

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: 06-30-2016

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 08-09-2016
[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: 252
Form 13F Information Table Value Total: 1,305,457
(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	5,783	421,193	SH	DFND	1	421,193	0	0	
DEUTSCHE BANK AG	NAMEN AKT	D18190898	7,109	517,800	SH	DFND	2	517,800	0	0	
DEUTSCHE BANK AG	NAMEN AKT	D18190898	1,661	121,007	SH	DFND	3	121,007	0	0	
ARRIS INTL INC	SHS	G0551A103	272	12,996	SH	DFND	1	12,996	0	0	
AXOVANT SCIENCES LTD	COM	G0750W104	1,107	86,197	SH	DFND	1	86,197	0	0	
AXOVANT SCIENCES LTD	COM	G0750W104	1,107	86,198	SH	DFND	2	86,198	0	0	
ENDO INTL PLC	SHS	G30401106	6,613	424,190	SH	DFND	1	424,190	0	0	
ENDO INTL PLC	SHS	G30401106	5,982	383,690	SH	DFND	2	383,690	0	0	
HORIZON PHARMA PLC	SHS	G4617B105	229	13,876	SH	DFND	1	13,876	0	0	
MALLINCKRODT PUB LTD CO	SHS	G5785G107	7,443	122,450	SH	DFND	1	122,450	0	0	
MALLINCKRODT PUB LTD CO	SHS	G5785G107	11,892	195,650	SH	DFND	2	195,650	0	0	
MEDTRONIC PLC	SHS	G5960L103	7,375	85,000	SH	DFND	1	85,000	0	0	
CHUBB LIMITED	COM	H1467J104	13,820	105,734	SH	SOLE		105,734	0	0	
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	2,977	40,000	SH	DFND	1	40,000	0	0	
ABBVIE INC	COM	00287Y109	4,086	66,000	SH	DFND	1	66,000	0	0	
ABBVIE INC	COM	00287Y109	9,534	154,000	SH	DFND	2	154,000	0	0	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	484	30,716	SH	DFND	1	30,716	0	0	
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	2,616	165,985	SH	DFND	2	165,985	0	0	
ALLY FINL INC	COM	02005N100	6,316	370,000	SH	DFND	1	370,000	0	0	
ALLY FINL INC	COM	02005N100	6,316	370,000	SH	DFND	2	370,000	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,789	191,167	SH	DFND	1	191,167	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	8,813	444,666	SH	DFND	2	444,666	0	0	
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,349	168,967	SH	DFND	3	168,967	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	6,483	410,585	SH	DFND	1	410,585	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	10,136	641,920	SH	DFND	2	641,920	0	0	
AMERICAN CAP MTG INVT CORP	COM	02504A104	2,855	180,795	SH	DFND	3	180,795	0	0	
ANNALY CAP MGMT INC	COM	035710409	1,641	148,260	SH	DFND	2	148,260	0	0	
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,188	678,200	SH	DFND	1	678,200	0	0	

ANWORTH MORTGAGE ASSET CP	COM	037347101	1,746	371,450	SH	DFND	2	371,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,731	368,300	SH	DFND	3	368,300	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	5,781	431,437	SH	DFND	1	431,437	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	6,260	467,157	SH	DFND	2	467,157	0	0
APPLE INC	COM	037833100	15,392	161,000	SH	DFND	1	161,000	0	0
APPLE INC	COM	037833100	15,392	161,000	SH	DFND	2	161,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	1,864	400,000	SH	DFND	1	400,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	1,864	400,000	SH	DFND	2	400,000	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	12,000	922,342	SH	DFND	1	922,342	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	6,264	481,506	SH	DFND	3	481,506	0	0
BP PLC	SPONSORED ADR	055622104	2,930	82,500	SH	DFND	2	82,500	0	0
BANK AMER CORP	COM	060505104	6,544	493,120	SH	DFND	1	493,120	0	0
BANK AMER CORP	COM	060505104	1,041	78,480	SH	DFND	3	78,480	0	0
BANK OF NOVA SCOTIA	NOTE 4.500%12/1	064159HB5	31,600	30,000,000	PRN	DFND	2	30,000,000	0	0
BARCLAYS PLC	ADR	06738E204	1,562	205,500	SH	DFND	1	205,500	0	0
