

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

FORM 13F INFORMATION TABLE

OMB APPROVAL	
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COLUMN 1 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5			COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGER	COLUMN 8 VOTING AUTHORITY		
				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED	NONE
DEUTSCHE BANK AG	NAMEN AKT	D18190898	10,927	405,300	SH		DFND	1	405,300	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	12,419	460,650	SH		DFND	2	460,650	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	4,153	154,050	SH		DFND		154,050	0	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	377	6,664	SH		DFND	1	6,664	0	0
EATON CORP PLC	SHS	G29183103	590	11,500	SH		DFND	1	11,500	0	0
ENSCO PLC	SHS CLASS A	G3157S106	148	10,500	SH		DFND	1	10,500	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	6,138	96,000	SH		DFND	1	96,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	14,323	224,000	SH		DFND	2	224,000	0	0
MEDTRONIC PLC	SHS	G5960L103	5,690	85,000	SH		DFND	1	85,000	0	0
ACE LTD	SHS	H0023R105	6,514	63,000	SH		SOLE		63,000	0	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	13,755	165,000	SH		DFND	1	165,000	0	0
AT&T INC	COM	00206R102	668	20,500	SH		DFND	1	20,500	0	0
ABBVIE INC	COM	00287Y109	3,101	57,000	SH		DFND	1	57,000	0	0
ABBVIE INC	COM	00287Y109	7,237	133,000	SH		DFND	2	133,000	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	1,539	9,000	SH		DFND	1	9,000	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	3,591	21,000	SH		DFND	2	21,000	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	627	28,180	SH		DFND	1	28,180	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	2,276	102,238	SH		DFND	2	102,238	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	1,110	49,854	SH		DFND		49,854	0	0
ALLY FINL INC	COM	02005N100	7,541	370,000	SH		DFND	1	370,000	0	0
ALLY FINL INC	COM	02005N100	7,541	370,000	SH		DFND	2	370,000	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,575	191,167	SH		DFND	1	191,167	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	6,183	330,666	SH		DFND	2	330,666	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	5,606	299,767	SH		DFND		299,767	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	6,052	410,585	SH		DFND	1	410,585	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	7,988	541,920	SH		DFND	2	541,920	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	4,507	305,795	SH		DFND		305,795	0	0
AMERICAN HOMES 4 RENT	CL A	02665T306	5,065	315,000	SH		DFND	1	315,000	0	0
AMERICAN HOMES	CL A	02665T306	9,648	600,000	SH		DFND	2	600,000	0	0

4 RENT										
AMERICAN HOMES 4 RENT	CL A	02665T306	1,367	85,000	SH	DFND		85,000	0	0
AMERICAN RESIDENTIAL PPTYS I	COM	02927E303	8,635	500,000	SH	DFND	2	500,000	0	0
