

OPEN EQUITY POSITIONS

Trade Date	Asset Description	Quantity	1 Day Ch	1 Day Chng	YTD Return	Total Cost	Current Value	Earnings	Cost/share	Last Price	Gain/(Loss)
9/15/17	ADVANCED MICRO DEVICES	20,000	\$ 1,005	0.46%	-4%	\$ 260,000	\$218,000	1/30/2018	13.00	10.90	-\$42,000
11/1/17	BRINKER INTERNATIONAL INC	10,000	\$ 4,461	1.38%	-33%	\$ 329,145	\$324,200	1/30/2018	32.91	32.42	-\$4,945
9/29/17	BROADCOM LTD	2,000	\$ 8,195	1.55%	51%	\$ 485,729	\$527,070	12/7/2017	242.86	263.54	\$41,341
10/13/17	BROADCOM LTD	2,000	\$ 8,195	1.55%	51%	\$ 499,891	\$527,070	12/7/2017	249.95	263.54	\$27,179
9/18/17	BRUNSWICK CORP	5,000	\$ 7,512	2.91%	-4%	\$ 268,638	\$258,400	1/25/2018	53.73	51.68	-\$10,238
9/21/17	BRUNSWICK CORP	10,000	\$ 15,024	2.91%	-4%	\$ 545,928	\$516,800	1/25/2018	54.5928	51.68	-\$29,128
10/27/17	BRUNSWICK CORP	5,000	\$ 7,512	2.91%	-4%	\$ 250,000	\$258,400	1/25/2018	50.0000	51.68	\$8,400
10/10/17	C.H. ROBINSON WORLDWIDE INC	10,000	\$ 1,247	0.16%	11%	\$ 780,265	\$803,880	1/30/2018	78.03	80.39	\$23,615
10/4/17	CAESARS ENTERTAINMENT CORP	20,000	\$ 1,004	0.39%	53%	\$ 269,000	\$260,000	2/13/2018	13.45	13.00	-\$9,000
10/13/17	CAESARS ENTERTAINMENT CORP	10,000	\$ 502	0.39%	53%	\$ 120,985	\$130,000	2/13/2018	12.0985	13.00	\$9,015
9/29/17	CAVCO INDUSTRIES INC	3,300	\$ (4,416)	-0.88%	53%	\$ 491,700	\$503,910	11/7/2017	149.00	152.70	\$12,210
6/20/17	FINANCIAL SELECT SECTOR SPDR	20,000	\$ (3,082)	-0.58%	16%	\$ 487,600	\$534,700	#N/A N/A	24.38	26.74	\$47,100
8/2/17	FINANCIAL SELECT SECTOR SPDR	80,000	\$ (12,329)	-0.58%	16%	\$ 2,023,688	\$2,138,800	#N/A N/A	25.30	26.74	\$115,112
10/24/17	FIRST REPUBLIC BANK/CA	1,000	\$ (150)	-0.16%	2%	\$ 97,300	\$93,740	1/12/2018	97.30	93.74	-\$3,560
10/20/17	GENERAL ELECTRIC CO	25,000	\$ 501	0.10%	-35%	\$ 576,880	\$499,000	1/19/2018	23.08	19.96	-\$77,880
10/21/17	GENERAL ELECTRIC CO	25,000	\$ 501	0.10%	-35%	\$ 551,000	\$499,000	1/19/2018	22.04	19.96	-\$52,000
10/31/17	GENERAL ELECTRIC CO	25,000	\$ 501	0.10%	-35%	\$ 503,450	\$499,000	1/19/2018	20.14	19.96	-\$4,450
10/23/17	GENERAL ELECTRIC CO	22,000	\$ 440	0.10%	-35%	\$ 490,182	\$439,120	1/19/2018	22.28	19.96	-\$51,062
10/24/17	GILEAD SCIENCES INC	4,400	\$ (965)	-0.30%	5%	\$ 352,214	\$323,796	2/6/2018	80.05	73.59	-\$28,418
8/23/17	JD.COM INC-ADR	10,000	\$ 4,861	1.27%	51%	\$ 419,639	\$383,600	11/13/2017	41.96	38.36	-\$36,039
9/29/17	JD.COM INC-ADR	20,000	\$ 9,722	1.27%	51%	\$ 759,182	\$767,200	11/13/2017	37.96	38.36	\$8,018
10/3/17	NETEASE INC-ADR	2,000	\$ 12,699	2.25%	32%	\$ 542,688	\$564,620	11/15/2017	271.34	282.31	\$21,932
6/8/17	ON SEMICONDUCTOR CORP	12,000	\$ 1,448	0.56%	67%	\$ 200,038	\$256,320	11/6/2017	16.67	21.36	\$56,282
9/14/17	QUALCOMM INC	5,000	\$ (499)	-0.18%	-13%	\$ 255,380	\$273,700	1/24/2018	51.08	54.74	\$18,320
9/20/17	QUALCOMM INC	5,000	\$ (499)	-0.18%	-13%	\$ 259,600	\$273,700	1/24/2018	51.92	54.74	\$14,100
7/20/17	TERADYNE INC	20,000	\$ 3,011	0.35%	69%	\$ 704,832	\$854,000	1/24/2018	35.24	42.70	\$149,168
9/21/17	VOLKSWAGEN AG-SPONS ADR	24,000	\$ (5,724)	-0.62%	36%	\$ 819,535	\$925,440	2/23/2018	34.15	38.56	\$105,905
9/22/17	Eurostoxx Market Plus Note (18 mo)	2,500,000			73.5% barrier/Mar22nd '19 fix	2,500,000	\$2,599,353	#N/A N/A	3,541.42	3,682.16	\$99,353
10/24/17	SX7E Market Plus Note (18 mo)	3,000,000			72% barrier/Apr24 '19 fix	3,000,000	\$2,948,375	N/A Field Not Applicabl	135.98	133.64	-\$51,625
TOTAL EQUITIES								\$19,201,194			\$356,707