BARCLAYS PLC	ADR	06738E204	2,918	384,000	SH	DFND	2	384,000	0	0
BARCLAYS PLC	ADR	06738E204	1,281	168,500	SH	DFND	3	168,500	0	0
BERKLEY W R CORP	COM	084423102	7,011	117,000	SH	SOLE		117,000	0	0
BIG LOTS INC	COM	089302103	211	4,201	SH	DFND	1	4,201	0	0
BIOGEN INC	COM	09062X103	846	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	846	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,090	44,400	SH	DFND	1	44,400	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	8,530	347,600	SH	DFND	2	347,600	0	0
CYS INVTS INC	COM	12673A108	9,261	1,106,500	SH	DFND	1	1,106,500	0	0
CYS INVTS INC	COM	12673A108	12,262	1,465,000	SH	DFND	2	1,465,000	0	0
CYS INVTS INC	COM	12673A108	6,340	757,500	SH	DFND	3	757,500	0	0
CAPITOL FED FINL INC	COM	14057J101	502	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	1,142	70,373	SH	DFND	1	70,373	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	15,947	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	347	46,654	SH	DFND	1	46,654	0	0
CELGENE CORP	COM	151020104	986	10,000	SH	DFND	2	10,000	0	0
CELGENE CORP	COM	151020104	1,479	15,000	SH	DFND	3	15,000	0	0
CENTURY CMNTYS INC	COM	156504300	7,378	425,500	SH	DFND	1	425,500	0	0
CENTURY CMNTYS INC	COM	156504300	7,378	425,500	SH	DFND	2	425,500	0	0
CISCO SYS INC	COM	17275R102	3,156	110,000	SH	DFND	1	110,000	0	0
CISCO SYS INC	COM	17275R102	7,172	250,000	SH	DFND	2	250,000	0	0
CITIGROUP INC	COM NEW	172967424	17,253	407,000	SH	DFND	1	407,000	0	0

CITIGROUP INC	COM NEW	172967424	9,665	228,000	SH	DFND	2	228,000	0	0
COACH INC	COM	189754104	7,398	181,600	SH	DFND	1	181,600	0	0
COACH INC	COM	189754104	8,287	203,400	SH	DFND	3	203,400	0	0
COLONY CAP INC	CL A	19624R106	430	28,000	SH	DFND	1	28,000	0	0
COLONY CAP INC	CL A	19624R106	537	35,000	SH	DFND	2	35,000	0	0
COMCAST CORP NEW	CL A	20030N101	6,747	103,500	SH	DFND	1	103,500	0	0
CONOCOPHILLIPS	COM	20825C104	305	7,000	SH	DFND	1	7,000	0	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	378	12,776	SH	DFND	1	12,776	0	0
CUBIC CORP	COM	229669106	210	5,226	SH	DFND	1	5,226	0	0
CYRUSONE INC	COM	23283R100	438	7,874	SH	DFND	1	7,874	0	0
DARLING INGREDIENTS INC	COM	237266101	180	12,098	SH	DFND	1	12,098	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,944	80,804	SH	DFND	1	80,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,559	70,244	SH	DFND	2	70,244	0	0
DUCOMMUN INC DEL	COM	264147109	219	11,056	SH	DFND	1	11,056	0	0
E M C CORP MASS	COM	268648102	5,298	195,000	SH	DFND	1	195,000	0	0
E M C CORP MASS	COM	268648102	5,434	200,000	SH	DFND	2	200,000	0	0
E M C CORP MASS	COM	268648102	1,494	55,000	SH	DFND	3	55,000	0	0
EBAY INC	COM	278642103	1,358	58,000	SH	DFND	1	58,000	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	5,357	312,700	SH	DFND	1	312,700	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	12,627	737,153	SH	DFND	2	737,153	0	0
EMCOR GROUP INC	COM	29084Q100	293	5,946	SH	DFND	1	5,946	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	295	10,174	SH	DFND	1	10,174	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	116	5,000	SH	DFND	1	5,000	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	1,044	45,000	SH	DFND	2	45,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	1,371	36,000	SH	DFND	1	36,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	12,335	324,000	SH	DFND	2	324,000	0	0
EVERI HLDGS INC	COM	30034T103	151	131,286	SH	DFND	1	131,286	0	0
FIRST FINL BANCORP OH	COM	320209109	246	12,636	SH	DFND	1	12,636	0	0