ANNALY CAP MGMT INC	COM	035710409	1,463	148,260	SH	DFND	2	148,260	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,350	678,200	SH	DFND	1	678,200	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,549	718,450	SH	DFND	2	718,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,758	760,802	SH	DFND		760,802	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	5,462	431,437	SH	DFND	1	431,437	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	3,458	273,157	SH	DFND	2	273,157	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	2,456	194,000	SH	DFND		194,000	0	0
APPLE INC	COM	037833100	17,758	161,000	SH	DFND	1	161,000	0	0
APPLE INC	COM	037833100	15,983	144,900	SH	DFND	2	144,900	0	0
APPLE INC	COM	037833100	1,776	16,100	SH	DFND		16,100	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	2,060	400,000	SH	DFND	1	400,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	2,060	400,000	SH	DFND	2	400,000	0	0
ARCH COAL INC	COM NEW	039380308	246	74,500	SH	DFND	1	74,500	0	0
ARCH COAL INC	COM NEW	039380308	36	11,000	SH	DFND		11,000	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	12,761	908,250	SH	DFND	1	908,250	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	7,350	523,106	SH	DFND		523,106	0	0
BP PLC	SPONSORED ADR	055622104	1,375	45,000	SH	DFND		45,000	0	0
BP PLC	SPONSORED ADR	055622104	2,521	82,500	SH	DFND	2	82,500	0	0
BAKER HUGHES INC	COM	057224107	10,928	210,000	SH	DFND	1	210,000	0	0
BAKER HUGHES INC	COM	057224107	10,928	210,000	SH	DFND	2	210,000	0	0
BANK AMER CORP	COM	060505104	9,241	593,120	SH	DFND	1	593,120	0	0
BANK AMER CORP	COM	060505104	1,223	78,480	SH	DFND		78,480	0	0
BARCLAYS PLC	ADR	06738E204	3,037	205,500	SH	DFND	1	205,500	0	0
BARCLAYS PLC	ADR	06738E204	4,937	334,000	SH	DFND	2	334,000	0	0
BARCLAYS PLC	ADR	06738E204	3,850	260,500	SH	DFND		260,500	0	0
BERKLEY W R CORP	COM	084423102	6,361	117,000	SH	SOLE		117,000	0	0
BIOGEN INC	COM	09062X103	1,021	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	1,021	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,406	44,400	SH	DFND	1	44,400	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	11,009	347,600	SH	DFND	2	347,600	0	0
CYS INVTS INC	COM	12673A108	8,033	1,106,500	SH	DFND	1	1,106,500	0	0
CYS INVTS INC	COM	12673A108	8,480	1,168,000	SH	DFND	2	1,168,000	0	0
CYS INVTS INC	COM	12673A108	8,389	1,155,500	SH	DFND		1,155,500	0	0
CAPITOL FED FINL INC	COM	14057J101	436	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP L	COM UTS	14309L102	1,999	119,000	SH	DFND		119,000	0	0

P	LTD PTN									
CARLYLE GROUP LP	COM UTS LTD PTN	14309L102	1,424	84,750	SH	DFND	1	84,750	0	0
CARLYLE GROUP LP	COM UTS LTD PTN	14309L102	18,978	1,129,664	SH	DFND	2	1,129,664	0	0
CARRIAGE SVCS INC	COM	143905107	350	16,217	SH	DFND	1	16,217	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	290	46,654	SH	DFND	1	46,654	0	0
CELGENE CORP	COM	151020104	1,082	10,000	SH	DFND	2	10,000	0	0
CELGENE CORP	COM	151020104	1,623	15,000	SH	DFND		15,000	0	0
CENTURY CMNTYS INC	COM	156504300	8,446	425,500	SH	DFND	1	425,500	0	0
CENTURY CMNTYS INC	COM	156504300	8,446	425,500	SH	DFND	2	425,500	0	0
CHEVRON CORP NEW	COM	166764100	3,061	38,800	SH	DFND	1	38,800	0	0
CHUBB CORP	COM	171232101	8,708	71,000	SH	SOLE		71,000	0	0
CISCO SYS INC	COM	17275R102	2,888	110,000	SH	DFND	1	110,000	0	0
CISCO SYS INC	COM	17275R102	6,563	250,000	SH	DFND	2	250,000	0	0
