UBS AG LONDON BRH	ETRACS VIX 1MN	DELETED
90268A 30 3	UBS AG LONDON BRH	ETRACS VIX 2MN	DELETED
90268A 40 2	UBS AG LONDON BRH	ETRACS VIX 3MN	DELETED
90268A 50 1	UBS AG LONDON BRH	ETRACS VIX 4MT	DELETED
90268A 60 0	UBS AG LONDON BRH	ETRAC VIX 5MTH	DELETED
90268A 65 9	UBS AG LONDON BRH	ETRACS MTH 2 NEW	ADDED
90268A 66 7	UBS AG LONDON BRH	MTH 2X DJ INTL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 436

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
90268A 69 1	UBS AG LONDON BRH	FISH GR RK OFF	
90268A 70 9	UBS AG LONDON BRH	ETRACS VIX 6MT	DELETED
90268A 71 7	UBS AG LONDON BRH	ETRACS FIS GART	
90268A 74 1	UBS AG LONDON BRH	2X LEV SLD ST	
90268A 75 8	UBS AG LONDON BRH	SLD ST DRIVE	
90268A 76 6	UBS AG LONDON BRH	2XLEV NXT GN INT	DELETED
90268A 77 4	UBS AG LONDON BRH	NXT GEN INT ETN	
90268A 82 4	UBS AG LONDON BRH	ETRACS 6MT EQT	DELETED
90268A 83 2	UBS AG LONDON BRH	ETRACS 5MN EQT	DELETED
90268A 84 0	UBS AG LONDON BRH	ETRACS 4MT EQT	DELETED
90268A 85 7	UBS AG LONDON BRH	ETRACS 3MN EQT	DELETED
90268A 86 5	UBS AG LONDON BRH	ETRACS 2MT EQT	DELETED
90268A 87 3	UBS AG LONDON BRH	ETRACS 1MT EQT	DELETED
90268G 60 7	UBS AG LONDON BRH	ETRACS MP2X DJ	
902681 10 5 *	UGI CORP NEW	COM	
902681 90 5	UGI CORP NEW	CALL	
902681 95 5	UGI CORP NEW	PUT	
902748 10 2 *	UIL HLDG CORP	COM	
902748 90 2	UIL HLDG CORP	CALL	
902748 95 2	UIL HLDG CORP	PUT	
902788 10 8 *	UMB FINL CORP	COM	
902788 90 8	UMB FINL CORP	CALL	
902788 95 8	UMB FINL CORP	PUT	
902925 10 6	USA TRUCK INC	COM	
902952 10 0 *	U S GLOBAL INVS INC	CL A	
902952 90 0	U S GLOBAL INVS INC	CALL	
902952 95 0	U S GLOBAL INVS INC	PUT	
902973 30 4 *	US BANCORP DEL	COM NEW	
902973 90 4	US BANCORP DEL	CALL	
902973 95 4	US BANCORP DEL	PUT	
903002 10 3	U M H PROPERTIES INC	COM	
903002 20 2	U M H PROPERTIES INC	CV RED PFD-A	
903119 10 5 *	UNS ENERGY CORP	COM	
903119 90 5	UNS ENERGY CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 437

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
903119 95 5	UNS ENERGY CORP	PUT	
903213 10 6 *	UQM TECHNOLOGIES INC	COM	
903213 90 6	UQM TECHNOLOGIES INC	CALL	
903213 95 6	UQM TECHNOLOGIES INC	PUT	
903236 10 7 *	URS CORP NEW	COM	
903236 90 7	URS CORP NEW	CALL	
903236 95 7	URS CORP NEW	PUT	
90328M 10 7 *	USANA HEALTH SCIENCES INC	COM	
90328M 90 7	USANA HEALTH SCIENCES INC	CALL	
90328M 95 7	USANA HEALTH SCIENCES INC	PUT	
90328S 19 5	USA TECHNOLOGIES INC	*W EXP 12/31/201	
90328S 20 3	USA TECHNOLOGIES INC	CONV PFD SER A	
90328S 50 0	USA TECHNOLOGIES INC	COM NO PAR	
903293 40 5 *	U S G CORP	COM NEW	
903293 90 5	U S G CORP	CALL	
903293 95 5	U S G CORP	PUT	
903313 10 4	USMD HLDGS INC	COM	ADDED
90333E AC 2	USEC INC	NOTE 3.000%10/0	
90333E 10 8 *	USEC INC	COM	
90333E 90 8	USEC INC	CALL	
90333E 95 8	USEC INC	PUT	
90333L AF 9	U S CONCRETE INC	DEBT 9.500% 8/3	
90333L 20 1	U S CONCRETE INC	COM NEW	
90335C 10 0	U S HOME SYS INC	COM	
90337L 10 8 *	U S PHYSICAL THERAPY INC	COM	
90337L 90 8	U S PHYSICAL THERAPY INC	CALL	
90337L 95 8	U S PHYSICAL THERAPY INC	PUT	
90338S 10 2	U S GEOTHERMAL INC	COM	
90341G 10 3 *	USA MOBILITY INC	COM	
90341G 90 3	USA MOBILITY INC	CALL	
90341G 95 3	USA MOBILITY INC	PUT	
90341W 10 8 *	U S AIRWAYS GROUP INC	COM	
90341W 90 8	U S AIRWAYS GROUP INC	CALL	
90341W 95 8	U S AIRWAYS GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 438

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
90343C 10 0	U.S. AUTO PARTS NETWORK INC	COM	
90346E 10 3 *	U S SILICA HLDGS INC	COM	
90346E 90 3	U S SILICA HLDGS INC	CALL	
90346E 95 3	U S SILICA HLDGS INC	PUT	
90347A 10 0 *	UBIQUITI NETWORKS INC	COM	
90347A 90 0	UBIQUITI NETWORKS INC	CALL	
90347A 95 0	UBIQUITI NETWORKS INC	PUT	
90384S 30 3 *	ULTA SALON COSMETCS & FRAG I	COM	
90384S 90 3	ULTA SALON COSMETCS & FRAG I	CALL	
90384S 95 3	ULTA SALON COSMETCS & FRAG I	PUT	
90385D 10 7 *	ULTIMATE SOFTWARE GROUP INC	COM	
90385D 90 7	ULTIMATE SOFTWARE GROUP INC	CALL	
90385D 95 7	ULTIMATE SOFTWARE GROUP INC	PUT	
90385V 10 7 *	ULTRA CLEAN HLDGS INC	COM	
90385V 90 7	ULTRA CLEAN HLDGS INC	CALL	
90385V 95 7	ULTRA CLEAN HLDGS INC	PUT	
903899 10 2 *	ULTRALIFE CORP	COM	
903899 90 2	ULTRALIFE CORP	CALL	
903899 95 2	ULTRALIFE CORP	PUT	
903914 10 9 *	ULTRA PETROLEUM CORP	COM	
903914 90 9	ULTRA PETROLEUM CORP	CALL	
903914 95 9	ULTRA PETROLEUM CORP	PUT	
90400P 10 1 *	ULTRAPAR PARTICIPACOES S A	SP ADR REP COM	
90400P 90 1	ULTRAPAR PARTICIPACOES S A	CALL	
90400P 95 1	ULTRAPAR PARTICIPACOES S A	PUT	
904034 10 5 *	ULTRATECH INC	COM	
904034 90 5	ULTRATECH INC	CALL	
904034 95 5	ULTRATECH INC	PUT	
904214 10 3 *	UMPQUA HLDGS CORP	COM	
904214 90 3	UMPQUA HLDGS CORP	CALL	
904214 95 3	UMPQUA HLDGS CORP	PUT	
904311 10 7 *	UNDER ARMOUR INC	CL A	
904311 90 7	UNDER ARMOUR INC	CALL	
904311 95 7	UNDER ARMOUR INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 439

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
904572 20 3	UNI PIXEL INC	COM NEW	
904607 10 8	UNICO AMERN CORP	COM	
904677 20 0	UNIFI INC	COM NEW	
904708 10 4 *	UNIFIRST CORP MASS	COM	
904708 90 4	UNIFIRST CORP MASS	CALL	
904708 95 4	UNIFIRST CORP MASS	PUT	
904767 70 4 *	UNILEVER PLC	SPON ADR NEW	
904767 90 4	UNILEVER PLC	CALL	
904767 95 4	UNILEVER PLC	PUT	
90478E 10 3 *	UNILIFE CORP NEW	COM	
90478E 90 3	UNILIFE CORP NEW	CALL	
90478E 95 3	UNILIFE CORP NEW	PUT	
904784 70 9 *	UNILEVER N V	N Y SHS NEW	
904784 90 9	UNILEVER N V	CALL	
904784 95 9	UNILEVER N V	PUT	
905400 10 7	UNION BANKSHARES INC	COM	
90653P 10 5 *	UNION DRILLING INC	COM	
90653P 90 5	UNION DRILLING INC	CALL	
90653P 95 5	UNION DRILLING INC	PUT	
90662P 10 4	UNION FIRST MKT BANKSH CP	COM	
907818 10 8 *	UNION PAC CORP	COM	
907818 90 8	UNION PAC CORP	CALL	
907818 95 8	UNION PAC CORP	PUT	
909214 30 6 *	UNISYS CORP	COM NEW	
909214 90 6	UNISYS CORP	CALL	
909214 95 6	UNISYS CORP	PUT	
909214 40 5	UNISYS CORP	PFD SER A 6.25%	
909218 10 9 *	UNIT CORP	COM	
909218 90 9	UNIT CORP	CALL	
909218 95 9	UNIT CORP	PUT	
909440 AH 2	UNITED AUTO GROUP INC	NOTE 3.500% 4/0	DELETED
909458 10 1	UNITED BANCSHARES INC OHIO	COM	
909839 10 2	UNITED CMNTY FINL CORP OHIO	COM	
90984H 10 3	UNITED CMNTY BANCORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 440

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
90984P 30 3 *	UNITED CMNTY BKS BLAIRSVLE G	COM	
90984P 90 3	UNITED CMNTY BKS BLAIRSVLE G	CALL	
90984P 95 3	UNITED CMNTY BKS BLAIRSVLE G	PUT	
909907 10 7 *	UNITED BANKSHARES INC WEST V	COM	
909907 90 7	UNITED BANKSHARES INC WEST V	CALL	
909907 95 7	UNITED BANKSHARES INC WEST V	PUT	
909911 10 9	UNITED BANCORP INC OHIO	COM	
910047 10 9 *	UNITED CONTL HLDGS INC	COM	
910047 90 9	UNITED CONTL HLDGS INC	CALL	
910047 95 9	UNITED CONTL HLDGS INC	PUT	
91030T 10 9 *	UNITED FINANCIAL BANCORP INC	COM	
91030T 90 9	UNITED FINANCIAL BANCORP INC	CALL	
91030T 95 9	UNITED FINANCIAL BANCORP INC	PUT	
910340 10 8 *	UNITED FIRE GROUP INC	COM	
910340 90 8	UNITED FIRE GROUP INC	CALL	
910340 95 8	UNITED FIRE GROUP INC	PUT	
910571 10 8	UNITED GUARDIAN INC	COM	
910873 40 5 *	UNITED MICROELECTRONICS CORP	SPON ADR NEW	
910873 90 5	UNITED MICROELECTRONICS CORP	CALL	
910873 95 5	UNITED MICROELECTRONICS CORP	PUT	
911163 10 3 *	UNITED NAT FOODS INC	COM	
911163 90 3	UNITED NAT FOODS INC	CALL	
911163 95 3	UNITED NAT FOODS INC	PUT	
911268 10 0 *	UNITED ONLINE INC	COM	
911268 90 0	UNITED ONLINE INC	CALL	
911268 95 0	UNITED ONLINE INC	PUT	
911312 10 6 *	UNITED PARCEL SERVICE INC	CL B	
911312 90 6	UNITED PARCEL SERVICE INC	CALL	
911312 95 6	UNITED PARCEL SERVICE INC	PUT	
911363 AL 3	UNITED RENTALS INC	NOTE	4.000%11/1
911363 10 9 *	UNITED RENTALS INC	COM	
911363 90 9	UNITED RENTALS INC	CALL	
911363 95 9	UNITED RENTALS INC	PUT	
911365 AH 7	UNITED RENTALS NORTH AMER IN	NOTE	1.875%10/1

