

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549
FORM 13F

FORM 13F COVER PAGE

OMB APPROVAL

OMB Number: 3235-0006
Expires: Oct 31, 2018
Estimated average burden hours per response: 23.8

Report for the Calendar Year or Quarter Ended: 09-30-2016

Check here if Amendment Amendment Number:
This Amendment (Check only one.): is a restatement.
adds new holdings entries.

Institutional Investment Manager Filing this Report:

Name: AMERICAN FINANCIAL GROUP INC
Address: GREAT AMERICAN INSURANCE GROUP
TOWER
301 E. 4TH STREET
CINCINNATI, OH 45202

Form 13F File Number: 028-04389

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Person Signing this Report on Behalf of Reporting Manager:

Name: Brian S. Hertzman
Title: Vice President and Controller
Phone: 513-579-2153

Signature, Place, and Date of Signing:

/s/ Brian S. Hertzman Cincinnati, OH 11-04-2016
[Signature] [City, State] [Date]

Report Type (Check only one.):

13F HOLDINGS REPORT. (Check here if all holdings of this reporting manager are reported in this report.)

13F NOTICE. (Check here if no holdings reported are in this report, and all holdings are reported by other reporting manager(s).)

13F COMBINATION REPORT. (Check here if a portion of the holdings for this reporting manager are reported in this report and a portion are reported by other reporting manager(s).)

Form 13F Summary Page

Report Summary:

Number of Other Included Managers: 3
Form 13F Information Table Entry Total: 249
Form 13F Information Table Value Total: 1,396,335
(thousands)

List of Other Included Managers:

Provide a numbered list of the name(s) and Form 13F file number(s) of all institutional investment managers with respect to which this report is filed, other than the manager filing this report.

[If there are no entries in this list, state "NONE" and omit the column headings and list entries.]

No.	Form 13F File Number	Name
1	28-498	Great American Insurance Company
2	28-1258	Great American Life Insurance Company
3	28-17123	Great American Holding, Inc

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
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FORM 13F INFORMATION TABLE

OMB APPROVAL	
OMB Number:	3235-0006
Expires:	Oct 31, 2018
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COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
			VALUE (x\$1000)	SHRS OR PRN	SH/ PUT/ DISCRETION	INVESTMENT	OTHER	MANAGER	SOLE	SHARED	NONE
DEUTSCHE BANK AG	NAMEN AKT	D18190898	5,514	421,193	SH	DFND	1	421,193	0	0	
DEUTSCHE BANK AG	NAMEN AKT	D18190898	6,778	517,800	SH	DFND	2	517,800	0	0	
DEUTSCHE BANK AG	NAMEN AKT	D18190898	1,584	121,007	SH	DFND	3	121,007	0	0	
ARRIS INTL INC	SHS	G0551A103	368	12,996	SH	DFND	1	12,996	0	0	
AXOVANT SCIENCES LTD	COM	G0750W104	1,207	86,197	SH	DFND	1	86,197	0	0	
AXOVANT SCIENCES LTD	COM	G0750W104	1,207	86,198	SH	DFND	2	86,198	0	0	
ENDO INTL PLC	SHS	G30401106	8,547	424,190	SH	DFND	1	424,190	0	0	
ENDO INTL PLC	SHS	G30401106	7,731	383,690	SH	DFND	2	383,690	0	0	
MALLINCKRODT PUB LTD CO	SHS	G5785G107	8,545	122,450	SH	DFND	1	122,450	0	0	
MALLINCKRODT PUB LTD CO	SHS	G5785G107	13,652	195,650	SH	DFND	2	195,650	0	0	
MEDTRONIC PLC	SHS	G5960L103	7,344	85,000	SH	DFND	1	85,000	0	0	
CHUBB LIMITED	COM	H1467J104	13,285	105,734	SH	SOLE		105,734	0	0	
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	3,226	40,000	SH	DFND	1	40,000	0	0	
ABBVIE INC	COM	00287Y109	4,163	66,000	SH	DFND	1	66,000	0	0	
ABBVIE INC	COM	00287Y109	9,713	154,000	SH	DFND	2	154,000	0	0	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	533	24,016	SH	DFND	1	24,016	0	0	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	2,869	129,364	SH	DFND	2	129,364	0	0	
ALLY FINL INC	COM	02005N100	7,691	395,000	SH	DFND	1	395,000	0	0	
ALLY FINL INC	COM	02005N100	7,691	395,000	SH	DFND	2	395,000	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,735	191,167	SH	DFND	1	191,167	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	8,689	444,666	SH	DFND	2	444,666	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,302	168,967	SH	DFND	3	168,967	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	7,058	410,585	SH	DFND	1	410,585	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	11,035	641,920	SH	DFND	2	641,920	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	3,108	180,795	SH	DFND	3	180,795	0	0	
ANNALY CAP MGMT INC	COM	035710409	1,557	148,260	SH	DFND	2	148,260	0	0	
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,337	678,200	SH	DFND	1	678,200	0	0	
ANWORTH MORTGAGE ASSET	COM	037347101	1,828	371,450	SH	DFND	2	371,450	0	0	