CLOSED EQUITY POSITIONS

Trade Date	Asset Description	Quantity	Syndicate	Closing Date	Total Cost	Closing Value	Cost	Closing Px	Gain/(Loss)
9/11/17	BRUNSWICK CORP	5,000	N	25-Oct-17	\$ 264,287	\$285,000	52.86	57.00	\$20,713
9/21/17	BEST BUY CO INC	10,000	N	3-Oct-17	\$ 537,882	\$570,798	53.79	57.08	\$32,916
9/27/17	ASCENDIS PHARMA A/S - ADR	1,000	Y	27-Sep-17	\$ 35,500	\$35,550	35.50	35.55	\$50
9/27/17	CATALENT INC	1,000	Y	27-Sep-17	\$ 39,100	\$39,150	39.10	39.15	\$50
9/27/17	RYB EDUCATION INC-ADR	500	Y	27-Sep-17	\$ 9,250	\$13,089	18.50	26.18	\$3,839
9/28/17	CLOUDERA INC	1,300	Y	28-Sep-17	\$ 21,385	\$22,685	16.45	17.45	\$1,300
9/28/17	PQ GROUP HOLDINGS INC	6,400	Y	5-Oct-17	\$ 112,000	\$112,256	17.50	17.54	\$256
9/28/17	ROKU INC	1,000	Y	29-Sep-17	\$ 14,000	\$26,580	14.00	26.58	\$12,580
9/28/17	PQ GROUP HOLDINGS INC	6,400	Y	5-Oct-17	\$ 112,000	\$112,320	17.50	17.55	\$320
10/4/17	NEWLINK GENETICS CORP	1,000	Y	5-Oct-17	\$ 10,250	\$11,258	10.25	11.26	\$1,008
10/5/17	RHYTHM PHARMACEUTICALS INC	1,000	Y	5-Oct-17	\$ 17,000	\$27,077	17.00	27.08	\$10,077
10/6/17	SWITCH INC - A	5,000	N	9-Oct-17	\$ 119,291	\$98,688	23.86	19.74	-\$20,602
10/13/17	REV GROUP INC	2,700	Y	13-Oct-17	\$ 73,575	\$73,575	27.25	27.25	\$0
10/13/17	REV GROUP INC	1,000	Y	13-Oct-17	\$ 27,250	\$27,300	27.25	27.30	\$50
10/18/17	QUDIAN INC-SPON ADR	5,000	Y	18-Oct-17	\$ 120,000	\$155,899	24.00	31.18	\$35,899
10/19/17	MOSAIC ACQUISITION CORP	6,000	Y	19-Oct-17	\$ 60,000	\$60,900	10.00	10.15	\$900
10/19/17	PATTERN ENERGY GROUP INC	5,000	Y	20-Oct-17	\$ 117,000	\$118,181	23.40	23.64	\$1,181
10/19/17	MONGODB INC	1,000	Y	19-Oct-17	\$ 24,000	\$31,158	24.00	31.16	\$7,158
10/19/17	PATTERN ENERGY GROUP INC	5,000	Y	20-Oct-17	\$ 117,000	\$118,183	23.40	23.64	\$1,183
10/20/17	SEA LTD-ADR	500	Y	20-Oct-17	\$ 7,500	\$7,842	15.00	15.68	\$342
10/20/17	RISE EDUCATION CAYMAN - ADR	500	Y	20-Oct-17	\$ 7,250	\$8,603	14.50	17.21	\$1,353
10/26/17	HUTCHISON CHINA MEDITECH-ADR	700	Y	26-Oct-17	\$ 18,550	\$20,048	26.50	28.64	\$1,498
10/26/17	BP MIDSTREAM PARTNERS LP	4,300	Y	26-Oct-17	\$ 77,400	\$74,372	18.00	17.30	-\$3,028
10/26/17	ALLISON TRANSMISSION HOLDING	10,000	N	30-Oct-17	\$ 408,814	\$431,400	40.88	43.14	\$22,586
10/26/17	ALLISON TRANSMISSION HOLDING	10,000	N	31-Oct-17	\$ 408,814	\$431,682	40.88	43.17	\$22,868
10/26/17	HOUЛИHAN LOKEY INC	5,000	Y	26-Oct-17	\$ 210,000	\$207,246	42.00	41.45	-\$2,754
10/27/17	FORESCOUT TECHNOLOGIES INC	2,000	Y	27-Oct-17	\$ 44,000	\$51,008	22.00	25.50	\$7,008
10/27/17	NEXA RESOURCES SA	1,000	Y	27-Oct-17	\$ 16,000	\$16,700	16.00	16.70	\$700
11/1/17	CONSTELLIUM NV- CLASS A	8,500	Y	1-Nov-17	\$ 93,500	\$96,560	11.00	11.36	\$3,060
11/1/17	ALTAIR ENGINEERING INC - A	3,200	Y	1-Nov-17	\$ 41,600	\$54,884	13.00	17.15	\$13,284
TOTAL EQUITIES SOLD									\$175,793