CITIGROUP INC	COM NEW	172967424	20,191	407,000	SH	DFND	1	407,000	0	0
CITIGROUP INC	COM NEW	172967424	11,311	228,000	SH	DFND	2	228,000	0	0
COACH INC	COM	189754104	5,254	181,600	SH	DFND	1	181,600	0	0
COACH INC	COM	189754104	5,884	203,400	SH	DFND		203,400	0	0
COLONY CAP INC	CL A	19624R106	548	28,000	SH	DFND	1	28,000	0	0
COLONY CAP INC	CL A	19624R106	822	42,000	SH	DFND		42,000	0	0
COMCAST CORP NEW	CL A	20030N101	5,887	103,500	SH	DFND	1	103,500	0	0
CONOCOPHILLIPS	COM	20825C104	336	7,000	SH	DFND	1	7,000	0	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	235	11,159	SH	DFND	1	11,159	0	0
CYRUSONE INC	COM	23283R100	348	10,643	SH	DFND	1	10,643	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,921	42,804	SH	DFND	1	42,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,414	31,512	SH	DFND	2	31,512	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	302	6,732	SH	DFND		6,732	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	265	5,500	SH	DFND	1	5,500	0	0
E M C CORP MASS	COM	268648102	4,711	195,000	SH	DFND	1	195,000	0	0
E M C CORP MASS	COM	268648102	4,832	200,000	SH	DFND	2	200,000	0	0
E M C CORP MASS	COM	268648102	1,329	55,000	SH	DFND		55,000	0	0
EBAY INC	COM	278642103	1,418	58,000	SH	DFND	1	58,000	0	0
EBAY INC	COM	278642103	1,232	50,400	SH	DFND	2	50,400	0	0
EBAY INC	COM	278642103	186	7,600	SH	DFND		7,600	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	5,591	312,700	SH	DFND	1	312,700	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	12,537	701,153	SH	DFND	2	701,153	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	715	40,000	SH	DFND		40,000	0	0
EMCOR GROUP INC	COM	29084Q100	263	5,946	SH	DFND	1	5,946	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	270	12,121	SH	DFND	1	12,121	0	0
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	124	5,000	SH	DFND	1	5,000	0	0
ENBRIDGE ENERGY PARTNERS LP	COM	29250R106	1,112	45,000	SH	DFND	2	45,000	0	0
ENERGY TRANSFER PRTNRS LP	UNIT LTD PARTN	29273R109	287	7,000	SH	DFND	1	7,000	0	0
ENERGY TRANSFER PRTNRS LP	UNIT LTD PARTN	29273R109	2,587	63,000	SH	DFND	2	63,000	0	0

EVERI HLDGS INC	COM	30034T103	295	57,601	SH	DFND	1	57,601	0	0
FIRST FINL BANCORP OH	COM	320209109	4,401	230,668	SH	DFND	1	230,668	0	0
FIRST MERCHANTS CORP	COM	320817109	342	13,042	SH	DFND	1	13,042	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	5,090	247,545	SH	DFND	1	247,545	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	5,090	247,548	SH	DFND	2	247,548	0	0
FLUSHING FINL CORP	COM	343873105	255	12,749	SH	DFND	1	12,749	0	0
FRANKLIN RES INC	COM	354613101	5,896	158,250	SH	DFND	1	158,250	0	0
FRANKLIN RES INC	COM	354613101	8,765	235,250	SH	DFND	2	235,250	0	0
FRANKLIN RES INC	COM	354613101	3,223	86,500	SH	DFND		86,500	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	2,035	210,000	SH	DFND	1	210,000	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	872	90,000	SH	DFND		90,000	0	0