FIRST MERCHANTS CORP	COM	320817109	325	13,042	SH	DFND	1	13,042	0	0
FRANKLIN RES INC	COM	354613101	3,572	107,050	SH	DFND	1	107,050	0	0
FRANKLIN RES INC	COM	354613101	5,368	160,850	SH	DFND	2	160,850	0	0
FRANKLIN RES INC	COM	354613101	2,072	62,100	SH	DFND	3	62,100	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	2,339	210,000	SH	DFND	1	210,000	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	1,003	90,000	SH	DFND	3	90,000	0	0
FULL HOUSE RESORTS INC	COM	359678109	71	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	64	31,617	SH	DFND	2	31,617	0	0
GENERAC HLDGS INC	COM	368736104	256	7,312	SH	DFND	1	7,312	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	12,765	1,004,350	SH	DFND	1	1,004,350	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,039	81,750	SH	DFND	2	81,750	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	10,567	831,361	SH	DFND	3	831,361	0	0

GENERAL MTRS CO	COM	37045V100	19,511	689,450	SH	DFND	1	689,450	0	0
GENERAL MTRS CO	COM	37045V100	11,336	400,550	SH	DFND	3	400,550	0	0
GILEAD SCIENCES INC	COM	375558103	6,435	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	2,622	31,428	SH	DFND	2	31,428	0	0
GILEAD SCIENCES INC	COM	375558103	953	11,429	SH	DFND	3	11,429	0	0
GLOBAL X FDS	GLB X MLP ENRG I	37950E226	254	18,369	SH	DFND	1	18,369	0	0
GRAY TELEVISION INC	COM	389375106	286	26,372	SH	DFND	1	26,372	0	0
GREAT AJAX CORP	COM	38983D300	1,270	91,552	SH	DFND	1	91,552	0	0
GREAT AJAX CORP	COM	38983D300	10,896	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	9,627	694,067	SH	DFND	3	694,067	0	0
GREAT PLAINS ENERGY INC	COM	391164100	231	7,602	SH	DFND	1	7,602	0	0
GREAT WESTN BANCORP INC	COM	391416104	357	11,326	SH	DFND	1	11,326	0	0
HC2 HLDGS INC	COM	404139107	4,332	1,007,421	SH	DFND	2	1,007,421	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	999	1,000,000	PRN	DFND	1	1,000,000	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	8,988	9,000,000	PRN	DFND	3	9,000,000	0	0
HSBC HLDGS PLC	NOTE 6.375%12/2	404280AT6	7,600	8,000,000	PRN	DFND	2	8,000,000	0	0
HSBC HLDGS PLC	NOTE 6.375%12/2	404280AT6	1,900	2,000,000	PRN	OTR		2,000,000	0	0
HP INC	COM	40434L105	2,651	211,250	SH	DFND	1	211,250	0	0
HP INC	COM	40434L105	637	50,750	SH	DFND	2	50,750	0	0
HP INC	COM	40434L105	351	28,000	SH	DFND	3	28,000	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	7,514	411,250	SH	DFND	1	411,250	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,841	100,750	SH	DFND	2	100,750	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,060	58,000	SH	DFND	3	58,000	0	0
HOMESTREET INC	COM	43785V102	1,163	58,406	SH	DFND	1	58,406	0	0
HOMESTREET INC	COM	43785V102	5,226	262,374	SH	DFND	2	262,374	0	0
HOMESTREET INC	COM	43785V102	3,075	154,391	SH	DFND	3	154,391	0	0
HUNTSMAN CORP	COM	447011107	1,748	130,000	SH	DFND	1	130,000	0	0
HUNTSMAN CORP	COM	447011107	4,169	310,000	SH	DFND	3	310,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	27	20,000	SH	DFND	1	20,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	27	20,000	SH	DFND	2	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	704	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	635	22,216	SH	DFND	2	22,216	0	0
INTERVAL LEISURE GROUP INC	COM	46113M108	232	14,571	SH	DFND	1	14,571	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,106	80,800	SH	DFND	1	80,800	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,683	122,900	SH	DFND	2	122,900	0	0
JPMORGAN CHASE & CO	COM	46625H100	16,156	260,000	SH	DFND	1	260,000	0	0
JPMORGAN CHASE & CO	COM	46625H100	3,107	50,000	SH	DFND	3	50,000	0	0