OPTION POSITIONS										
Trade Date	Asset Description	Contracts	Strike	Expiry	Initial Prem	Last Price		Value	Notional	Gain/Loss
9/14/17	November 17 Puts on QCOM US	(50)	50.00	11/17/2017	\$1.5442	\$0.0600		-\$300	\$(250,000)	\$7,421
9/14/17	November 17 Calls on QCOM US	(50)	52.50	11/17/2017	\$1.5168	\$2.5450		-\$12,725	\$(262,500)	-\$5,141
9/20/17	November 17 Puts on QCOM US	(50)	50.00	11/17/2017	\$1.1554	\$0.0600		-\$300	\$(250,000)	\$5,477
9/20/17	November 17 Calls on QCOM US	(50)	55.00	11/17/2017	\$0.8824	\$0.8600		-\$4,300	\$(275,000)	\$112
9/27/17	December 17 Calls on SPY US	500	254.00	12/15/2017	\$2.6180	\$5.6400		\$282,000	\$12,700,000	\$151,100
9/27/17	December 17 Calls on SPY US	620	255.00	12/15/2017	\$2.0900	\$4.8550		\$301,010	\$15,810,000	\$171,430
9/29/17	December 17 Puts on AVGO US	(20)	240.00	12/15/2017	\$11.9210	\$4.1500		-\$8,300	\$(480,000)	\$15,542
9/29/17	December 17 Calls on AVGO US	(20)	250.00	12/15/2017	\$10.3825	\$19.7000		-\$39,400	\$(500,000)	-\$18,635
10/2/17	December 17 Puts on FXE US	3,300	111.00	12/15/2017	\$0.6000	\$0.4300		\$141,900	\$36,630,000	-\$56,100
10/2/17	November 17 Calls on F US	5,000	13.00	11/17/2017	\$0.1100	\$0.0150		\$7,500		-\$47,500
10/13/17	December 17 Puts on AVGO US	(20)	240.00	12/15/2017	\$7.8575	\$4.1500		-\$8,300	\$(480,000)	\$7,415
10/13/17	December 17 Calls on AVGO US	(20)	260.00	12/15/2017	\$7.9475	\$13.6500		-\$27,300	\$(520,000)	-\$11,405
10/13/17	January 18 Calls on TWX US	10	100.00	1/19/2018	\$4.5000	\$1.2950		\$1,295	\$100,000	-\$3,205
10/13/17	January 18 Calls on TWX US	500	100.00	1/19/2018	\$4.8500	\$1.2950		\$64,750	\$5,000,000	-\$177,750
10/13/17	EEM (46.66) Outperoms IWM (149.39)		ATM	29-Dec-17	1.32%	1.45%		\$290,000	\$20,000,000	\$26,000
10/16/17	January 18 Puts on JD US	(280)	37.00	1/19/2018	\$1.4600	\$1.6850		-\$47,180	\$(1,036,000)	-\$6,300
10/16/17	January 18 Calls on JD US	280	40.00	1/19/2018	\$2.6768	\$1.8300		\$51,240	\$1,120,000	-\$23,710
10/16/17	January 18 Calls on JD US	(280)	44.00	1/19/2018	\$1.3185	\$0.8200		-\$22,960	\$(1,232,000)	\$13,958