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 441

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
911459 10 5 *	UNITED SEC BANCSHARES INC	SHS	
911459 90 5	UNITED SEC BANCSHARES INC	CALL	
911459 95 5	UNITED SEC BANCSHARES INC	PUT	
911460 10 3	UNITED SECURITY BANCSHARES C	COM	
911549 10 3 *	UNITED STATES ANTIMONY CORP	COM	
911549 90 3	UNITED STATES ANTIMONY CORP	CALL	
911549 95 3	UNITED STATES ANTIMONY CORP	PUT	
91167Q 10 0 *	UNITED STS BRENT OIL FD LP	UNIT	
91167Q 90 0	UNITED STS BRENT OIL FD LP	CALL	
91167Q 95 0	UNITED STS BRENT OIL FD LP	PUT	
911684 10 8 *	UNITED STATES CELLULAR CORP	COM	
911684 90 8	UNITED STATES CELLULAR CORP	CALL	
911684 95 8	UNITED STATES CELLULAR CORP	PUT	
911717 10 6	UNITED STS COMMODITY INDEX F	COMM IDX FND	
911718 10 4	UNITED STS COMMODITY IDX FDT	CM REP COPP FD	
911718 20 3	UNITED STS COMMODITY IDX FDT	COM UTS US AGR	
911718 30 2	UNITED STS COMMODITY IDX FDT	COM UNIT US ML	ADDED
911783 10 8	UNITED STS DIESEL HEATING OI	UNIT	ADDED
911805 10 9 *	U S ENERGY CORP WYO	COM	
911805 90 9	U S ENERGY CORP WYO	CALL	
911805 95 9	U S ENERGY CORP WYO	PUT	
911905 AC 1	US AIRWAYS GROUP INC	NOTE 7.250% 5/1	
911922 10 2	UNITED STATES LIME & MINERAL	COM	
91201T 10 2 *	UNITED STS GASOLINE FD LP	UNITS	
91201T 90 2	UNITED STS GASOLINE FD LP	CALL	
91201T 95 2	UNITED STS GASOLINE FD LP	PUT	
91204P 10 7	UNITED STS HEATING OIL FD LP	UNIT	DELETED
912318 20 1 *	UNITED STATES NATL GAS FUND	UNIT PAR \$0.001	
912318 90 1	UNITED STATES NATL GAS FUND	CALL	
912318 95 1	UNITED STATES NATL GAS FUND	PUT	
91232N 10 8 *	UNITED STATES OIL FUND LP	UNITS	
91232N 90 8	UNITED STATES OIL FUND LP	CALL	
91232N 95 8	UNITED STATES OIL FUND LP	PUT	
912613 20 5 *	UNITED STS SHORT OIL FD LP	UNITS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 442

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
912613 90 5	UNITED STS SHORT OIL FD LP	CALL	
912613 95 5	UNITED STS SHORT OIL FD LP	PUT	
91288V 10 3 *	UNITED STS 12 MONTH OIL FD L	UNIT BEN INT	
91288V 90 3	UNITED STS 12 MONTH OIL FD L	CALL	
91288V 95 3	UNITED STS 12 MONTH OIL FD L	PUT	
91288X 10 9 *	UNITED STS 12 MONTH NAT GAS	UNIT BEN INT	
91288X 90 9	UNITED STS 12 MONTH NAT GAS	CALL	
91288X 95 9	UNITED STS 12 MONTH NAT GAS	PUT	
912909 AE 8	UNITED STATES STL CORP NEW	NOTE 4.000% 5/1	
912909 10 8 *	UNITED STATES STL CORP NEW	COM	
912909 90 8	UNITED STATES STL CORP NEW	CALL	
912909 95 8	UNITED STATES STL CORP NEW	PUT	
913004 10 7 *	UNITED STATIONERS INC	COM	
913004 90 7	UNITED STATIONERS INC	CALL	
913004 95 7	UNITED STATIONERS INC	PUT	
913017 10 9 *	UNITED TECHNOLOGIES CORP	COM	
913017 90 9	UNITED TECHNOLOGIES CORP	CALL	
913017 95 9	UNITED TECHNOLOGIES CORP	PUT	
913017 11 7	UNITED TECHNOLOGIES CORP	UNIT 99/99/9999	ADDED
91307C AE 2	UNITED THERAPEUTICS CORP DEL	NOTE 1.000% 9/1	
91307C 10 2 *	UNITED THERAPEUTICS CORP DEL	COM	
91307C 90 2	UNITED THERAPEUTICS CORP DEL	CALL	
91307C 95 2	UNITED THERAPEUTICS CORP DEL	PUT	
91324P 10 2 *	UNITEDHEALTH GROUP INC	COM	
91324P 90 2	UNITEDHEALTH GROUP INC	CALL	
91324P 95 2	UNITEDHEALTH GROUP INC	PUT	
91324T 30 2	UNITEK GLOBAL SVCS INC	COM PAR \$.00002	
913259 10 7	UNITIL CORP	COM	
913290 10 2	UNITY BANCORP INC	COM	
91338E 10 1 *	UNIVERSAL AMERN CORP NEW	COM	
91338E 90 1	UNIVERSAL AMERN CORP NEW	CALL	
91338E 95 1	UNIVERSAL AMERN CORP NEW	PUT	
913384 10 3	UNIVERSAL BUSINESS PMT SOL A	COM	
913384 11 1	UNIVERSAL BUSINESS PMT SOL A	*W EXP 05/09/201	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 443

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
913384 20 2	UNIVERSAL BUSINESS PMT SOL AC	UNIT 99/99/9999	
913456 10 9 *	UNIVERSAL CORP VA	COM	
913456 90 9	UNIVERSAL CORP VA	CALL	
913456 95 9	UNIVERSAL CORP VA	PUT	
91347P 10 5 *	UNIVERSAL DISPLAY CORP	COM	
91347P 90 5	UNIVERSAL DISPLAY CORP	CALL	
91347P 95 5	UNIVERSAL DISPLAY CORP	PUT	
913483 10 3 *	UNIVERSAL ELECTRS INC	COM	
913483 90 3	UNIVERSAL ELECTRS INC	CALL	
913483 95 3	UNIVERSAL ELECTRS INC	PUT	
913543 10 4 *	UNIVERSAL FST PRODS INC	COM	
913543 90 4	UNIVERSAL FST PRODS INC	CALL	
913543 95 4	UNIVERSAL FST PRODS INC	PUT	
91359E 10 5	UNIVERSAL HEALTH RLTY INCM T	SH BEN INT	
91359V 10 7 *	UNIVERSAL INS HLDGS INC	COM	
91359V 90 7	UNIVERSAL INS HLDGS INC	CALL	
91359V 95 7	UNIVERSAL INS HLDGS INC	PUT	
913788 10 5	UNIVERSAL POWER GROUP INC	COM	
913821 30 2	UNIVERSAL SEC INSTRS INC	COM NEW	
913837 10 0	UNIVERSAL STAINLESS & ALLOY	COM	
91388P 10 5	UNIVERSAL TRUCKLOAD SVCS INC	COM	
913903 10 0 *	UNIVERSAL HLTH SVCS INC	CL B	
913903 90 0	UNIVERSAL HLTH SVCS INC	CALL	
913903 95 0	UNIVERSAL HLTH SVCS INC	PUT	
913915 10 4 *	UNIVERSAL TECHNICAL INST INC	COM	
913915 90 4	UNIVERSAL TECHNICAL INST INC	CALL	
913915 95 4	UNIVERSAL TECHNICAL INST INC	PUT	
915271 10 0	UNIVEST CORP PA	COM	
91529Y 10 6 *	UNUM GROUP	COM	
91529Y 90 6	UNUM GROUP	CALL	
91529Y 95 6	UNUM GROUP	PUT	
91531F 10 3	UNWIRED PLANET INC NEW	COM	
91688R 10 8	UR ENERGY INC	COM	
91688T 10 4 *	URANERZ ENERGY CORP	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 444

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
91688T 90 4	URANERZ ENERGY CORP	CALL	
91688T 95 4	URANERZ ENERGY CORP	PUT	
916896 10 3 *	URANIUM ENERGY CORP	COM	
916896 90 3	URANIUM ENERGY CORP	CALL	
916896 95 3	URANIUM ENERGY CORP	PUT	
916901 50 7 *	URANIUM RES INC	COM PAR \$0.001	
916901 90 7	URANIUM RES INC	CALL	
916901 95 7	URANIUM RES INC	PUT	
917047 10 2 *	URBAN OUTFITTERS INC	COM	
917047 90 2	URBAN OUTFITTERS INC	CALL	
917047 95 2	URBAN OUTFITTERS INC	PUT	
917273 10 4 *	UROLOGIX INC	COM	
917273 90 4	UROLOGIX INC	CALL	
917273 95 4	UROLOGIX INC	PUT	
917277 20 4 *	UROPLASTY INC	COM NEW	
917277 90 4	UROPLASTY INC	CALL	
917277 95 4	UROPLASTY INC	PUT	
917286 10 6	URSTADT BIDDLE PPTYS INS	COM	
917286 20 5 *	URSTADT BIDDLE PPTYS INS	CL A	
917286 90 5	URSTADT BIDDLE PPTYS INS	CALL	
917286 95 5	URSTADT BIDDLE PPTYS INS	PUT	
91732J 10 2 *	US ECOLOGY INC	COM	
91732J 90 2	US ECOLOGY INC	CALL	
91732J 95 2	US ECOLOGY INC	PUT	
917488 10 8 *	UTAH MED PRODS INC	COM	
917488 90 8	UTAH MED PRODS INC	CALL	
917488 95 8	UTAH MED PRODS INC	PUT	
917927 10 5	VSB BANCORP INC N Y	COM	
918194 10 1 *	VCA ANTECH INC	COM	
918194 90 1	VCA ANTECH INC	CALL	
918194 95 1	VCA ANTECH INC	PUT	
918204 10 8 *	V F CORP	COM	
918204 90 8	V F CORP	CALL	
918204 95 8	V F CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 445