CP											
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,812	368,300	SH	DFND	3	368,300	0	0	
APOLLO COML REAL EST FIN INC	COM	03762U105	2,949	180,155	SH	DFND	1	180,155	0	0	
APOLLO COML REAL EST FIN INC	COM	03762U105	3,193	195,071	SH	DFND	2	195,071	0	0	
APPLE INC	COM	037833100	18,201	161,000	SH	DFND	1	161,000	0	0	
APPLE INC	COM	037833100	18,201	161,000	SH	DFND	2	161,000	0	0	
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	2,416	400,000	SH	DFND	1	400,000	0	0	
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	2,416	400,000	SH	DFND	2	400,000	0	0	
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	13,641	922,342	SH	DFND	1	922,342	0	0	
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	7,121	481,506	SH	DFND	3	481,506	0	0	
BP PLC	SPONSORED ADR	055622104	2,901	82,500	SH	DFND	2	82,500	0	0	
BANK AMER CORP	COM	060505104	7,717	493,120	SH	DFND	1	493,120	0	0	
BANK AMER CORP	COM	060505104	1,228	78,480	SH	DFND	3	78,480	0	0	
BANK OF NOVA SCOTIA	NOTE 4.500%12/1	064159HB5	32,008	30,000,000	PRN	DFND	2	30,000,000	0	0	
BARCLAYS PLC	ADR	06738E204	1,786	205,500	SH	DFND	1	205,500	0	0	
BARCLAYS PLC	ADR	06738E204	3,337	384,000	SH	DFND	2	384,000	0	0	
BARCLAYS PLC	ADR	06738E204	1,464	168,500	SH	DFND	3	168,500	0	0	
BERKLEY W R CORP	COM	084423102	6,758	117,000	SH	SOLE		117,000	0	0	
BIG LOTS INC	COM	089302103	201	4,201	SH	DFND	1	4,201	0	0	
BIOGEN INC	COM	09062X103	1,096	3,500	SH	DFND	1	3,500	0	0	
BIOGEN INC	COM	09062X103	1,096	3,500	SH	DFND	2	3,500	0	0	
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,134	44,400	SH	DFND	1	44,400	0	0	
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	8,874	347,600	SH	DFND	2	347,600	0	0	
CYS INVTS INC	COM	12673A108	9,649	1,106,500	SH	DFND	1	1,106,500	0	0	
CYS INVTS INC	COM	12673A108	12,775	1,465,000	SH	DFND	2	1,465,000	0	0	
CYS INVTS INC	COM	12673A108	6,605	757,500	SH	DFND	3	757,500	0	0	
CAPITOL FED FINL INC	COM	14057J101	507	36,000	SH	DFND	1	36,000	0	0	
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	1,096	70,373	SH	DFND	1	70,373	0	0	
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	15,298	982,541	SH	DFND	2	982,541	0	0	
CARRIAGE SVCS INC	COM	143905107	318	13,438	SH	DFND	1	13,438	0	0	
CEDAR REALTY TRUST INC	COM NEW	150602209	336	46,654	SH	DFND	1	46,654	0	0	
CELGENE CORP	COM	151020104	1,045	10,000	SH	DFND	2	10,000	0	0	
CELGENE CORP	COM	151020104	1,568	15,000	SH	DFND	3	15,000	0	0	
CENTURY CMNTYS INC	COM	156504300	9,153	425,500	SH	DFND	1	425,500	0	0	
CENTURY CMNTYS INC	COM	156504300	9,153	425,500	SH	DFND	2	425,500	0	0	
CISCO SYS INC	COM	17275R102	3,489	110,000	SH	DFND	1	110,000	0	0	
CISCO SYS INC	COM	17275R102	7,930	250,000	SH	DFND	2	250,000	0	0	
CITIGROUP INC	COM NEW	172967424	19,223	407,000	SH	DFND	1	407,000	0	0	
CITIGROUP INC	COM NEW	172967424	10,768	228,000	SH	DFND	2	228,000	0	0	
COACH INC	COM	189754104	6,639	181,600	SH	DFND	1	181,600	0	0	
COACH INC	COM	189754104	7,436	203,400	SH	DFND	3	203,400	0	0	