KKR & CO L P DEL	COM UNITS	48248M102	2,605	211,115	SH	DFND	1	211,115	0	0
KKR & CO L P DEL	COM UNITS	48248M102	6,487	525,685	SH	DFND	2	525,685	0	0
KKR & CO L P DEL	COM UNITS	48248M102	3,625	293,800	SH	DFND	3	293,800	0	0
KELLOGG CO	COM	487836108	3,172	38,850	SH	DFND	1	38,850	0	0
KOPPERS HOLDINGS INC	COM	50060P106	242	7,883	SH	DFND	1	7,883	0	0
LCNB CORP	COM	50181P100	1,814	114,785	SH	DFND	1	114,785	0	0
LCNB CORP	COM	50181P100	32	2,000	SH	DFND	3	2,000	0	0
LEGG MASON INC	COM	524901105	3,052	103,500	SH	DFND	1	103,500	0	0
LEGG MASON INC	COM	524901105	2,993	101,500	SH	DFND	2	101,500	0	0
LEUCADIA NATL CORP	COM	527288104	137	7,896	SH	DFND	1	7,896	0	0
LEUCADIA NATL CORP	COM	527288104	144	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	164	11,634	SH	DFND	1	11,634	0	0
MDC PARTNERS INC	CL A SUB VTG	552697104	299	16,359	SH	DFND	1	16,359	0	0
MFA FINL INC	COM	55272X102	182	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC	COM	55272X102	182	25,000	SH	DFND	2	25,000	0	0
MYR GROUP INC DEL	COM	55405W104	459	19,060	SH	DFND	1	19,060	0	0
MARATHON OIL CORP	COM	565849106	2,972	198,000	SH	DFND	2	198,000	0	0
MASTEC INC	COM	576323109	243	10,884	SH	DFND	1	10,884	0	0
MEDLEY CAP CORP	COM	58503F106	7,432	1,109,285	SH	DFND	1	1,109,285	0	0
MEDLEY CAP CORP	COM	58503F106	7,307	1,090,573	SH	DFND	2	1,090,573	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,780	302,750	SH	DFND	1	302,750	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,625	276,350	SH	DFND	3	276,350	0	0
MERCER INTL INC	COM	588056101	274	34,316	SH	DFND	1	34,316	0	0
METLIFE INC	COM	59156R108	6,970	175,000	SH	DFND	1	175,000	0	0
MICROSEMI CORP	COM	595137100	317	9,699	SH	DFND	1	9,699	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	88	27,642	SH	DFND	1	27,642	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	252	79,223	SH	DFND	2	79,223	0	0
NMI HLDGS INC	CL A	629209305	2,532	462,000	SH	DFND	1	462,000	0	0
NMI HLDGS INC	CL A	629209305	5,074	926,000	SH	DFND	2	926,000	0	0
NN INC	COM	629337106	153	10,954	SH	DFND	1	10,954	0	0
NATIONAL INTERSTATE CORP	COM	63654U100	308,550	10,200,000	SH	DFND	1	10,200,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	5,247	350,000	SH	DFND	1	350,000	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	19,247	1,683,930	SH	DFND	1	1,683,930	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	1,927	168,570	SH	DFND	2	168,570	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,380	149,166	SH	DFND	1	149,166	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,119	25,000	SH	DFND	1	25,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,119	25,000	SH	DFND	2	25,000	0	0
OMEROS CORP	COM	682143102	3,009	286,040	SH	DFND	1	286,040	0	0
OMEROS CORP	COM	682143102	4,514	429,061	SH	DFND	2	429,061	0	0
OPUS BK IRVINE CALIF	COM	684000102	307	9,086	SH	DFND	1	9,086	0	0
ORGANOVO HLDGS INC	COM	68620A104	340	91,500	SH	DFND	1	91,500	0	0

ORGANOVO HLDGS INC	COM	68620A104	595	160,000	SH	DFND	2	160,000	0	0
PDVWIRELESS INC	COM	69290R104	8,912	416,640	SH	DFND	1	416,640	0	0
PDVWIRELESS INC	COM	69290R104	14,424	674,329	SH	DFND	2	674,329	0	0
PJT PARTNERS INC	COM CL A	69343T107	26	1,110	SH	DFND	1	1,110	0	0
PJT PARTNERS INC	COM CL A	69343T107	200	8,690	SH	DFND	2	8,690	0	0
PARTY CITY HOLDCO INC	COM	702149105	260	18,717	SH	DFND	1	18,717	0	0
PAYPAL HLDGS INC	COM	70450Y103	2,118	58,000	SH	DFND	1	58,000	0	0
PEAK RESORTS INC	COM	70469L100	5,682	1,245,986	SH	DFND	1	1,245,986	0	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	629	20,000	SH	DFND	1	20,000	0	0