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
918255 10 0	VIST FINANCIAL CORP	COM	DELETED
918284 10 0	VSE CORP	COM	
91829B 10 3 *	VOC ENERGY TR	TR UNIT	
91829B 90 3	VOC ENERGY TR	CALL	
91829B 95 3	VOC ENERGY TR	PUT	
91829F 10 4 *	VOXX INTL CORP	CL A	
91829F 90 4	VOXX INTL CORP	CALL	
91829F 95 4	VOXX INTL CORP	PUT	
91851C 20 1 *	VAALCO ENERGY INC	COM NEW	
91851C 90 1	VAALCO ENERGY INC	CALL	
91851C 95 1	VAALCO ENERGY INC	PUT	
91879Q 10 9 *	VAIL RESORTS INC	COM	
91879Q 90 9	VAIL RESORTS INC	CALL	
91879Q 95 9	VAIL RESORTS INC	PUT	
918866 10 4 *	VALASSIS COMMUNICATIONS INC	COM	
918866 90 4	VALASSIS COMMUNICATIONS INC	CALL	
918866 95 4	VALASSIS COMMUNICATIONS INC	PUT	
918905 10 0 *	VALHI INC NEW	COM	
918905 90 0	VALHI INC NEW	CALL	
918905 95 0	VALHI INC NEW	PUT	
918914 10 2 *	VALENCE TECHNOLOGY INC	COM	DELETED
918914 90 2	VALENCE TECHNOLOGY INC	CALL	DELETED
918914 95 2	VALENCE TECHNOLOGY INC	PUT	DELETED
91911K 10 2 *	VALEANT PHARMACEUTICALS INTL	COM	
91911K 90 2	VALEANT PHARMACEUTICALS INTL	CALL	
91911K 95 2	VALEANT PHARMACEUTICALS INTL	PUT	
91911X AD 6	VALEANT PHARMACEUTICALS INTL	NOTE 4.000%11/1	
91912E 10 5 *	VALE S A	ADR	
91912E 90 5	VALE S A	CALL	
91912E 95 5	VALE S A	PUT	
91912E 20 4 *	VALE S A	ADR REPSTG PFD	
91912E 90 4	VALE S A	CALL	
91912E 95 4	VALE S A	PUT	
91913Y 10 0 *	VALERO ENERGY CORP NEW	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 446

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
91913Y 90 0	VALERO ENERGY CORP NEW	CALL	
91913Y 95 0	VALERO ENERGY CORP NEW	PUT	
919629 10 5	VALLEY FINL CORP VA	COM	
919794 10 7 *	VALLEY NATL BANCORP	COM	
919794 90 7	VALLEY NATL BANCORP	CALL	
919794 95 7	VALLEY NATL BANCORP	PUT	
919794 12 3	VALLEY NATL BANCORP	*W EXP 06/30/201	
919794 13 1	VALLEY NATL BANCORP	*W EXP 11/14/201	
920253 10 1 *	VALMONT INDS INC	COM	
920253 90 1	VALMONT INDS INC	CALL	
920253 95 1	VALMONT INDS INC	PUT	
920355 10 4 *	VALSPAR CORP	COM	
920355 90 4	VALSPAR CORP	CALL	
920355 95 4	VALSPAR CORP	PUT	
920437 10 0	VALUE LINE INC	COM	
92046N 10 2 *	VALUECLICK INC	COM	
92046N 90 2	VALUECLICK INC	CALL	
92046N 95 2	VALUECLICK INC	PUT	
92047K 10 7 *	VALUEVISION MEDIA INC	CL A	
92047K 90 7	VALUEVISION MEDIA INC	CALL	
92047K 95 7	VALUEVISION MEDIA INC	PUT	
921564 10 0 *	VANCEINFO TECHNOLOGIES INC	ADR	
921564 90 0	VANCEINFO TECHNOLOGIES INC	CALL	
921564 95 0	VANCEINFO TECHNOLOGIES INC	PUT	
921659 10 8 *	VANDA PHARMACEUTICALS INC	COM	
921659 90 8	VANDA PHARMACEUTICALS INC	CALL	
921659 95 8	VANDA PHARMACEUTICALS INC	PUT	
921908 84 4 *	VANGUARD SPECIALIZED PORTFOL	DIV APP ETF	
921908 90 4	VANGUARD SPECIALIZED PORTFOL	CALL	
921908 95 4	VANGUARD SPECIALIZED PORTFOL	PUT	
921909 76 8	VANGUARD STAR FD	INTL STK IDXFD	
921910 70 9 *	VANGUARD WORLD FD	EXTENDED DUR	
921910 90 9	VANGUARD WORLD FD	CALL	
921910 95 9	VANGUARD WORLD FD	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 447

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
921910 81 6 *	VANGUARD WORLD FD	MEGA GRWTH IND	
921910 90 6	VANGUARD WORLD FD	CALL	
921910 95 6	VANGUARD WORLD FD	PUT	
921910 84 0 *	VANGUARD WORLD FD	MEGA VALUE 300	
921910 90 0	VANGUARD WORLD FD	CALL	
921910 95 0	VANGUARD WORLD FD	PUT	
921910 87 3 *	VANGUARD WORLD FD	MEGA CAP INDEX	
921910 90 3	VANGUARD WORLD FD	CALL	
921910 95 3	VANGUARD WORLD FD	PUT	
921932 50 5	VANGUARD ADMIRAL FDS INC	500 GRTH IDX F	
921932 70 3	VANGUARD ADMIRAL FDS INC	500 VAL IDX FD	
921932 77 8	VANGUARD ADMIRAL FDS INC	SMLCP 600 VAL	
921932 79 4	VANGUARD ADMIRAL FDS INC	SMLCP 600 GRTH	
921932 82 8	VANGUARD ADMIRAL FDS INC	SMLLCP 600 IDX	
921932 84 4	VANGUARD ADMIRAL FDS INC	MIDCP 400 VAL	
921932 86 9	VANGUARD ADMIRAL FDS INC	MIDCP 400 GRTH	
921932 88 5	VANGUARD ADMIRAL FDS INC	MIDCP 400 IDX	
921937 79 3 *	VANGUARD BD INDEX FD INC	LONG TERM BOND	
921937 90 3	VANGUARD BD INDEX FD INC	CALL	
921937 95 3	VANGUARD BD INDEX FD INC	PUT	
921937 81 9 *	VANGUARD BD INDEX FD INC	INTERMED TERM	
921937 90 9	VANGUARD BD INDEX FD INC	CALL	
921937 95 9	VANGUARD BD INDEX FD INC	PUT	
921937 82 7 *	VANGUARD BD INDEX FD INC	SHORT TRM BOND	
921937 90 7	VANGUARD BD INDEX FD INC	CALL	
921937 95 7	VANGUARD BD INDEX FD INC	PUT	
921937 83 5 *	VANGUARD BD INDEX FD INC	TOTAL BND MRKT	
921937 90 5	VANGUARD BD INDEX FD INC	CALL	
921937 95 5	VANGUARD BD INDEX FD INC	PUT	
921943 85 8 *	VANGUARD TAX MANAGED INTL FD	MSCI EAFE ETF	
921943 90 8	VANGUARD TAX MANAGED INTL FD	CALL	
921943 95 8	VANGUARD TAX MANAGED INTL FD	PUT	
921946 40 6 *	VANGUARD WHITEHALL FDS INC	HIGH DIV YLD	
921946 90 6	VANGUARD WHITEHALL FDS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 448

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
921946 95 6	VANGUARD WHITEHALL FDS INC	PUT	
922036 20 7 *	VANGUARD HEALTH SYS INC	COM	
922036 90 7	VANGUARD HEALTH SYS INC	CALL	
922036 95 7	VANGUARD HEALTH SYS INC	PUT	
92204A 10 8 *	VANGUARD WORLD FDS	CONSUM DIS ETF	
92204A 90 8	VANGUARD WORLD FDS	CALL	
92204A 95 8	VANGUARD WORLD FDS	PUT	
92204A 20 7 *	VANGUARD WORLD FDS	CONSUM STP ETF	
92204A 90 7	VANGUARD WORLD FDS	CALL	
92204A 95 7	VANGUARD WORLD FDS	PUT	
92204A 30 6 *	VANGUARD WORLD FDS	ENERGY ETF	
92204A 90 6	VANGUARD WORLD FDS	CALL	
92204A 95 6	VANGUARD WORLD FDS	PUT	
92204A 40 5 *	VANGUARD WORLD FDS	FINANCIALS ETF	
92204A 90 5	VANGUARD WORLD FDS	CALL	
92204A 95 5	VANGUARD WORLD FDS	PUT	
92204A 50 4 *	VANGUARD WORLD FDS	HEALTH CAR ETF	
92204A 90 4	VANGUARD WORLD FDS	CALL	
92204A 95 4	VANGUARD WORLD FDS	PUT	
92204A 60 3 *	VANGUARD WORLD FDS	INDUSTRIAL ETF	
92204A 90 3	VANGUARD WORLD FDS	CALL	
92204A 95 3	VANGUARD WORLD FDS	PUT	
92204A 70 2 *	VANGUARD WORLD FDS	INF TECH ETF	
92204A 90 2	VANGUARD WORLD FDS	CALL	
92204A 95 2	VANGUARD WORLD FDS	PUT	
92204A 80 1 *	VANGUARD WORLD FDS	MATERIALS ETF	
92204A 90 1	VANGUARD WORLD FDS	CALL	
92204A 95 1	VANGUARD WORLD FDS	PUT	
92204A 87 6 *	VANGUARD WORLD FDS	UTILITIES ETF	
92204A 90 6	VANGUARD WORLD FDS	CALL	
92204A 95 6	VANGUARD WORLD FDS	PUT	
92204A 88 4 *	VANGUARD WORLD FDS	TELCOMM ETF	
92204A 90 4	VANGUARD WORLD FDS	CALL	
92204A 95 4	VANGUARD WORLD FDS	PUT	

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
922042 67 6	VANGUARD INTL EQUITY INDEX F	GLB EX US ETF	
922042 71 8	VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	
922042 74 2 *	VANGUARD INTL EQUITY INDEX F	TT WRLD ST ETF	
922042 90 2	VANGUARD INTL EQUITY INDEX F	CALL	
922042 95 2	VANGUARD INTL EQUITY INDEX F	PUT	
922042 77 5 *	VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	
922042 90 5	VANGUARD INTL EQUITY INDEX F	CALL	
922042 95 5	VANGUARD INTL EQUITY INDEX F	PUT	
922042 85 8 *	VANGUARD INTL EQUITY INDEX F	MSCI EMR MKT ETF	
922042 90 8	VANGUARD INTL EQUITY INDEX F	CALL	
922042 95 8	VANGUARD INTL EQUITY INDEX F	PUT	
922042 86 6 *	VANGUARD INTL EQUITY INDEX F	MSCI PAC ETF	
922042 90 6	VANGUARD INTL EQUITY INDEX F	CALL	
922042 95 6	VANGUARD INTL EQUITY INDEX F	PUT	
922042 87 4 *	VANGUARD INTL EQUITY INDEX F	MSCI EUROPE ETF	
922042 90 4	VANGUARD INTL EQUITY INDEX F	CALL	
922042 95 4	VANGUARD INTL EQUITY INDEX F	PUT	
92205F 10 6 *	VANGUARD NATURAL RESOURCES L	COM UNIT	
92205F 90 6	VANGUARD NATURAL RESOURCES L	CALL	
92205F 95 6	VANGUARD NATURAL RESOURCES L	PUT	
92206C 10 2	VANGUARD SCOTTSDALE FDS	SHTRM GVT BD ETF	
92206C 40 9	VANGUARD SCOTTSDALE FDS	SHRT-TERM CORP	
92206C 59 9	VANGUARD SCOTTSDALE FDS	VNG RUS3000IDX	
92206C 62 3	VANGUARD SCOTTSDALE FDS	VNG RUS2000GRW	
92206C 64 9	VANGUARD SCOTTSDALE FDS	VNG RUS2000VAL	
92206C 66 4	VANGUARD SCOTTSDALE FDS	VNG RUS2000IDX	
92206C 68 0	VANGUARD SCOTTSDALE FDS	VNG RUS1000GRW	
92206C 70 6	VANGUARD SCOTTSDALE FDS	INT-TERM GOV	
92206C 71 4	VANGUARD SCOTTSDALE FDS	VNG RUS1000VAL	
92206C 73 0	VANGUARD SCOTTSDALE FDS	VNG RUS1000IDX	
92206C 77 1	VANGUARD SCOTTSDALE FDS	MORTG-BACK SEC	
92206C 81 3 *	VANGUARD SCOTTSDALE FDS	LG-TERM COR BD	
92206C 90 3	VANGUARD SCOTTSDALE FDS	CALL	
92206C 95 3	VANGUARD SCOTTSDALE FDS	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 450