COLONY CAP INC	CL A	19624R106	510	28,000	SH	DFND	1	28,000	0	0
COLONY CAP INC	CL A	19624R106	638	35,000	SH	DFND	2	35,000	0	0
COMCAST CORP NEW	CL A	20030N101	6,866	103,500	SH	DFND	1	103,500	0	0
CONOCOPHILLIPS	COM	20825C104	304	7,000	SH	DFND	1	7,000	0	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	362	12,776	SH	DFND	1	12,776	0	0
CUBIC CORP	COM	229669106	245	5,226	SH	DFND	1	5,226	0	0
CYRUSONE INC	COM	23283R100	375	7,874	SH	DFND	1	7,874	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	1,039	21,734	SH	DFND	1	21,734	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	1,066	22,292	SH	DFND	2	22,292	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	293	6,129	SH	DFND	3	6,129	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	3,180	80,804	SH	DFND	1	80,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,765	70,244	SH	DFND	2	70,244	0	0
DUCOMMUN INC DEL	COM	264147109	340	14,886	SH	DFND	1	14,886	0	0
EBAY INC	COM	278642103	1,908	58,000	SH	DFND	1	58,000	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	5,213	312,700	SH	DFND	1	312,700	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	12,288	737,153	SH	DFND	2	737,153	0	0
EMCOR GROUP INC	COM	29084Q100	355	5,946	SH	DFND	1	5,946	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	240	8,053	SH	DFND	1	8,053	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	127	5,000	SH	DFND	1	5,000	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1,144	45,000	SH	DFND	2	45,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	1,332	36,000	SH	DFND	1	36,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	11,988	324,000	SH	DFND	2	324,000	0	0
EVERI HLDGS INC	COM	30034T103	324	131,286	SH	DFND	1	131,286	0	0
FIRST FINL BANCORP OH	COM	320209109	276	12,636	SH	DFND	1	12,636	0	0
FIRST MERCHANTS CORP	COM	320817109	349	13,042	SH	DFND	1	13,042	0	0
FRANKLIN RES INC	COM	354613101	3,808	107,050	SH	DFND	1	107,050	0	0
FRANKLIN RES INC	COM	354613101	5,721	160,850	SH	DFND	2	160,850	0	0
FRANKLIN RES INC	COM	354613101	2,209	62,100	SH	DFND	3	62,100	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	2,281	210,000	SH	DFND	1	210,000	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	977	90,000	SH	DFND	3	90,000	0	0
FULL HOUSE RESORTS INC	COM	359678109	63	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	57	31,617	SH	DFND	2	31,617	0	0
GENERAC HLDGS INC	COM	368736104	265	7,312	SH	DFND	1	7,312	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	15,045	1,004,350	SH	DFND	1	1,004,350	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,225	81,750	SH	DFND	2	81,750	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	12,454	831,361	SH	DFND	3	831,361	0	0
GENERAL MTRS CO	COM	37045V100	21,904	689,450	SH	DFND	1	689,450	0	0
GENERAL MTRS CO	COM	37045V100	12,725	400,550	SH	DFND	3	400,550	0	0