FULL HOUSE RESORTS INC	COM	359678109	52	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	46	31,617	SH	DFND	2	31,617	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	11,952	1,004,350	SH	DFND	1	1,004,350	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	803	67,500	SH	DFND	2	67,500	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	10,063	845,611	SH	DFND		845,611	0	0
GENERAL ELECTRIC CO	COM	369604103	12,610	500,000	SH	DFND	1	500,000	0	0
GENERAL MLS INC	COM	370334104	842	15,000	SH	DFND	1	15,000	0	0
GENERAL MTRS CO	COM	37045V100	20,697	689,450	SH	DFND	1	689,450	0	0
GENERAL MTRS CO	COM	37045V100	12,025	400,550	SH	DFND		400,550	0	0
GILEAD SCIENCES INC	COM	375558103	6,628	67,500	SH	DFND	1	67,500	0	0
GILEAD SCIENCES INC	COM	375558103	2,700	27,500	SH	DFND	2	27,500	0	0
GILEAD SCIENCES INC	COM	375558103	982	10,000	SH	DFND		10,000	0	0
GLOBAL X FDS	GLB X MLP ENRG I	37950E226	249	18,369	SH	DFND	1	18,369	0	0
GRAY TELEVISION INC	COM	389375106	260	20,407	SH	DFND	1	20,407	0	0
GREAT AJAX CORP	COM	38983D300	310	25,050	SH	DFND	1	25,050	0	0
GREAT AJAX CORP	COM	38983D300	2,040	164,875	SH	DFND	2	164,875	0	0
GREAT AJAX CORP	COM	38983D300	2,970	240,075	SH	DFND		240,075	0	0
GREAT PLAINS ENERGY INC	COM	391164100	205	7,602	SH	DFND	1	7,602	0	0
GREAT WESTN BANCORP INC	COM	391416104	260	10,255	SH	DFND	1	10,255	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	979	1,000,000	PRN	DFND	1	0	0	1,000,000
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	8,815	9,000,000	PRN	DFND		0	0	9,000,000
HEWLETT PACKARD CO	COM	428236103	10,532	411,250	SH	DFND	1	411,250	0	0
HEWLETT PACKARD CO	COM	428236103	2,580	100,750	SH	DFND	2	100,750	0	0
HEWLETT PACKARD CO	COM	428236103	1,485	58,000	SH	DFND		58,000	0	0
HOMESTREET INC	COM	43785V102	1,349	58,406	SH	DFND	1	58,406	0	0
HOMESTREET INC	COM	43785V102	5,359	231,970	SH	DFND	2	231,970	0	0
HOMESTREET INC	COM	43785V102	4,533	196,215	SH	DFND		196,215	0	0
IBERIABANK CORP	COM	450828108	204	3,513	SH	DFND	1	3,513	0	0

ICONIX BRAND GROUP INC	COM	451055107	169	12,470	SH	DFND	1	12,470	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	169	20,000	SH	DFND	1	20,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	169	20,000	SH	DFND	2	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	396	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	357	22,216	SH	DFND	2	22,216	0	0
INTERVAL LEISURE GROUP INC	COM	46113M108	268	14,571	SH	DFND	1	14,571	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	989	80,800	SH	DFND	1	80,800	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,249	102,000	SH	DFND	2	102,000	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	256	20,900	SH	DFND		20,900	0	0
JPMORGAN CHASE & CO	COM	46625H100	15,852	260,000	SH	DFND	1	260,000	0	0
JPMORGAN CHASE & CO	COM	46625H100	3,049	50,000	SH	DFND		50,000	0	0
JOHNSON & JOHNSON	COM	478160104	8,794	94,200	SH	DFND	1	94,200	0	0
KKR & CO L P DEL	COM UNITS	48248M102	2,962	176,500	SH	DFND	1	176,500	0	0
KKR & CO L P DEL	COM UNITS	48248M102	7,892	470,300	SH	DFND	2	470,300	0	0
KKR & CO L P DEL	COM UNITS	48248M102	4,930	293,800	SH	DFND		293,800	0	0
KELLOGG CO	COM	487836108	14,565	218,850	SH	DFND	1	218,850	0	0
LCNB CORP	COM	50181P100	1,858	114,785	SH	DFND	1	114,785	0	0