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
92206C 84 7	VANGUARD SCOTTSDALE FDS	LONG-TERM GOV	
92206C 87 0 *	VANGUARD SCOTTSDALE FDS	INT-TERM CORP	
92206C 90 0	VANGUARD SCOTTSDALE FDS	CALL	
92206C 95 0	VANGUARD SCOTTSDALE FDS	PUT	
92210H 10 5 *	VANTIV INC	CL A	
92210H 90 5	VANTIV INC	CALL	
92210H 95 5	VANTIV INC	PUT	
92220P 10 5 *	VARIAN MED SYS INC	COM	
92220P 90 5	VARIAN MED SYS INC	CALL	
92220P 95 5	VARIAN MED SYS INC	PUT	
92230Y 10 4 *	VASCO DATA SEC INTL INC	COM	
92230Y 90 4	VASCO DATA SEC INTL INC	CALL	
92230Y 95 4	VASCO DATA SEC INTL INC	PUT	
92231M 10 9 *	VASCULAR SOLUTIONS INC	COM	
92231M 90 9	VASCULAR SOLUTIONS INC	CALL	
92231M 95 9	VASCULAR SOLUTIONS INC	PUT	
92240G 10 1 *	VECTREN CORP	COM	
92240G 90 1	VECTREN CORP	CALL	
92240G 95 1	VECTREN CORP	PUT	
92240M AK 4	VECTOR GROUP LTD	DEBT 3.875% 6/1	
92240M AL 2	VECTOR GROUP LTD	DCV 6/1	
92240M AS 7	VECTOR GROUP LTD	FRNT 11/1	
92240M 10 8 *	VECTOR GROUP LTD	COM	
92240M 90 8	VECTOR GROUP LTD	CALL	
92240M 95 8	VECTOR GROUP LTD	PUT	
922417 10 0 *	VEECO INSTRS INC DEL	COM	
922417 90 0	VEECO INSTRS INC DEL	CALL	
922417 95 0	VEECO INSTRS INC DEL	PUT	
92275P 30 7 *	VENOCO INC	COM	
92275P 90 7	VENOCO INC	CALL	
92275P 95 7	VENOCO INC	PUT	
92276F 10 0 *	VENTAS INC	COM	
92276F 90 0	VENTAS INC	CALL	
92276F 95 0	VENTAS INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 451

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
922822 10 1 *	VENTRUS BIOSCIENCES INC	COM	
922822 90 1	VENTRUS BIOSCIENCES INC	CALL	
922822 95 1	VENTRUS BIOSCIENCES INC	PUT	
922908 41 3 *	VANGUARD INDEX FDS	S&P 500 ETF SH	
922908 90 3	VANGUARD INDEX FDS	CALL	
922908 95 3	VANGUARD INDEX FDS	PUT	
922908 51 2 *	VANGUARD INDEX FDS	MCAP VL IDXVIP	
922908 90 2	VANGUARD INDEX FDS	CALL	
922908 95 2	VANGUARD INDEX FDS	PUT	
922908 53 8 *	VANGUARD INDEX FDS	MCAP GR IDXVIP	
922908 90 8	VANGUARD INDEX FDS	CALL	
922908 95 8	VANGUARD INDEX FDS	PUT	
922908 55 3 *	VANGUARD INDEX FDS	REIT ETF	
922908 90 3	VANGUARD INDEX FDS	CALL	
922908 95 3	VANGUARD INDEX FDS	PUT	
922908 59 5 *	VANGUARD INDEX FDS	SML CP GRW ETF	
922908 90 5	VANGUARD INDEX FDS	CALL	
922908 95 5	VANGUARD INDEX FDS	PUT	
922908 61 1 *	VANGUARD INDEX FDS	SM CP VAL ETF	
922908 90 1	VANGUARD INDEX FDS	CALL	
922908 95 1	VANGUARD INDEX FDS	PUT	
922908 62 9 *	VANGUARD INDEX FDS	MID CAP ETF	
922908 90 9	VANGUARD INDEX FDS	CALL	
922908 95 9	VANGUARD INDEX FDS	PUT	
922908 63 7 *	VANGUARD INDEX FDS	LARGE CAP ETF	
922908 90 7	VANGUARD INDEX FDS	CALL	
922908 95 7	VANGUARD INDEX FDS	PUT	
922908 65 2 *	VANGUARD INDEX FDS	EXTEND MKT ETF	
922908 90 2	VANGUARD INDEX FDS	CALL	
922908 95 2	VANGUARD INDEX FDS	PUT	
922908 73 6 *	VANGUARD INDEX FDS	GROWTH ETF	
922908 90 6	VANGUARD INDEX FDS	CALL	
922908 95 6	VANGUARD INDEX FDS	PUT	
922908 74 4 *	VANGUARD INDEX FDS	VALUE ETF	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 452

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
922908 90 4	VANGUARD INDEX FDS	CALL	
922908 95 4	VANGUARD INDEX FDS	PUT	
922908 75 1 *	VANGUARD INDEX FDS	SMALL CP ETF	
922908 90 1	VANGUARD INDEX FDS	CALL	
922908 95 1	VANGUARD INDEX FDS	PUT	
922908 76 9 *	VANGUARD INDEX FDS	TOTAL STK MKT	
922908 90 9	VANGUARD INDEX FDS	CALL	
922908 95 9	VANGUARD INDEX FDS	PUT	
92334N 10 3 *	VEOLIA ENVIRONNEMENT	SPONSORED ADR	
92334N 90 3	VEOLIA ENVIRONNEMENT	CALL	
92334N 95 3	VEOLIA ENVIRONNEMENT	PUT	
92335C 10 6 *	VERA BRADLEY INC	COM	
92335C 90 6	VERA BRADLEY INC	CALL	
92335C 95 6	VERA BRADLEY INC	PUT	
92337C 10 4	VERASTEM INC	COM	
92340P AA 8	VERENIUM CORP	NOTE 5.500% 4/0	
92340P 20 9 *	VERENIUM CORP	COM NEW	
92340P 90 9	VERENIUM CORP	CALL	
92340P 95 9	VERENIUM CORP	PUT	
92342Y 10 9 *	VERIFONE SYS INC	COM	
92342Y 90 9	VERIFONE SYS INC	CALL	
92342Y 95 9	VERIFONE SYS INC	PUT	
92343E AD 4	VERISIGN INC	SDCV 3.250% 8/1	
92343E 10 2 *	VERISIGN INC	COM	
92343E 90 2	VERISIGN INC	CALL	
92343E 95 2	VERISIGN INC	PUT	
92343V 10 4 *	VERIZON COMMUNICATIONS INC	COM	
92343V 90 4	VERIZON COMMUNICATIONS INC	CALL	
92343V 95 4	VERIZON COMMUNICATIONS INC	PUT	
92343X 10 0 *	VERINT SYS INC	COM	
92343X 90 0	VERINT SYS INC	CALL	
92343X 95 0	VERINT SYS INC	PUT	
92345Y 10 6 *	VERISK ANALYTICS INC	CL A	
92345Y 90 6	VERISK ANALYTICS INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 453

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
92345Y 95 6	VERISK ANALYTICS INC	PUT	
92407M 20 6 *	VERMILLION INC	COM NEW	
92407M 90 6	VERMILLION INC	CALL	
92407M 95 6	VERMILLION INC	PUT	
925284 30 9	VERSANT CORP	COM NEW	
925297 10 3	VERSAR INC	COM	
92531L 10 8 *	VERSO PAPER CORP	COM	
92531L 90 8	VERSO PAPER CORP	CALL	
92531L 95 8	VERSO PAPER CORP	PUT	
92532F AN 0	VERTEX PHARMACEUTICALS INC	NOTE 3.350%10/0	
92532F 10 0 *	VERTEX PHARMACEUTICALS INC	COM	
92532F 90 0	VERTEX PHARMACEUTICALS INC	CALL	
92532F 95 0	VERTEX PHARMACEUTICALS INC	PUT	
92549X 20 1	VESTIN RLTY MTG II INC	COM NEW	
925490 10 4	VESTIN REALTY MORTGAGE I INC	COM	
92552R 40 6 *	VIAD CORP	COM NEW	
92552R 90 6	VIAD CORP	CALL	
92552R 95 6	VIAD CORP	PUT	
92552V 10 0 *	VIASAT INC	COM	
92552V 90 0	VIASAT INC	CALL	
92552V 95 0	VIASAT INC	PUT	
92553H 80 3	VIASYSTEMS GROUP INC	COM PAR\$.01	
92553P 10 2 *	VIACOM INC NEW	CL A	
92553P 90 2	VIACOM INC NEW	CALL	
92553P 95 2	VIACOM INC NEW	PUT	
92553P 20 1 *	VIACOM INC NEW	CL B	
92553P 90 1	VIACOM INC NEW	CALL	
92553P 95 1	VIACOM INC NEW	PUT	
925602 10 4 *	VICAL INC	COM	
925602 90 4	VICAL INC	CALL	
925602 95 4	VICAL INC	PUT	
925811 10 1	VICON INDS INC	COM	
925815 10 2 *	VICOR CORP	COM	
925815 90 2	VICOR CORP	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 454

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
925815 95 2	VICOR CORP	PUT	
926555 10 3	VIDEO DISPLAY CORP	COM	
92672A 10 1 *	VIEWPOINT FINL GROUP INC MD	COM	
92672A 90 1	VIEWPOINT FINL GROUP INC MD	CALL	
92672A 95 1	VIEWPOINT FINL GROUP INC MD	PUT	
92705T 10 1	VILLAGE BK & TR FINANCIAL CO	COM	
927107 40 9	VILLAGE SUPER MKT INC	CL A NEW	
92718N 10 9 *	VIMICRO INTL CORP	ADR	
92718N 90 9	VIMICRO INTL CORP	CALL	
92718N 95 9	VIMICRO INTL CORP	PUT	
92719A 10 6 *	VIMPELCOM LTD	SPONSORED ADR	
92719A 90 6	VIMPELCOM LTD	CALL	
92719A 95 6	VIMPELCOM LTD	PUT	
927191 10 6	VINA CONCHA Y TORO S A	SPONSORED ADR	
92763W 10 3	VIPSHOP HLDGS LTD	SPONSORED ADR	
927651 10 9	VIRCO MFG CO	COM	
92769L AB 7	VIRGIN MEDIA INC	NOTE 6.500%11/1	
92769L 10 1 *	VIRGIN MEDIA INC	COM	
92769L 90 1	VIRGIN MEDIA INC	CALL	
92769L 95 1	VIRGIN MEDIA INC	PUT	
92778Q 10 9	VIRGINIA COMM BANCORP INC	COM	
927912 10 5	VISION-SCIENCES INC DEL	COM	
927926 30 3 *	VISTA GOLD CORP	COM NEW	
927926 90 3	VISTA GOLD CORP	CALL	
927926 95 3	VISTA GOLD CORP	PUT	
92823T 10 8 *	VIRNETX HLDG CORP	COM	
92823T 90 8	VIRNETX HLDG CORP	CALL	
92823T 95 8	VIRNETX HLDG CORP	PUT	
928241 AH 1	VIROPHARMA INC	NOTE 2.000% 3/1	
928241 10 8 *	VIROPHARMA INC	COM	
928241 90 8	VIROPHARMA INC	CALL	
928241 95 8	VIROPHARMA INC	PUT	
92826C 83 9 *	VISA INC	COM CL A	
92826C 90 9	VISA INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 455