GILEAD SCIENCES INC	COM	375558103	6,104	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	2,487	31,428	SH	DFND	2	31,428	0	0
GILEAD SCIENCES INC	COM	375558103	904	11,429	SH	DFND	3	11,429	0	0
GLOBAL X FDS	GLB X MLP ENRG I	37950E226	279	18,369	SH	DFND	1	18,369	0	0
GRAY TELEVISION INC	COM	389375106	335	32,289	SH	DFND	1	32,289	0	0
GREAT AJAX CORP	COM	38983D300	1,250	91,552	SH	DFND	1	91,552	0	0
GREAT AJAX CORP	COM	38983D300	10,723	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	9,474	694,067	SH	DFND	3	694,067	0	0
GREAT WESTN BANCORP INC	COM	391416104	377	11,326	SH	DFND	1	11,326	0	0
HC2 HLDGS INC	COM	404139107	5,490	1,007,421	SH	DFND	2	1,007,421	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	990	1,000,000	PRN	DFND	1	1,000,000	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	8,910	9,000,000	PRN	DFND	3	9,000,000	0	0
HSBC HLDGS PLC	NOTE 6.375%12/2	404280AT6	7,900	8,000,000	PRN	DFND	2	8,000,000	0	0
HSBC HLDGS PLC	NOTE 6.375%12/2	404280AT6	1,975	2,000,000	PRN	OTR		2,000,000	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	9,356	411,250	SH	DFND	1	411,250	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	2,292	100,750	SH	DFND	2	100,750	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,320	58,000	SH	DFND	3	58,000	0	0
HOMESTREET INC	COM	43785V102	1,464	58,406	SH	DFND	1	58,406	0	0
HOMESTREET INC	COM	43785V102	6,575	262,374	SH	DFND	2	262,374	0	0
HOMESTREET INC	COM	43785V102	3,869	154,391	SH	DFND	3	154,391	0	0
HUNTSMAN CORP	COM	447011107	2,115	130,000	SH	DFND	1	130,000	0	0
HUNTSMAN CORP	COM	447011107	5,044	310,000	SH	DFND	3	310,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	31	20,000	SH	DFND	1	20,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	31	20,000	SH	DFND	2	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	892	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	805	22,216	SH	DFND	2	22,216	0	0
INTERVAL LEISURE GROUP INC	COM	46113M108	250	14,571	SH	DFND	1	14,571	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,231	80,800	SH	DFND	1	80,800	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,872	122,900	SH	DFND	2	122,900	0	0
JPMORGAN CHASE & CO	COM	46625H100	17,313	260,000	SH	DFND	1	260,000	0	0
JPMORGAN CHASE & CO	COM	46625H100	3,330	50,000	SH	DFND	3	50,000	0	0
KKR & CO L P DEL	COM UNITS	48248M102	3,010	211,115	SH	DFND	1	211,115	0	0
KKR & CO L P DEL	COM UNITS	48248M102	7,496	525,685	SH	DFND	2	525,685	0	0
KKR & CO L P DEL	COM UNITS	48248M102	4,190	293,800	SH	DFND	3	293,800	0	0
KELLOGG CO	COM	487836108	3,010	38,850	SH	DFND	1	38,850	0	0
KOPPERS HOLDINGS INC	COM	50060P106	254	7,883	SH	DFND	1	7,883	0	0
LCNB CORP	COM	50181P100	2,091	114,785	SH	DFND	1	114,785	0	0