10/17/17	January 18 Puts on FXE US	2,600	112.00	1/19/2018	\$0.9000	\$1.0650		\$276,900	\$29,120,000	\$42,900
10/24/17	December 17 Puts on GILD US	(60)	75.00	12/15/2017	\$1.1898	\$3.5500		-\$21,300	\$(450,000)	-\$14,161
10/24/17	December 17 Calls on GILD US	(60)	85.00	12/15/2017	\$1.3445	\$0.2100		-\$1,260	\$(510,000)	\$6,807
10/24/17	December 17 Puts on GILD US	(65)	75.00	12/15/2017	\$1.1812	\$3.5500		-\$23,075	\$(487,500)	-\$15,397
10/24/17	December 17 Calls on GILD US	(65)	82.50	12/15/2017	\$2.0992	\$0.3700		-\$2,405	\$(536,250)	\$11,240
10/25/17	December 17 Puts on AMD US	(300)	13.00	12/15/2017	\$0.8200	\$2.2450		-\$67,350	\$(390,000)	-\$42,750
TOTAL OPTIONS										\$37,348
CLOSED OPTION POSITIONS										
Trade Date	Asset Description	Contracts	Strike	Expiry	Initial Prem	Closing Px		Value	Closing Date	Gain/Loss
9/19/17	RTY (1440.404) Outperoms SPX (2506.65)		ATM	15-Dec-17	1.55%	3.15%		\$1,355	10-Oct-17	\$160,000
9/20/17	October 17 Puts on AMD US	(200)	13.00	10/20/2017	\$0.7500	\$0.0000		\$0	10/20/2017	\$15,000
9/27/17	October 17 Calls on KRE US	500	53.00	10/20/2017	\$1.0600	\$1.5600		\$78,000	20-Sep-17	\$25,000
9/27/17	October 17 Calls on HEDJ US	770	64.00	10/20/2017	\$0.6100	\$1.1500		\$88,550	9-Oct-17	\$41,580
9/27/17	October 17 Puts on HEDJ US	770	64.00	10/20/2017	\$0.6900	\$0.0000		\$0	20-Oct-17	-\$53,130
10/10/17	November 17 Calls on TWX US	1,000	100.00	11/17/2017	\$4.8000	\$0.8100		\$81,000	30-Oct-17	-\$399,000
10/10/17	November 17 Calls on TWX US	(1,000)	105.00	11/17/2017	\$1.0900	\$0.0300		-\$3,000	30-Oct-17	\$106,000
10/17/17	January 18 Puts on FXE US	191	112.00	1/19/2018	\$0.8900	\$1.2000		\$22,920	30-Oct-17	\$5,921
TOTAL OPTIONS CLOSED										-\$98,629
MUTUAL FUND POSITIONS										
Trade Date	Asset Description	Quantity	Dividend	YTD Return	Current Value	Cost	Last Price	Gain/(Loss)		
9/29/17	JPMORGAN FLOAT RATE INC-1	319,837	3.87%	3%	\$3,016,063	9.41	9.43	\$6,397		
Southern Financial - FI Fund - DB										\$6,397
TOTAL FUNDS										\$6,397