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
92826C 95 9	VISA INC	PUT	
928269 10 9	VIRTUALSCOPICS INC	COM	
92827P 10 2 *	VIRTUSA CORP	COM	
92827P 90 2	VIRTUSA CORP	CALL	
92827P 95 2	VIRTUSA CORP	PUT	
92828Q 10 9	VIRTUS INVT PARTNERS INC	COM	
92829A 10 3	VIRTUS TOTAL RETURN FD	COM	
92829B 10 1	VIRTUS GLOBAL MULTI-SEC INC	COM	
928298 10 8 *	VISHAY INTERTECHNOLOGY INC	COM	
928298 90 8	VISHAY INTERTECHNOLOGY INC	CALL	
928298 95 8	VISHAY INTERTECHNOLOGY INC	PUT	
92833U 10 3 *	VISIONCHINA MEDIA INC	SPONS ADR	
92833U 90 3	VISIONCHINA MEDIA INC	CALL	
92833U 95 3	VISIONCHINA MEDIA INC	PUT	
92835K 10 3 *	VISHAY PRECISION GROUP INC	COM	
92835K 90 3	VISHAY PRECISION GROUP INC	CALL	
92835K 95 3	VISHAY PRECISION GROUP INC	PUT	
92839U 20 6 *	VISTEON CORP	COM NEW	
92839U 90 6	VISTEON CORP	CALL	
92839U 95 6	VISTEON CORP	PUT	
92847A 20 0 *	VITACOST COM INC	COM	
92847A 90 0	VITACOST COM INC	CALL	
92847A 95 0	VITACOST COM INC	PUT	
92849E 10 1 *	VITAMIN SHOPPE INC	COM	
92849E 90 1	VITAMIN SHOPPE INC	CALL	
92849E 95 1	VITAMIN SHOPPE INC	PUT	
928497 30 4 *	VITESSE SEMICONDUCTOR CORP	COM NEW	
928497 90 4	VITESSE SEMICONDUCTOR CORP	CALL	
928497 95 4	VITESSE SEMICONDUCTOR CORP	PUT	
92850E 10 7	VITRAN CORP INC	COM	
928551 10 0 *	VIVUS INC	COM	
928551 90 0	VIVUS INC	CALL	
928551 95 0	VIVUS INC	PUT	
928563 40 2 *	VMWARE INC	CL A COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 456

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
928563 90 2	VMWARE INC	CALL	
928563 95 2	VMWARE INC	PUT	
92857F 10 7	VOCERA COMMUNICATIONS INC	COM	
92857W 20 9 *	VODAFONE GROUP PLC NEW	SPONS ADR NEW	
92857W 90 9	VODAFONE GROUP PLC NEW	CALL	
92857W 95 9	VODAFONE GROUP PLC NEW	PUT	
92858J 10 8 *	VOCUS INC	COM	
92858J 90 8	VOCUS INC	CALL	
92858J 95 8	VOCUS INC	PUT	
928645 AA 8	VOLCANO CORPORATION	NOTE 2.875% 9/0	
928645 10 0 *	VOLCANO CORPORATION	COM	
928645 90 0	VOLCANO CORPORATION	CALL	
928645 95 0	VOLCANO CORPORATION	PUT	
928708 10 6 *	VOLTERRA SEMICONDUCTOR CORP	COM	
928708 90 6	VOLTERRA SEMICONDUCTOR CORP	CALL	
928708 95 6	VOLTERRA SEMICONDUCTOR CORP	PUT	
92886T 20 1 *	VONAGE HLDGS CORP	COM	
92886T 90 1	VONAGE HLDGS CORP	CALL	
92886T 95 1	VONAGE HLDGS CORP	PUT	
928972 10 8 *	WI-LAN INC	COM	
928972 90 8	WI-LAN INC	CALL	
928972 95 8	WI-LAN INC	PUT	
929042 AC 3	VORNADO RLTY TR	DBCV 2.850% 4/0	DELETED
929042 10 9 *	VORNADO RLTY TR	SH BEN INT	
929042 90 9	VORNADO RLTY TR	CALL	
929042 95 9	VORNADO RLTY TR	PUT	
929042 20 8	VORNADO RLTY TR	PFD CONV SER A	
929043 AE 7	VORNADO RLTY L P	DBCV 3.625%11/1	
92911K 10 0 *	VOYAGER OIL & GAS INC	COM	DELETED
92911K 90 0	VOYAGER OIL & GAS INC	CALL	DELETED
92911K 95 0	VOYAGER OIL & GAS INC	PUT	DELETED
92911N 10 4 *	VRINGO INC	COM	
92911N 90 4	VRINGO INC	CALL	
92911N 95 4	VRINGO INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 457

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
92911N 11 2	VRINGO INC	*W EXP 06/21/201	
929160 10 9 *	VULCAN MATLS CO	COM	
929160 90 9	VULCAN MATLS CO	CALL	
929160 95 9	VULCAN MATLS CO	PUT	
92922P 10 6 *	W & T OFFSHORE INC	COM	
92922P 90 6	W & T OFFSHORE INC	CALL	
92922P 95 6	W & T OFFSHORE INC	PUT	
929236 10 7 *	WD-40 CO	COM	
929236 90 7	WD-40 CO	CALL	
929236 95 7	WD-40 CO	PUT	
92924F 10 6 *	WGL HLDGS INC	COM	
92924F 90 6	WGL HLDGS INC	CALL	
92924F 95 6	WGL HLDGS INC	PUT	
92927K 10 2 *	WABCO HLDGS INC	COM	
92927K 90 2	WABCO HLDGS INC	CALL	
92927K 95 2	WABCO HLDGS INC	PUT	
929297 10 9 *	WMS INDS INC	COM	
929297 90 9	WMS INDS INC	CALL	
929297 95 9	WMS INDS INC	PUT	
92930Y 10 7	W P CAREY & CO LLC	COM	
92931L 20 3	WPCS INTL INC	COM NEW	
92932M 10 1 *	WNS HOLDINGS LTD	SPON ADR	
92932M 90 1	WNS HOLDINGS LTD	CALL	
92932M 95 1	WNS HOLDINGS LTD	PUT	
92932Q 10 2	WSI INDS INC	COM	
929328 10 2 *	WSFS FINL CORP	COM	
929328 90 2	WSFS FINL CORP	CALL	
929328 95 2	WSFS FINL CORP	PUT	
92933H 10 1 *	WPP PLC	ADR	
92933H 90 1	WPP PLC	CALL	
92933H 95 1	WPP PLC	PUT	
92934C 10 1	WSB HOLDINGS INC	COM	
92934F 20 3	WSP HOLDINGS LIMITED	ADR NEW	
929352 10 2 *	WUXI PHARMATECH CAYMAN INC	SPONS ADR SHS	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 458

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
929352 90 2	WUXI PHARMATECH CAYMAN INC	CALL	
929352 95 2	WUXI PHARMATECH CAYMAN INC	PUT	
929358 10 9	WVS FINL CORP	COM	
929566 AH 0	WABASH NATL CORP	NOTE 3.375% 5/0	
929566 10 7 *	WABASH NATL CORP	COM	
929566 90 7	WABASH NATL CORP	CALL	
929566 95 7	WABASH NATL CORP	PUT	
929740 10 8 *	WABTEC CORP	COM	
929740 90 8	WABTEC CORP	CALL	
929740 95 8	WABTEC CORP	PUT	
930004 20 5	WACOAL HOLDINGS CORP	ADR	
930059 10 0 *	WADDELL & REED FINL INC	CL A	
930059 90 0	WADDELL & REED FINL INC	CALL	
930059 95 0	WADDELL & REED FINL INC	PUT	
930427 10 9 *	WAGEWORKS INC	COM	
930427 90 9	WAGEWORKS INC	CALL	
930427 95 9	WAGEWORKS INC	PUT	
931142 10 3 *	WAL-MART STORES INC	COM	
931142 90 3	WAL-MART STORES INC	CALL	
931142 95 3	WAL-MART STORES INC	PUT	
931422 10 9 *	WALGREEN CO	COM	
931422 90 9	WALGREEN CO	CALL	
931422 95 9	WALGREEN CO	PUT	
93148P 10 2	WALKER & DUNLOP INC	COM	
93317Q AC 9	WALTER ENERGY INC	NOTE 3.750% 5/0	
93317Q 10 5 *	WALTER ENERGY INC	COM	
93317Q 90 5	WALTER ENERGY INC	CALL	
93317Q 95 5	WALTER ENERGY INC	PUT	
93317W 10 2 *	WALTER INVT MGMT CORP	COM	
93317W 90 2	WALTER INVT MGMT CORP	CALL	
93317W 95 2	WALTER INVT MGMT CORP	PUT	
934390 40 2 *	WARNACO GROUP INC	COM NEW	
934390 90 2	WARNACO GROUP INC	CALL	
934390 95 2	WARNACO GROUP INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 459

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
93564A 10 0 *	WARREN RES INC	COM	
93564A 90 0	WARREN RES INC	CALL	
93564A 95 0	WARREN RES INC	PUT	
936750 10 8	WARWICK VALLEY TEL CO	COM	
937303 10 5	WASHINGTON BKG CO OAK HBR WA	COM	
938824 10 9 *	WASHINGTON FED INC	COM	
938824 90 9	WASHINGTON FED INC	CALL	
938824 95 9	WASHINGTON FED INC	PUT	
938824 11 7	WASHINGTON FED INC	*W EXP 11/14/201	
939640 10 8	WASHINGTON POST CO	CL B	
939653 10 1 *	WASHINGTON REAL ESTATE INVT	SH BEN INT	
939653 90 1	WASHINGTON REAL ESTATE INVT	CALL	
939653 95 1	WASHINGTON REAL ESTATE INVT	PUT	
940610 10 8	WASHINGTON TR BANCORP	COM	
941053 10 0 *	WASTE CONNECTIONS INC	COM	
941053 90 0	WASTE CONNECTIONS INC	CALL	
941053 95 0	WASTE CONNECTIONS INC	PUT	
94106L 10 9 *	WASTE MGMT INC DEL	COM	
94106L 90 9	WASTE MGMT INC DEL	CALL	
94106L 95 9	WASTE MGMT INC DEL	PUT	
941848 10 3 *	WATERS CORP	COM	
941848 90 3	WATERS CORP	CALL	
941848 95 3	WATERS CORP	PUT	
941888 10 9	WATERSTONE FINANCIAL INC	COM	
942622 10 1 *	WATSCO INC	CL B	
942622 90 1	WATSCO INC	CALL	
942622 95 1	WATSCO INC	PUT	
942622 20 0 *	WATSCO INC	COM	
942622 90 0	WATSCO INC	CALL	
942622 95 0	WATSCO INC	PUT	
942683 10 3 *	WATSON PHARMACEUTICALS INC	COM	
942683 90 3	WATSON PHARMACEUTICALS INC	CALL	
942683 95 3	WATSON PHARMACEUTICALS INC	PUT	
942749 10 2 *	WATTS WATER TECHNOLOGIES INC	CL A	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 460