LCNB CORP	COM	50181P100	36	2,000	SH	DFND	3	2,000	0	0
LEGG MASON INC	COM	524901105	3,465	103,500	SH	DFND	1	103,500	0	0
LEGG MASON INC	COM	524901105	3,398	101,500	SH	DFND	2	101,500	0	0
LEUCADIA NATL CORP	COM	527288104	150	7,896	SH	DFND	1	7,896	0	0
LEUCADIA NATL CORP	COM	527288104	158	8,315	SH	DFND	2	8,315	0	0
LEUCADIA NATL CORP	COM	527288104	5	263	SH	DFND	3	263	0	0
LIVE OAK BANCSHARES INC	COM	53803X105	168	11,634	SH	DFND	1	11,634	0	0
MFA FINL INC	COM	55272X102	187	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC	COM	55272X102	187	25,000	SH	DFND	2	25,000	0	0
MYR GROUP INC DEL	COM	55405W104	574	19,060	SH	DFND	1	19,060	0	0
MARATHON OIL CORP	COM	565849106	3,130	198,000	SH	DFND	2	198,000	0	0
MASTEC INC	COM	576323109	324	10,884	SH	DFND	1	10,884	0	0
MEDLEY CAP CORP	COM	58503F106	8,464	1,109,285	SH	DFND	1	1,109,285	0	0
MEDLEY CAP CORP	COM	58503F106	8,321	1,090,573	SH	DFND	2	1,090,573	0	0
MEDLEY MGMT INC	CL A COM	58503T106	2,546	302,750	SH	DFND	1	302,750	0	0
MEDLEY MGMT INC	CL A COM	58503T106	2,324	276,350	SH	DFND	3	276,350	0	0
MERCER INTL INC	COM	588056101	360	42,493	SH	DFND	1	42,493	0	0
METLIFE INC	COM	59156R108	7,775	175,000	SH	DFND	1	175,000	0	0
MICROSEMI CORP	COM	595137100	407	9,699	SH	DFND	1	9,699	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	92	27,642	SH	DFND	1	27,642	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	264	79,223	SH	DFND	2	79,223	0	0
NMI HLDGS INC	CL A	629209305	3,520	462,000	SH	DFND	1	462,000	0	0
NMI HLDGS INC	CL A	629209305	7,056	926,000	SH	DFND	2	926,000	0	0
NN INC	COM	629337106	200	10,954	SH	DFND	1	10,954	0	0
NATIONAL BK HLDGS CORP	CL A	633707104	88	3,776	SH	DFND	1	3,776	0	0
NATIONAL BK HLDGS CORP	CL A	633707104	133	5,677	SH	DFND	2	5,677	0	0
NATIONAL INTERSTATE CORP	COM	63654U100	331,806	10,200,000	SH	DFND	1	10,200,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	4,981	350,000	SH	DFND	1	350,000	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	22,417	1,702,110	SH	DFND	1	1,702,110	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	2,244	170,390	SH	DFND	2	170,390	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,633	149,166	SH	DFND	1	149,166	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,060	25,000	SH	DFND	1	25,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,060	25,000	SH	DFND	2	25,000	0	0
OMEROS CORP	COM	682143102	3,192	286,040	SH	DFND	1	286,040	0	0
OMEROS CORP	COM	682143102	4,788	429,061	SH	DFND	2	429,061	0	0
OPUS BK IRVINE CALIF	COM	684000102	321	9,086	SH	DFND	1	9,086	0	0
ORGANOVO HLDGS INC	COM	68620A104	347	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	606	160,000	SH	DFND	2	160,000	0	0
PDVWIRELESS INC	COM	69290R104	9,541	416,640	SH	DFND	1	416,640	0	0
PDVWIRELESS INC	COM	69290R104	15,442	674,329	SH	DFND	2	674,329	0	0
PJT PARTNERS INC	COM CL A	69343T107	30	1,110	SH	DFND	1	1,110	0	0