LCNB CORP	COM	50181P100	32	2,000	SH	DFND		2,000	0	0
LEGG MASON INC	COM	524901105	3,454	83,000	SH	DFND	1	83,000	0	0
LEGG MASON INC	COM	524901105	3,412	82,000	SH	DFND	2	82,000	0	0
LEUCADIA NATL CORP	COM	527288104	160	7,896	SH	DFND	1	7,896	0	0
LEUCADIA NATL CORP	COM	527288104	168	8,315	SH	DFND	2	8,315	0	0
LEUCADIA NATL CORP	COM	527288104	5	263	SH	DFND		263	0	0
LINN ENERGY LLC	UNIT LTD LIAB	536020100	246	91,631	SH	DFND		91,631	0	0
MFA FINL INC	COM	55272X102	170	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC	COM	55272X102	170	25,000	SH	DFND		25,000	0	0
MYR GROUP INC DEL	COM	55405W104	499	19,060	SH	DFND	1	19,060	0	0
MAGELLAN HEALTH INC	COM NEW	559079207	204	3,677	SH	DFND	1	3,677	0	0
MANAGED HIGH YIELD PLUS FD I	COM	561911108	16	10,000	SH	DFND	1	10,000	0	0
MARATHON OIL CORP	COM	565849106	3,049	198,000	SH	DFND	2	198,000	0	0
MASTEC INC	COM	576323109	172	10,884	SH	DFND	1	10,884	0	0
MEDLEY CAP CORP	COM	58503F106	5,464	734,395	SH	DFND	1	734,395	0	0
MEDLEY CAP CORP	COM	58503F106	4,390	590,113	SH	DFND	2	590,113	0	0
MEDLEY CAP CORP	COM	58503F106	1,065	143,150	SH	DFND		143,150	0	0
MEDLEY MGMT INC	CL A COM	58503T106	2,004	302,750	SH	DFND	1	302,750	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,829	276,350	SH	DFND		276,350	0	0
MERCER INTL INC	COM	588056101	111	11,073	SH	DFND	1	11,073	0	0
METLIFE INC	COM	59156R108	8,251	175,000	SH	DFND	1	175,000	0	0
METLIFE INC	COM	59156R108	2,603	55,200	SH	DFND	2	55,200	0	0

MICROSOFT CORP	COM	594918104	19,762	446,500	SH	DFND	1	446,500	0	0
MICROSEMI CORP	COM	595137100	318	9,699	SH	DFND	1	9,699	0	0
MONDELEZ INTL INC	CL A	609207105	9,348	223,250	SH	DFND	1	223,250	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	180	27,642	SH	DFND	1	27,642	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	377	57,850	SH	DFND	2	57,850	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	186	28,497	SH	DFND		28,497	0	0
NMI HLDGS INC	CL A	629209305	3,511	462,000	SH	DFND	1	462,000	0	0
NMI HLDGS INC	CL A	629209305	7,038	926,000	SH	DFND	2	926,000	0	0
NATIONAL INTERSTATE CORP	COM	63654U100	272,136	10,200,000	SH	DFND	1	10,200,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	6,321	350,000	SH	DFND	1	350,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	495	10,000	SH	DFND	1	10,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	495	10,000	SH	DFND	2	10,000	0	0
OCWEN FINL CORP	COM NEW	675746309	302	45,000	SH	DFND	1	45,000	0	0
OCWEN FINL CORP	COM NEW	675746309	302	45,000	SH	DFND	2	45,000	0	0
OMEROS CORP	COM	682143102	3,047	278,040	SH	DFND	1	278,040	0	0
OMEROS CORP	COM	682143102	4,571	417,061	SH	DFND	2	417,061	0	0
OPUS BK IRVINE CALIF	COM	684000102	287	7,506	SH	DFND	1	7,506	0	0
ORGANOVO HLDGS INC	COM	68620A104	245	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	429	160,000	SH	DFND	2	160,000	0	0
PACIFIC DATAVISION INC	COM	694171307	12,708	425,000	SH	DFND	1	425,000	0	0
PACIFIC DATAVISION INC	COM	694171307	20,556	687,500	SH	DFND	2	687,500	0	0
PAYPAL HLDGS INC	COM	70450Y103	1,800	58,000	SH	DFND	1	58,000	0	0