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
942749 90 2	WATTS WATER TECHNOLOGIES INC	CALL	
942749 95 2	WATTS WATER TECHNOLOGIES INC	PUT	
943315 10 1 *	WAUSAU PAPER CORP	COM	
943315 90 1	WAUSAU PAPER CORP	CALL	
943315 95 1	WAUSAU PAPER CORP	PUT	
943526 30 1 *	WAVE SYSTEMS CORP	COM NEW	
943526 90 1	WAVE SYSTEMS CORP	CALL	
943526 95 1	WAVE SYSTEMS CORP	PUT	
94624Q 10 1	WAYNE SVGS BANCSHARES INC NE	COM	
946760 10 5	WAYSIDE TECHNOLOGY GROUP INC	COM	
94733A 10 4 *	WEB COM GROUP INC	COM	
94733A 90 4	WEB COM GROUP INC	CALL	
94733A 95 4	WEB COM GROUP INC	PUT	
947684 10 6 *	WEBSENSE INC	COM	
947684 90 6	WEBSENSE INC	CALL	
947684 95 6	WEBSENSE INC	PUT	
94770V AF 9	WEBMD HEALTH CORP	NOTE 2.500% 1/3	ADDED
94770V AH 5	WEBMD HEALTH CORP	NOTE 2.250% 3/3	
94770V 10 2 *	WEBMD HEALTH CORP	COM	
94770V 90 2	WEBMD HEALTH CORP	CALL	
94770V 95 2	WEBMD HEALTH CORP	PUT	
94770W 10 0	WEBMEDIABRANDS INC	COM	DELETED
94770W 20 9	WEBMEDIABRANDS INC	COM NEW	ADDED
947890 10 9 *	WEBSTER FINL CORP CONN	COM	
947890 90 9	WEBSTER FINL CORP CONN	CALL	
947890 95 9	WEBSTER FINL CORP CONN	PUT	
947890 11 7	WEBSTER FINL CORP CONN	*W EXP 11/21/201	
948626 10 6 *	WEIGHT WATCHERS INTL INC NEW	COM	
948626 90 6	WEIGHT WATCHERS INTL INC NEW	CALL	
948626 95 6	WEIGHT WATCHERS INTL INC NEW	PUT	
948741 10 3 *	WEINGARTEN RLTY INVS	SH BEN INT	
948741 90 3	WEINGARTEN RLTY INVS	CALL	
948741 95 3	WEINGARTEN RLTY INVS	PUT	
948849 10 4	WEIS MKTS INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 461

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
94946T 10 6 *	WELLCARE HEALTH PLANS INC	COM	
94946T 90 6	WELLCARE HEALTH PLANS INC	CALL	
94946T 95 6	WELLCARE HEALTH PLANS INC	PUT	
949485 10 6	WELLESLEY BANCORP INC	COM	
94973V 10 7 *	WELLPOINT INC	COM	
94973V 90 7	WELLPOINT INC	CALL	
94973V 95 7	WELLPOINT INC	PUT	
949746 10 1 *	WELLS FARGO & CO NEW	COM	
949746 90 1	WELLS FARGO & CO NEW	CALL	
949746 95 1	WELLS FARGO & CO NEW	PUT	
949746 11 9	WELLS FARGO & CO NEW	*W EXP 10/28/201	
949746 80 4	WELLS FARGO & CO NEW	PERP PFD CNV A	
949765 10 1	WELLS GARDNER ELECTRS CORP	COM	
94987B 10 5	WELLS FARGO ADVANTAGE INCOME	COM SHS	
94987C 10 3	WELLS FARGO ADV GLB DIV OPP	COM	
94987D 10 1	WELLS FARGO ADVANTAGE MULTI	COM SHS	
94987E 10 9	WELLS FARGO ADVANTAGE UTILS	COM	
95058W 10 0 *	WENDYS CO	COM	
95058W 90 0	WENDYS CO	CALL	
95058W 95 0	WENDYS CO	PUT	
950755 10 8 *	WERNER ENTERPRISES INC	COM	
950755 90 8	WERNER ENTERPRISES INC	CALL	
950755 95 8	WERNER ENTERPRISES INC	PUT	
950810 10 1 *	WESBANCO INC	COM	
950810 90 1	WESBANCO INC	CALL	
950810 95 1	WESBANCO INC	PUT	
950814 10 3 *	WESCO AIRCRAFT HLDGS INC	COM	
950814 90 3	WESCO AIRCRAFT HLDGS INC	CALL	
950814 95 3	WESCO AIRCRAFT HLDGS INC	PUT	
95082P AH 8	WESCO INTL INC	DBCV 6.000% 9/1	
95082P 10 5 *	WESCO INTL INC	COM	
95082P 90 5	WESCO INTL INC	CALL	
95082P 95 5	WESCO INTL INC	PUT	
95123P 10 6	WEST BANCORPORATION INC	CAP STK	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 462

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
952145 20 9 *	WEST COAST BANCORP ORE NEW	COM NEW	
952145 90 9	WEST COAST BANCORP ORE NEW	CALL	
952145 95 9	WEST COAST BANCORP ORE NEW	PUT	
954235 10 7 *	WEST MARINE INC	COM	
954235 90 7	WEST MARINE INC	CALL	
954235 95 7	WEST MARINE INC	PUT	
955306 AA 3	WEST PHARMACEUTICAL SVSC INC	SDCV 4.000% 3/1	
955306 10 5 *	WEST PHARMACEUTICAL SVSC INC	COM	
955306 90 5	WEST PHARMACEUTICAL SVSC INC	CALL	
955306 95 5	WEST PHARMACEUTICAL SVSC INC	PUT	
95709T 10 0 *	WESTAR ENERGY INC	COM	
95709T 90 0	WESTAR ENERGY INC	CALL	
95709T 95 0	WESTAR ENERGY INC	PUT	
957090 10 3 *	WESTAMERICA BANCORPORATION	COM	
957090 90 3	WESTAMERICA BANCORPORATION	CALL	
957090 95 3	WESTAMERICA BANCORPORATION	PUT	
957541 10 5 *	WESTELL TECHNOLOGIES INC	CL A	
957541 90 5	WESTELL TECHNOLOGIES INC	CALL	
957541 95 5	WESTELL TECHNOLOGIES INC	PUT	
957638 10 9 *	WESTERN ALLIANCE BANCORP	COM	
957638 90 9	WESTERN ALLIANCE BANCORP	CALL	
957638 95 9	WESTERN ALLIANCE BANCORP	PUT	
95766A 10 1	WESTERN ASSET EMRG MKT DEBT	COM	
95766B 10 9	WESTERN ASSET GLB HI INCOME	COM	
95766E 10 3	WESTERN ASSET EMRG MKT INCM	COM	
95766G 10 8	WESTERN ASSET GLB PTNRS INCO	COM	
95766H 10 6	WESTERN ASSET HIGH INCM FD I	COM	
95766J 10 2	WESTERN ASSET HIGH INCM FD I	COM	
95766K 10 9	WESTERN ASSET HIGH INCM OPP	COM	
95766L 10 7	WESTERN ASSET MGD HI INCM FD	COM	
95766M 10 5	WESTERN ASST MNG MUN FD INC	COM	
95766N 10 3	WESTERN ASSET MUN HI INCM FD	COM	
95766P 10 8	WESTERN ASST MN PRT FD INC	COM	
95766Q 10 6	WESTERN ASSET CLYM INFL SEC	COM SH BEN INT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 463

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
95766R 10 4	WESTERN ASSET CLYM INFL OPP	COM	
95766T 10 0	WESTERN ASSET INCOME FD	COM	
95766U 10 7	WESTERN ASSET INFL MGMT FD I	COM	
957664 10 5	WESTERN ASSET PREMIER BD FD	SHS BEN INT	
957667 10 8	WESTERN ASSET VAR RT STRG FD	COM	
957668 10 6	WESTERN ASSET WORLDWIDE INCO	COM	
95768A 10 9	WESTERN ASSET MUN DEF OPP TR	COM	
95768B 10 7	WESTERN ASSET HGH YLD DFNDFD	COM	
95790A 10 1	WESTERN ASSET INVT GRADE DEF	COM	
95790B 10 9	WESTERN ASSET MTG DEF OPPTY	COM	
95790C 10 7	WESTERN ASSET GLOBAL CP DEFI	COM	
95790D 10 5 *	WESTERN ASSET MTG CAP CORP	COM	
95790D 90 5	WESTERN ASSET MTG CAP CORP	CALL	
95790D 95 5	WESTERN ASSET MTG CAP CORP	PUT	
95805V 10 8	WESTERN COPPER & GOLD CORP	COM	
958102 10 5 *	WESTERN DIGITAL CORP	COM	
958102 90 5	WESTERN DIGITAL CORP	CALL	
958102 95 5	WESTERN DIGITAL CORP	PUT	
958254 10 4 *	WESTERN GAS PARTNERS LP	COM UNIT LP IN	
958254 90 4	WESTERN GAS PARTNERS LP	CALL	
958254 95 4	WESTERN GAS PARTNERS LP	PUT	
958435 10 9	WESTERN ASSET INTM MUNI FD I	COM	
959319 AC 8	WESTERN REFNG INC	NOTE 5.750% 6/1	
959319 10 4 *	WESTERN REFNG INC	COM	
959319 90 4	WESTERN REFNG INC	CALL	
959319 95 4	WESTERN REFNG INC	PUT	
959802 10 9 *	WESTERN UN CO	COM	
959802 90 9	WESTERN UN CO	CALL	
959802 95 9	WESTERN UN CO	PUT	
96008P 10 4	WESTFIELD FINANCIAL INC NEW	COM	
96040V 10 1	WESTINGHOUSE SOLAR	COM	DELETED
960413 10 2 *	WESTLAKE CHEM CORP	COM	
960413 90 2	WESTLAKE CHEM CORP	CALL	
960413 95 2	WESTLAKE CHEM CORP	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 464

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
960878 10 6	WESTMORELAND COAL CO	COM	
960878 30 4	WESTMORELAND COAL CO	PFD DP A CV1/4	
960908 30 9 *	WESTPORT INNOVATIONS INC	COM NEW	
960908 90 9	WESTPORT INNOVATIONS INC	CALL	
960908 95 9	WESTPORT INNOVATIONS INC	PUT	
961214 30 1	WESTPAC BKG CORP	SPONSORED ADR	
961443 10 8	WESTERN LIBERTY BANCORP	COM	
96169B 10 0	WESTWAY GROUP INC	COM	
961765 10 4	WESTWOOD HLDGS GROUP INC	COM	
961840 10 5 *	WET SEAL INC	CL A	
961840 90 5	WET SEAL INC	CALL	
961840 95 5	WET SEAL INC	PUT	
962149 10 0	WEYCO GROUP INC	COM	
962166 10 4 *	WEYERHAEUSER CO	COM	
962166 90 4	WEYERHAEUSER CO	CALL	
962166 95 4	WEYERHAEUSER CO	PUT	
963320 10 6 *	WHIRLPOOL CORP	COM	
963320 90 6	WHIRLPOOL CORP	CALL	
963320 95 6	WHIRLPOOL CORP	PUT	
96445P 10 5	WHITE RIVER CAPITAL INC	COM	
966084 20 4	WHITESTONE REIT	COM	
966387 10 2 *	WHITING PETE CORP NEW	COM	
966387 90 2	WHITING PETE CORP NEW	CALL	
966387 95 2	WHITING PETE CORP NEW	PUT	
966387 20 1	WHITING PETE CORP NEW	PERP PFD CONV	
966388 10 0 *	WHITING USA TR II	TR UNIT	
966388 90 0	WHITING USA TR II	CALL	
966388 95 0	WHITING USA TR II	PUT	
966389 10 8 *	WHITING USA TR I	TR UNIT	
966389 90 8	WHITING USA TR I	CALL	
966389 95 8	WHITING USA TR I	PUT	
966837 10 6 *	WHOLE FOODS MKT INC	COM	
966837 90 6	WHOLE FOODS MKT INC	CALL	
966837 95 6	WHOLE FOODS MKT INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 465