Summary	
Open Equities/Options	\$394,054
Closed Equities/Options	\$77,164
Open Fixed Income	\$72,302
Closed Fixed Income	\$13,958
Total	\$557,479

OPEN FIXED INCOME POSITIONS

Trade Date	Quantity	Issuer	Coupon	Maturity	Next Call Date	Yield to Worst	Cost	Mid Price	Total Int Earned	Market Value	Clean Gain/(Loss)	Total Return
10/2/17	1,000,000	FRONTIER COMMUNICATIONS	7.125%	3/15/2019	Field Not Appli	6.72%	\$99.75	100.082	\$6,247	\$1,011,112	\$3,320	\$9,567
9/14/17	200,000	GENERAL MOTORS FINL CO	5.750%	\ Field Not Applic	9/30/2027	5.16%	\$100.00	104.87	\$1,575	\$211,241	\$9,740	\$11,315
9/15/17	1,250,000	GENERAL MOTORS FINL CO	5.750%	\ Field Not Applic	9/30/2027	5.16%	\$103.50	104.87	\$9,649	\$1,320,259	\$17,125	\$26,774
10/4/17	250,000	PLAINS ALL AMERICAN PIPE	6.13%	\ Field Not Applic	11/15/2022	5.58%	\$100.00	102.375	\$1,259	\$257,086	\$5,938	\$7,196
10/5/17	250,000	PLAINS ALL AMERICAN PIPE	6.13%	\ Field Not Applic	11/15/2022	5.58%	\$100.55	102.375	\$1,217	\$257,086	\$4,563	\$5,779
10/19/17	10,000	TEEKAY LNG PARTNERS	8.50%	\ Field Not Applic	10/15/2027	8.61%	\$25.00	24.88	\$873	\$248,800	(\$1,200)	(\$327)
10/4/17	1,000,000	PLAINS ALL AMERICAN PIPE	6.13%	\ Field Not Applic	11/15/2022	5.58%	\$100.00	102.375	\$5,034	\$1,028,344	\$23,750	\$28,784
10/3/17	1,000,000	FRONTIER COMMUNICATIONS	7.125%	3/15/2019	Field Not Appli	6.72%	\$100.10	100.082	\$6,051	\$1,011,112	(\$180)	\$5,871
10/11/17	1,000,000	FRONTIER COMMUNICATIONS	8.500%	4/15/2020	Field Not Appli	9.79%	\$98.75	97.063	\$5,356	\$975,824	(\$16,870)	(\$11,514)
10/18/17	1,000,000	SERVICEMASTER COMPANY LL	7.250%	3/1/2038	Field Not Appli	6.84%	\$104.00	103	\$3,178	\$1,043,292	(\$10,000)	(\$6,822)
10/19/17	350,000	SERVICEMASTER COMPANY LL	7.250%	3/1/2038	Field Not Appli	6.84%	\$104.00	103	\$1,043	\$365,152	(\$3,500)	(\$2,457)
10/20/17	80,000	SERVICEMASTER COMPANY LL	7.250%	3/1/2038	Field Not Appli	6.84%	\$104.00	103	\$222	\$83,463	(\$800)	(\$578)
10/31/17	70,000	SERVICEMASTER COMPANY LL	7.250%	3/1/2038	Field Not Appli	6.84%	\$104.00	103	\$42	\$73,030	(\$700)	(\$658)
10/24/17	2,000,000	EXELA INTERMED/EXELA FIN	10.000%	7/15/2023	7/15/2020	10.91%	\$97.025	96.125	\$5,479	\$1,986,389	(\$18,000)	(\$12,521)
10/31/17	2,000,000	JBS INVESTMENTS GMBH	7.250%	4/3/2024	4/3/2019	7.45%	\$99.065	99.6	\$1,192	\$2,005,694	\$10,700	\$11,892
TOTAL FIXED INCOME												\$72,302

CLOSED FIXED INCOME POSITIONS

Trade Date	Quantity	Issuer	Coupon	Maturity	Next Call Date	Sell Date	Cost	Closing Price	Total Int Earned	Market Value	Clean Gain/(Loss)	Total Return
9/26/17	10,000	SPIRIT REALTY CAPITAL IN	6.00%		10/3/2022	9/29/2017	\$25.00	25.05		\$250,500	\$5	\$5
10/25/17	10,000	AT&T INC	5.35%	11/1/2066	11/1/2022	30-Oct-17	\$25.00	24.96	\$330	\$249,600	(\$400)	(\$70)
8/2/17	100,000	INNOVIVA INC	2.50%	8/15/2025	Field Not Appli	27-Sep-17	\$100.000	103.45	\$384	\$103,450	\$3,450	\$3,834
9/29/17	1,876,000	TV AZTECA SA DE CV	7.63%	9/18/2020	#N/A Field Not	27-Oct-17	\$104.00	103.812	\$13,717	\$642,682	(\$3,527)	\$10,190
TOTAL FIXED INCOME SOLD												\$13,958