PAYPAL HLDGS INC	COM	70450Y103	1,564	50,400	SH	DFND	2	50,400	0	0
PAYPAL HLDGS INC	COM	70450Y103	236	7,600	SH	DFND		7,600	0	0
PEABODY ENERGY CORP	COM	704549104	635	460,000	SH	DFND	1	460,000	0	0
PEABODY ENERGY CORP	COM	704549104	442	320,000	SH	DFND		320,000	0	0
PEAK RESORTS INC	COM	70469L100	8,585	1,245,986	SH	DFND	1	1,245,986	0	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	9,910	630,000	SH	DFND	1	630,000	0	0
PERFICIENT INC	COM	71375U101	234	15,169	SH	DFND	1	15,169	0	0
PFIZER INC	COM	717081103	7,476	238,000	SH	DFND	1	238,000	0	0
PFIZER INC	COM	717081103	628	20,000	SH	DFND		20,000	0	0
PHILIP MORRIS INTL INC	COM	718172109	516	6,500	SH	DFND	1	6,500	0	0
POTBELLY CORP	COM	73754Y100	330	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,101	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	771	70,000	SH	DFND		70,000	0	0
PREMIERE GLOBAL SVCS INC	COM	740585104	334	24,324	SH	DFND	1	24,324	0	0
PROSPECT CAPITAL CORPORATION	NOTE 6.250%12/1	74348TAC6	478	475,000	PRN	DFND	1	0	0	475,000
PROSPECT CAPITAL CORPORATION	NOTE 6.250%12/1	74348TAC6	819	815,000	PRN	DFND	2	0	0	815,000
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	7,378	8,200,000	PRN	DFND	2	0	0	8,200,000
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,565	500,000	SH	DFND	1	500,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	2,852	400,000	SH	DFND	2	400,000	0	0

PROSPECT CAPITAL CORPORATION	COM	74348T102	713	100,000	SH	DFND		100,000	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	282	14,439	SH	DFND	1	14,439	0	0
PRUDENTIAL FINL INC	COM	744320102	18,100	237,500	SH	DFND	1	237,500	0	0
PRUDENTIAL FINL INC	COM	744320102	9,246	121,323	SH	DFND		121,323	0	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	260	17,345	SH	DFND	1	17,345	0	0
REAL IND INC	COM	75601W104	190	21,590	SH	DFND	1	21,590	0	0
RESOLUTE FST PRODS INC	COM	76117W109	3,515	422,997	SH	DFND	1	422,997	0	0
RESOLUTE FST PRODS INC	COM	76117W109	5,771	694,497	SH	DFND	2	694,497	0	0
RESOLUTE FST PRODS INC	COM	76117W109	249	30,000	SH	DFND		30,000	0	0
REVOLUTION LIGHTING TECHNOLO	COM	76155G107	5,142	5,412,854	SH	DFND	1	5,412,854	0	0
REVOLUTION LIGHTING TECHNOLO	COM	76155G107	5,142	5,412,854	SH	DFND	2	5,412,854	0	0
REXFORD INDL RLTY INC	COM	76169C100	621	45,000	SH	DFND	1	45,000	0	0
REXFORD INDL RLTY INC	COM	76169C100	1,448	105,000	SH	DFND	2	105,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	380	8,000	SH	DFND	1	8,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	7,217	152,000	SH	DFND	2	152,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	308	6,500	SH	DFND	1	6,500	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	5,853	123,500	SH	DFND	2	123,500	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	167	13,440	SH	DFND	1	13,440	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	7,477	152,000	SH	DFND	1	152,000	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	11,215	228,000	SH	DFND	2	228,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	308	15,000	SH	DFND	1	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	308	15,000	SH	DFND		15,000	0	0