PJT PARTNERS INC	COM CL A	69343T107	237	8,690	SH	DFND	2	8,690	0	0
PAYPAL HLDGS INC	COM	70450Y103	2,376	58,000	SH	DFND	1	58,000	0	0
PEAK RESORTS INC	COM	70469L100	6,417	1,245,986	SH	DFND	1	1,245,986	0	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	964	20,000	SH	DFND	1	20,000	0	0
PERFICIENT INC	COM	71375U101	342	16,995	SH	DFND	1	16,995	0	0
POTBELLY CORP	COM	73754Y100	373	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,243	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	870	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	51	50,000	PRN	DFND	1	50,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	871	850,000	PRN	DFND	2	850,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	102	100,000	PRN	DFND	3	100,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	118	120,000	PRN	DFND	1	120,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,613	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	316	320,000	PRN	DFND	3	320,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	4,050	500,000	SH	DFND	1	500,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	4,050	500,000	SH	DFND	2	500,000	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	307	14,439	SH	DFND	1	14,439	0	0
PRUDENTIAL FINL INC	COM	744320102	19,392	237,500	SH	DFND	1	237,500	0	0
PRUDENTIAL FINL INC	COM	744320102	9,906	121,323	SH	DFND	3	121,323	0	0
RAMCO- GERSHENSON PPTYS TR	COM SH BEN INT	751452202	325	17,345	SH	DFND	1	17,345	0	0
RESOLUTE FST PRODS INC	COM	76117W109	2,242	474,084	SH	DFND	1	474,084	0	0
RESOLUTE FST PRODS INC	COM	76117W109	3,669	775,627	SH	DFND	2	775,627	0	0
RESOLUTE FST PRODS INC	COM	76117W109	147	31,125	SH	DFND	3	31,125	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	5,695	902,535	SH	DFND	1	902,535	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	5,695	902,535	SH	DFND	2	902,535	0	0
ROYAL BANK OF CANADA	NOTE 4.650% 1/2	780082AD5	32,828	30,000,000	PRN	DFND	2	30,000,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	423	8,000	SH	DFND	1	8,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	5,389	102,000	SH	DFND	2	102,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	325	6,500	SH	DFND	1	6,500	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	280	15,808	SH	DFND	1	15,808	0	0
SVB FINL GROUP	COM	78486Q101	279	2,525	SH	DFND	1	2,525	0	0
STARWOOD PPTY TR INC	COM	85571B105	338	15,000	SH	DFND	1	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	338	15,000	SH	DFND	2	15,000	0	0
STONEGATE MTG CORP	COM	86181Q300	6,049	1,320,830	SH	DFND	1	1,320,830	0	0
STONEGATE MTG	COM	86181Q300	5,868	1,281,281	SH	DFND	2	1,281,281	0	0

CORP										
SYNAPTICS INC	COM	87157D109	316	5,398	SH	DFND	1	5,398	0	0
TORONTO DOMINION BK ONT	NOTE 3.625% 9/1	891160MJ9	20,061	20,000,000	PRN	DFND	2	20,000,000	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	4,927	160,236	SH	DFND	1	160,236	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	2,721	88,480	SH	DFND	2	88,480	0	0
TRIBUNE MEDIA CO	CL A	896047503	12,417	340,000	SH	DFND	1	340,000	0	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	1,211	50,000	SH	DFND	1	50,000	0	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	1,211	50,000	SH	DFND	2	50,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,924	460,000	SH	DFND	1	460,000	0	0
TWO HBRS INVT CORP	COM	90187B101	11,132	1,305,000	SH	DFND	2	1,305,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,369	395,000	SH	DFND	3	395,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	282	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	3,002	159,871	SH	DFND	2	159,871	0	0
VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	922042718	234	2,351	SH	DFND	1	2,351	0	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	330	7,265	SH	DFND	1	7,265	0	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	671	3,375	SH	DFND	1	3,375	0	0
VANGUARD INDEX FDS	REIT ETF	922908553	441	5,089	SH	DFND	1	5,089	0	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	491	5,380	SH	DFND	1	5,380	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,755	52,994	SH	DFND	2	52,994	0	0
VERISK ANALYTICS INC	COM	92345Y106	15,134	186,191	SH	DFND	1	186,191	0	0
VIAD CORP	COM NEW	92552R406	369	9,997	SH	DFND	1	9,997	0	0
VIACOM INC NEW	CL B	92553P201	17,814	467,550	SH	DFND	1	467,550	0	0
VIACOM INC NEW	CL B	92553P201	8,666	227,450	SH	DFND	3	227,450	0	0
VOLTARI CORP	COM NEW	92870X309	15	5,652	SH	DFND	1	5,652	0	0
VOLTARI CORP	COM NEW	92870X309	22	8,478	SH	DFND	2	8,478	0	0
VONAGE HLDGS CORP	COM	92886T201	415	62,810	SH	DFND	1	62,810	0	0
WEB COM GROUP INC	COM	94733A104	181	10,490	SH	DFND	1	10,490	0	0
WELLS FARGO & CO NEW	COM	949746101	12,044	272,000	SH	DFND	1	272,000	0	0
WEST CORP	COM	952355204	308	13,942	SH	DFND	1	13,942	0	0
XCERRA CORP	COM	98400J108	254	41,960	SH	DFND	1	41,960	0	0
ZAGG INC	COM	98884U108	195	24,031	SH	DFND	1	24,031	0	0