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
967590 10 0	WIDEPOINT CORP	COM	
968223 20 6 *	WILEY JOHN & SONS INC	CL A	
968223 90 6	WILEY JOHN & SONS INC	CALL	
968223 95 6	WILEY JOHN & SONS INC	PUT	
968223 30 5	WILEY JOHN & SONS INC	CL B	
969136 10 0	WILLAMETTE VY VINEYARD INC	COM	
969203 10 8 *	WILLBROS GROUP INC DEL	COM	
969203 90 8	WILLBROS GROUP INC DEL	CALL	
969203 95 8	WILLBROS GROUP INC DEL	PUT	
96924N 10 0	WILLDAN GROUP INC	COM	
969457 10 0 *	WILLIAMS COS INC DEL	COM	
969457 90 0	WILLIAMS COS INC DEL	CALL	
969457 95 0	WILLIAMS COS INC DEL	PUT	
969465 60 8	WILLIAMS CTLS INC	COM NEW	
969490 10 1	WILLIAMS CLAYTON ENERGY INC	COM	
96950F 10 4 *	WILLIAMS PARTNERS L P	COM UNIT L P	
96950F 90 4	WILLIAMS PARTNERS L P	CALL	
96950F 95 4	WILLIAMS PARTNERS L P	PUT	
969904 10 1 *	WILLIAMS SONOMA INC	COM	
969904 90 1	WILLIAMS SONOMA INC	CALL	
969904 95 1	WILLIAMS SONOMA INC	PUT	
970646 10 5	WILLIS LEASE FINANCE CORP	COM	
97186T 10 8 *	WILSHIRE BANCORP INC	COM	
97186T 90 8	WILSHIRE BANCORP INC	CALL	
97186T 95 8	WILSHIRE BANCORP INC	PUT	
97381W 10 4 *	WINDSTREAM CORP	COM	
97381W 90 4	WINDSTREAM CORP	CALL	
97381W 95 4	WINDSTREAM CORP	PUT	
974241 10 1	WINLAND ELECTRS INC	COM	
974250 10 2	WINMARK CORP	COM	
974637 10 0 *	WINNEBAGO INDS INC	COM	
974637 90 0	WINNEBAGO INDS INC	CALL	
974637 95 0	WINNEBAGO INDS INC	PUT	
97476P 20 4	WINNER MEDICAL GRP INC	COM NEW	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 466

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
976391 30 0 *	WINTHROP RLTY TR	SH BEN INT NEW	
976391 90 0	WINTHROP RLTY TR	CALL	
976391 95 0	WINTHROP RLTY TR	PUT	
97650W 10 8 *	WINTRUST FINANCIAL CORP	COM	
97650W 90 8	WINTRUST FINANCIAL CORP	CALL	
97650W 95 8	WINTRUST FINANCIAL CORP	PUT	
97650W 15 7	WINTRUST FINANCIAL CORP	*W EXP 12/19/201	
97651M 10 9 *	WIPRO LTD	SPON ADR 1 SH	
97651M 90 9	WIPRO LTD	CALL	
97651M 95 9	WIPRO LTD	PUT	
97652A 20 3 *	WIRELESS RONIN TECHNOLOGIES	COM	
97652A 90 3	WIRELESS RONIN TECHNOLOGIES	CALL	
97652A 95 3	WIRELESS RONIN TECHNOLOGIES	PUT	
976524 10 8 *	WIRELESS TELECOM GROUP INC	COM	
976524 90 8	WIRELESS TELECOM GROUP INC	CALL	
976524 95 8	WIRELESS TELECOM GROUP INC	PUT	
976657 10 6 *	WISCONSIN ENERGY CORP	COM	
976657 90 6	WISCONSIN ENERGY CORP	CALL	
976657 95 6	WISCONSIN ENERGY CORP	PUT	
97717P 10 4 *	WISDOMTREE INVTS INC	COM	
97717P 90 4	WISDOMTREE INVTS INC	CALL	
97717P 95 4	WISDOMTREE INVTS INC	PUT	
97717W 10 9 *	WISDOMTREE TRUST	TOTAL DIVID FD	
97717W 90 9	WISDOMTREE TRUST	CALL	
97717W 95 9	WISDOMTREE TRUST	PUT	
97717W 12 5	WISDOMTREE TRUST	FUTRE STRAT FD	
97717W 13 3 *	WISDOMTREE TRUST	DRYFS CURR ETF	
97717W 90 3	WISDOMTREE TRUST	CALL	
97717W 95 3	WISDOMTREE TRUST	PUT	
97717W 15 8 *	WISDOMTREE TRUST	STH AFRIC RAND	
97717W 90 8	WISDOMTREE TRUST	CALL	
97717W 95 8	WISDOMTREE TRUST	PUT	
97717W 16 6 *	WISDOMTREE TRUST	INDIAN RUP ETF	
97717W 90 6	WISDOMTREE TRUST	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 467

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
97717W 95 6	WISDOMTREE TRUST	PUT	
97717W 17 4 *	WISDOMTREE TRUST	EURO DEBT FUND	
97717W 90 4	WISDOMTREE TRUST	CALL	
97717W 95 4	WISDOMTREE TRUST	PUT	
97717W 18 2 *	WISDOMTREE TRUST	CHINESE YUAN ETF	
97717W 90 2	WISDOMTREE TRUST	CALL	
97717W 95 2	WISDOMTREE TRUST	PUT	
97717W 20 8 *	WISDOMTREE TRUST	EQTY INC ETF	
97717W 90 8	WISDOMTREE TRUST	CALL	
97717W 95 8	WISDOMTREE TRUST	PUT	
97717W 21 6 *	WISDOMTREE TRUST	AUST NEW ZEAL DB	
97717W 90 6	WISDOMTREE TRUST	CALL	
97717W 95 6	WISDOMTREE TRUST	PUT	
97717W 22 4 *	WISDOMTREE TRUST	JAPANESE YEN F	
97717W 90 4	WISDOMTREE TRUST	CALL	
97717W 95 4	WISDOMTREE TRUST	PUT	
97717W 24 0 *	WISDOMTREE TRUST	BRAZILN RL ETF	
97717W 90 0	WISDOMTREE TRUST	CALL	
97717W 95 0	WISDOMTREE TRUST	PUT	
97717W 28 1 *	WISDOMTREE TRUST	EMG MKTS SMCAP	
97717W 90 1	WISDOMTREE TRUST	CALL	
97717W 95 1	WISDOMTREE TRUST	PUT	
97717W 30 7 *	WISDOMTREE TRUST	LARGECAP DIVID	
97717W 90 7	WISDOMTREE TRUST	CALL	
97717W 95 7	WISDOMTREE TRUST	PUT	
97717W 31 5 *	WISDOMTREE TRUST	EMERG MKTS ETF	
97717W 90 5	WISDOMTREE TRUST	CALL	
97717W 95 5	WISDOMTREE TRUST	PUT	
97717W 33 1	WISDOMTREE TRUST	GLB EX US RL EST	
97717W 40 6 *	WISDOMTREE TRUST	DIV EX-FINL FD	
97717W 90 6	WISDOMTREE TRUST	CALL	
97717W 95 6	WISDOMTREE TRUST	PUT	
97717W 42 2 *	WISDOMTREE TRUST	INDIA ERNGS FD	
97717W 90 2	WISDOMTREE TRUST	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 468

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
97717W 95 2	WISDOMTREE TRUST	PUT	
97717W 50 5 *	WISDOMTREE TRUST	MIDCAP DIVI FD	
97717W 90 5	WISDOMTREE TRUST	CALL	
97717W 95 5	WISDOMTREE TRUST	PUT	
97717W 54 7	WISDOMTREE TRUST	LRGECV VALUE FD	
97717W 56 2	WISDOMTREE TRUST	SMLCAP EARN FD	
97717W 57 0	WISDOMTREE TRUST	MDCP EARN FUND	
97717W 58 8	WISDOMTREE TRUST	EARNING 500 FD	
97717W 59 6	WISDOMTREE TRUST	TTL EARNING FD	
97717W 60 4 *	WISDOMTREE TRUST	SMALLCAP DIVID	
97717W 90 4	WISDOMTREE TRUST	CALL	
97717W 95 4	WISDOMTREE TRUST	PUT	
97717W 65 3	WISDOMTREE TRUST	GLB EX US UTIL	
97717W 70 3	WISDOMTREE TRUST	DEFA FD	
97717W 71 1	WISDOMTREE TRUST	GLB NAT RES FD	
97717W 75 2	WISDOMTREE TRUST	COMM COUNTRY EQ	
97717W 76 0	WISDOMTREE TRUST	INTL SMCAP DIV	
97717W 77 8	WISDOMTREE TRUST	INTL MIDCAP DV	
97717W 78 6	WISDOMTREE TRUST	INTL DIV EX FINL	
97717W 79 4	WISDOMTREE TRUST	INTL LRGCAP DV	
97717W 80 2	WISDOMTREE TRUST	DEFA EQT INC ETF	
97717W 81 0	WISDOMTREE TRUST	AUSTRALIA DIV FD	
97717W 82 8 *	WISDOMTREE TRUST	ASIA PAC EXJP FD	
97717W 90 8	WISDOMTREE TRUST	CALL	
97717W 95 8	WISDOMTREE TRUST	PUT	
97717W 83 6 *	WISDOMTREE TRUST	JP SMALLCP DIV	
97717W 90 6	WISDOMTREE TRUST	CALL	
97717W 95 6	WISDOMTREE TRUST	PUT	
97717W 84 4	WISDOMTREE TRUST	GLB EX US GRWTH	
97717W 85 1 *	WISDOMTREE TRUST	JP TOTAL DIVID	
97717W 90 1	WISDOMTREE TRUST	CALL	
97717W 95 1	WISDOMTREE TRUST	PUT	
97717W 86 9	WISDOMTREE TRUST	EUROPE SMCV DV	
97717W 87 7	WISDOMTREE TRUST	GLB EQTY INC FD	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 469

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
97717X 10 7	WISDOMTREE TR	LARGCAP GRWTH	
97717X 30 5	WISDOMTREE TR	MID EAST DIVD	
97717X 70 1	WISDOMTREE TR	EUROPE HEDGED EQ	
97717X 78 4	WISDOMTREE TR	WSDM EMKTBD FD	
97717X 84 2 *	WISDOMTREE TR	ASIA LC DBT FD	
97717X 90 2	WISDOMTREE TR	CALL	
97717X 95 2	WISDOMTREE TR	PUT	
97717X 85 9 *	WISDOMTREE TR	DREYFUS CMM FD	
97717X 90 9	WISDOMTREE TR	CALL	
97717X 95 9	WISDOMTREE TR	PUT	
97717X 86 7 *	WISDOMTREE TR	EM LCL DEBT FD	
97717X 90 7	WISDOMTREE TR	CALL	
97717X 95 7	WISDOMTREE TR	PUT	
97717X 88 3	WISDOMTREE TR	GLB RL RETURN	
97750V 30 7	WIZZARD SOFTWARE CORP NEW	COM NEW	
977880 10 3	WOLVERINE BANCORP INC	COM	
978097 10 3 *	WOLVERINE WORLD WIDE INC	COM	
978097 90 3	WOLVERINE WORLD WIDE INC	CALL	
978097 95 3	WOLVERINE WORLD WIDE INC	PUT	
980745 10 3 *	WOODWARD INC	COM	
980745 90 3	WOODWARD INC	CALL	
980745 95 3	WOODWARD INC	PUT	
980905 40 0	WORLD HEART CORP	COM NO PAR	DELETED
981063 10 0	WOORI FIN HLDGS CO LTD	ADR	
981419 10 4 *	WORLD ACCEP CORP DEL	COM	
981419 90 4	WORLD ACCEP CORP DEL	CALL	
981419 95 4	WORLD ACCEP CORP DEL	PUT	
98145W 20 8	WORLD ENERGY SOLUTIONS INC D	COM NEW	
981475 10 6 *	WORLD FUEL SVCS CORP	COM	
981475 90 6	WORLD FUEL SVCS CORP	CALL	
981475 95 6	WORLD FUEL SVCS CORP	PUT	
98156Q 10 8 *	WORLD WRESTLING ENTMT INC	CL A	
98156Q 90 8	WORLD WRESTLING ENTMT INC	CALL	
98156Q 95 8	WORLD WRESTLING ENTMT INC	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 470