STONEGATE MTG CORP	COM	86181Q300	7,525	1,058,330	SH	DFND	1	1,058,330	0	0
STONEGATE MTG CORP	COM	86181Q300	6,777	953,225	SH	DFND	2	953,225	0	0
STONEGATE MTG CORP	COM	86181Q300	644	90,556	SH	DFND		90,556	0	0
STONERIDGE INC	COM	86183P102	259	21,011	SH	DFND	1	21,011	0	0
SUNEDISON INC	COM	86732Y109	3,490	486,000	SH	DFND	2	486,000	0	0
SUNEDISON INC	COM	86732Y109	2,326	324,000	SH	DFND		324,000	0	0
SYNAPTICS INC	COM	87157D109	339	4,108	SH	DFND	1	4,108	0	0
SYNERGY RES CORP	COM	87164P103	158	16,161	SH	DFND	1	16,161	0	0
SYSCO CORP	COM	871829107	740	19,000	SH	DFND	1	19,000	0	0
TECK RESOURCES LTD	CL B	878742204	356	74,100	SH	DFND	1	74,100	0	0
TECK RESOURCES LTD	CL B	878742204	192	40,000	SH	DFND		40,000	0	0
THOMSON REUTERS CORP	COM	884903105	725	18,000	SH	DFND	1	18,000	0	0
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	3,463	127,736	SH	DFND	1	127,736	0	0

TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	1,924	70,980	SH	DFND	2	70,980	0	0
TWO HBRS INVT CORP	COM	90187B101	4,057	460,000	SH	DFND	1	460,000	0	0
TWO HBRS INVT CORP	COM	90187B101	13,706	1,554,000	SH	DFND	2	1,554,000	0	0
TWO HBRS INVT CORP	COM	90187B101	5,389	611,000	SH	DFND		611,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	216	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	2,089	144,871	SH	DFND	2	144,871	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	216	15,000	SH	DFND		15,000	0	0
UNITED RENTALS INC	COM	911363109	901	15,000	SH	DFND	1	15,000	0	0
UNITED RENTALS INC	COM	911363109	901	15,000	SH	DFND	2	15,000	0	0
VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	922042718	213	2,351	SH	DFND	1	2,351	0	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	310	7,265	SH	DFND	1	7,265	0	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	593	3,375	SH	DFND	1	3,375	0	0
VANGUARD INDEX FDS	REIT ETF	922908553	384	5,089	SH	DFND	1	5,089	0	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	439	5,380	SH	DFND	1	5,380	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	1,493	34,321	SH	DFND	2	34,321	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	1,081	24,853	SH	DFND		24,853	0	0
VERISK ANALYTICS INC	COM	92345Y106	13,761	186,191	SH	DFND	1	186,191	0	0
VIAD CORP	COM NEW	92552R406	257	8,882	SH	DFND	1	8,882	0	0
VIACOM INC NEW	CL B	92553P201	20,175	467,550	SH	DFND	1	467,550	0	0
VIACOM INC NEW	CL B	92553P201	9,815	227,450	SH	DFND		227,450	0	0
VODAFONE GROUP PLC NEW	SPNSR ADR NO PAR	92857W308	2,259	71,181	SH	DFND	2	71,181	0	0
VODAFONE GROUP PLC NEW	SPNSR ADR NO PAR	92857W308	1,636	51,545	SH	DFND		51,545	0	0
VOLTARI CORP	COM NEW	92870X309	40	5,652	SH	DFND	1	5,652	0	0
VOLTARI CORP	COM NEW	92870X309	60	8,478	SH	DFND	2	8,478	0	0
VONAGE HLDGS CORP	COM	92886T201	257	43,699	SH	DFND	1	43,699	0	0
WEC ENERGY GROUP INC	COM	92939U106	836	16,000	SH	DFND	1	16,000	0	0
WABASH NATL CORP	COM	929566107	150	14,170	SH	DFND	1	14,170	0	0
WELLS FARGO & CO NEW	COM	949746101	13,967	272,000	SH	DFND	1	272,000	0	0
WILSHIRE BANCORP INC	COM	97186T108	154	14,692	SH	DFND	1	14,692	0	0
XCERRA CORP	COM	98400J108	240	38,140	SH	DFND	1	38,140	0	0