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
981811 10 2 *	WORTHINGTON INDS INC	COM	
981811 90 2	WORTHINGTON INDS INC	CALL	
981811 95 2	WORTHINGTON INDS INC	PUT	
98212B 10 3 *	WPX ENERGY INC	COM	
98212B 90 3	WPX ENERGY INC	CALL	
98212B 95 3	WPX ENERGY INC	PUT	
98233Q 10 5 *	WRIGHT EXPRESS CORP	COM	
98233Q 90 5	WRIGHT EXPRESS CORP	CALL	
98233Q 95 5	WRIGHT EXPRESS CORP	PUT	
98235T AA 5	WRIGHT MED GROUP INC	NOTE 2.625%12/0	
98235T 10 7 *	WRIGHT MED GROUP INC	COM	
98235T 90 7	WRIGHT MED GROUP INC	CALL	
98235T 95 7	WRIGHT MED GROUP INC	PUT	
98310W 10 8 *	WYNDHAM WORLDWIDE CORP	COM	
98310W 90 8	WYNDHAM WORLDWIDE CORP	CALL	
98310W 95 8	WYNDHAM WORLDWIDE CORP	PUT	
983134 10 7 *	WYNN RESORTS LTD	COM	
983134 90 7	WYNN RESORTS LTD	CALL	
983134 95 7	WYNN RESORTS LTD	PUT	
983772 10 4 *	XO GROUP INC	COM	
983772 90 4	XO GROUP INC	CALL	
983772 95 4	XO GROUP INC	PUT	
983793 10 0 *	XPO LOGISTICS INC	COM	
983793 90 0	XPO LOGISTICS INC	CALL	
983793 95 0	XPO LOGISTICS INC	PUT	
983845 10 8	XRS CORP	COM	ADDED
983882 30 9	XATA CORP	COM NEW	DELETED
98389B 10 0 *	XCEL ENERGY INC	COM	
98389B 90 0	XCEL ENERGY INC	CALL	
98389B 95 0	XCEL ENERGY INC	PUT	
983919 AD 3	XILINX INC	SDCV 3.125% 3/1	
983919 AF 8	XILINX INC	NOTE 2.625% 6/1	
983919 10 1 *	XILINX INC	COM	
983919 90 1	XILINX INC	CALL	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 471

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
983919 95 1	XILINX INC	PUT	
98410X 10 5	XENITH BANKSHARES INC	COM	
98411C 10 0 *	XENOPORT INC	COM	
98411C 90 0	XENOPORT INC	CALL	
98411C 95 0	XENOPORT INC	PUT	
984121 10 3 *	XEROX CORP	COM	
984121 90 3	XEROX CORP	CALL	
984121 95 3	XEROX CORP	PUT	
98416J 11 8	XERIUM TECHNOLOGIES INC	COM NEW	
98417P 10 5 *	XINYUAN REAL ESTATE CO LTD	SPONS ADR	
98417P 90 5	XINYUAN REAL ESTATE CO LTD	CALL	
98417P 95 5	XINYUAN REAL ESTATE CO LTD	PUT	
98418W 10 9 *	XUEDA ED GROUP	SPONSORED ADR	
98418W 90 9	XUEDA ED GROUP	CALL	
98418W 95 9	XUEDA ED GROUP	PUT	
98419J 10 7 *	XOMA CORP DEL	COM	
98419J 90 7	XOMA CORP DEL	CALL	
98419J 95 7	XOMA CORP DEL	PUT	
98419M 10 0 *	XYLEM INC	COM	
98419M 90 0	XYLEM INC	CALL	
98419M 95 0	XYLEM INC	PUT	
984238 10 5 *	YM BIOSCIENCES INC	COM	
984238 90 5	YM BIOSCIENCES INC	CALL	
984238 95 5	YM BIOSCIENCES INC	PUT	
984245 10 0 *	YPF SOCIEDAD ANONIMA	SPON ADR CL D	
984245 90 0	YPF SOCIEDAD ANONIMA	CALL	
984245 95 0	YPF SOCIEDAD ANONIMA	PUT	
984249 AB 8	YRC WORLDWIDE INC	NOTE 10.000% 3/3	
984249 AC 6	YRC WORLDWIDE INC	NOTE 10.000% 3/3	DELETED
984249 60 7 *	YRC WORLDWIDE INC	COM PAR \$.01	
984249 90 7	YRC WORLDWIDE INC	CALL	
984249 95 7	YRC WORLDWIDE INC	PUT	
984314 10 4	YADKIN VALLEY FINANCIAL CORP	COM	
984332 10 6 *	YAHOO INC	COM	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 472

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
984332 90 6	YAHOO INC	CALL	
984332 95 6	YAHOO INC	PUT	
98462Y 10 0 *	YAMANA GOLD INC	COM	
98462Y 90 0	YAMANA GOLD INC	CALL	
98462Y 95 0	YAMANA GOLD INC	PUT	
984846 10 5 *	YANZHOU COAL MNG CO LTD	SPON ADR H SHS	
984846 90 5	YANZHOU COAL MNG CO LTD	CALL	
984846 95 5	YANZHOU COAL MNG CO LTD	PUT	
985817 10 5 *	YELP INC	CL A	
985817 90 5	YELP INC	CALL	
985817 95 5	YELP INC	PUT	
98584B AA 1	YINGLI GREEN ENERGY HLDG CO	NOTE	12/1
98584B 10 3 *	YINGLI GREEN ENERGY HLDG CO	ADR	
98584B 90 3	YINGLI GREEN ENERGY HLDG CO	CALL	
98584B 95 3	YINGLI GREEN ENERGY HLDG CO	PUT	
98607B 10 6 *	YONGYE INTL INC	COM	
98607B 90 6	YONGYE INTL INC	CALL	
98607B 95 6	YONGYE INTL INC	PUT	
987184 10 8	YORK WTR CO	COM	
98741R 20 7	YOU ON DEMAND HLDGS INC	COM NEW	
98742U 10 0 *	YOUKU TUDOU INC	SPONSORED ADR	
98742U 90 0	YOUKU TUDOU INC	CALL	
98742U 95 0	YOUKU TUDOU INC	PUT	
987520 10 3	YOUNG INNOVATIONS INC	COM	
988498 10 1 *	YUM BRANDS INC	COM	
988498 90 1	YUM BRANDS INC	CALL	
988498 95 1	YUM BRANDS INC	PUT	
98876R 20 4	ZBB ENERGY CORPORATION	COM	
98884U 10 8 *	ZAGG INC	COM	
98884U 90 8	ZAGG INC	CALL	
98884U 95 8	ZAGG INC	PUT	
988858 10 6 *	ZALE CORP NEW	COM	
988858 90 6	ZALE CORP NEW	CALL	
988858 95 6	ZALE CORP NEW	PUT	

Run Date: 9/24/2012

**** List of Section 13F Securities ****

Page 473

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
98887C 10 5	ZALICUS INC	COM	
98919T 10 0 *	ZAZA ENERGY CORP	COM	
98919T 90 0	ZAZA ENERGY CORP	CALL	
98919T 95 0	ZAZA ENERGY CORP	PUT	
989207 10 5 *	ZEBRA TECHNOLOGIES CORP	CL A	
989207 90 5	ZEBRA TECHNOLOGIES CORP	CALL	
989207 95 5	ZEBRA TECHNOLOGIES CORP	PUT	
98933Q 10 8 *	ZELTIQ AESTHETICS INC	COM	
98933Q 90 8	ZELTIQ AESTHETICS INC	CALL	
98933Q 95 8	ZELTIQ AESTHETICS INC	PUT	
98944B 10 8 *	ZEP INC	COM	
98944B 90 8	ZEP INC	CALL	
98944B 95 8	ZEP INC	PUT	
98950P 88 4	ZHONE TECHNOLOGIES INC NEW	COM NEW	
98952K 10 7 *	ZHONGPIN INC	COM	
98952K 90 7	ZHONGPIN INC	CALL	
98952K 95 7	ZHONGPIN INC	PUT	
98954A 10 7 *	ZILLOW INC	CL A	
98954A 90 7	ZILLOW INC	CALL	
98954A 95 7	ZILLOW INC	PUT	
98956P 10 2 *	ZIMMER HLDGS INC	COM	
98956P 90 2	ZIMMER HLDGS INC	CALL	
98956P 95 2	ZIMMER HLDGS INC	PUT	
989696 10 9 *	ZION OIL & GAS INC	COM	
989696 90 9	ZION OIL & GAS INC	CALL	
989696 95 9	ZION OIL & GAS INC	PUT	
989696 11 7	ZION OIL & GAS INC	*W EXP 12/31/201	
989696 12 5	ZION OIL & GAS INC	*W EXP 12/31/201	
989696 13 3	ZION OIL & GAS INC	*W EXP 08/15/201	DELETED
989701 10 7 *	ZIONS BANCORPORATION	COM	
989701 90 7	ZIONS BANCORPORATION	CALL	
989701 95 7	ZIONS BANCORPORATION	PUT	
989701 11 5	ZIONS BANCORPORATION	*W EXP 05/22/202	
98973P 10 1 *	ZIOPHARM ONCOLOGY INC	COM	

Run Date: 9/24/2012

** List of Section 13F Securities **

Page 474

Run Time: 9:49

Year: 2012 Qtr: 3

IVM001

CUSIP NO	ISSUER NAME	ISSUER DESCRIPTION	STATUS
98973P 90 1	ZIOPHARM ONCOLOGY INC	CALL	
98973P 95 1	ZIOPHARM ONCOLOGY INC	PUT	
98974P 10 0 *	ZIX CORP	COM	
98974P 90 0	ZIX CORP	CALL	
98974P 95 0	ZIX CORP	PUT	
98974V 10 7	ZIPREALTY INC	COM	
98974X 10 3 *	ZIPCAR INC	COM	
98974X 90 3	ZIPCAR INC	CALL	
98974X 95 3	ZIPCAR INC	PUT	
98975W 10 4 *	ZOLTEK COS INC	COM	
98975W 90 4	ZOLTEK COS INC	CALL	
98975W 95 4	ZOLTEK COS INC	PUT	
98976E 30 1 *	ZOOM TECHNOLOGIES INC	COM NEW	
98976E 90 1	ZOOM TECHNOLOGIES INC	CALL	
98976E 95 1	ZOOM TECHNOLOGIES INC	PUT	
98978L 10 5	ZOGENIX INC	COM	
989817 10 1 *	ZUMIEZ INC	COM	
989817 90 1	ZUMIEZ INC	CALL	
989817 95 1	ZUMIEZ INC	PUT	
98982X 10 3	ZUOAN FASHION LTD	SPONSORED ADR	
989834 10 6	ZWEIG FD	COM	DELETED
989834 20 5	ZWEIG FD	COM NEW	ADDED
989837 10 9	ZWEIG TOTAL RETURN FD INC	COM	DELETED
989837 20 8	ZWEIG TOTAL RETURN FD INC	COM NEW	ADDED
989855 10 1 *	ZYGO CORP	COM	
989855 90 1	ZYGO CORP	CALL	
989855 95 1	ZYGO CORP	PUT	
98986T 10 8 *	ZYNGA INC	CL A	
98986T 90 8	ZYNGA INC	CALL	
98986T 95 8	ZYNGA INC	PUT	

Total Count: 16,112