PERFICIENT INC	COM	71375U101	345	16,995	SH	DFND	1	16,995	0	0
POTBELLY CORP	COM	73754Y100	376	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,254	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	878	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	49	50,000	PRN	DFND	1	50,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	840	850,000	PRN	DFND	2	850,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	99	100,000	PRN	DFND	3	100,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	113	120,000	PRN	DFND	1	120,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,114	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	302	320,000	PRN	DFND	3	320,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,910	500,000	SH	DFND	1	500,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,910	500,000	SH	DFND	2	500,000	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	284	14,439	SH	DFND	1	14,439	0	0
PRUDENTIAL FINL INC	COM	744320102	16,943	237,500	SH	DFND	1	237,500	0	0
PRUDENTIAL FINL INC	COM	744320102	8,655	121,323	SH	DFND	3	121,323	0	0
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	340	17,345	SH	DFND	1	17,345	0	0
RESOLUTE FST PRODS INC	COM	76117W109	2,508	474,084	SH	DFND	1	474,084	0	0
RESOLUTE FST PRODS INC	COM	76117W109	4,103	775,627	SH	DFND	2	775,627	0	0
RESOLUTE FST PRODS INC	COM	76117W109	165	31,125	SH	DFND	3	31,125	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	5,578	902,535	SH	DFND	1	902,535	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	5,578	902,535	SH	DFND	2	902,535	0	0
ROYAL BANK OF CANADA	NOTE 4.650% 1/2	780082AD5	32,322	30,000,000	PRN	DFND	2	30,000,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	448	8,000	SH	DFND	1	8,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	5,712	102,000	SH	DFND	2	102,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	359	6,500	SH	DFND	1	6,500	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	299	19,278	SH	DFND	1	19,278	0	0
SVB FINL GROUP	COM	78486Q101	211	2,217	SH	DFND	1	2,217	0	0

SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	3,269	52,500	SH	DFND	1	52,500	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	2,024	32,500	SH	DFND	2	32,500	0	0
STARWOOD PPTY TR INC	COM	85571B105	311	15,000	SH	DFND	1	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	311	15,000	SH	DFND	2	15,000	0	0
STONEGATE MTG CORP	COM	86181Q300	4,438	1,320,830	SH	DFND	1	1,320,830	0	0
STONEGATE MTG CORP	COM	86181Q300	4,305	1,281,281	SH	DFND	2	1,281,281	0	0
SYNAPTICS INC	COM	87157D109	290	5,398	SH	DFND	1	5,398	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	4,932	160,236	SH	DFND	1	160,236	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	2,723	88,480	SH	DFND	2	88,480	0	0
TRIBUNE MEDIA CO	CL A	896047503	13,321	340,000	SH	DFND	1	340,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,938	460,000	SH	DFND	1	460,000	0	0
TWO HBRS INVT CORP	COM	90187B101	11,171	1,305,000	SH	DFND	2	1,305,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,381	395,000	SH	DFND	3	395,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	220	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	2,344	159,871	SH	DFND	2	159,871	0	0
VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	922042718	219	2,351	SH	DFND	1	2,351	0	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	311	7,265	SH	DFND	1	7,265	0	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	649	3,375	SH	DFND	1	3,375	0	0
VANGUARD INDEX FDS	REIT ETF	922908553	451	5,089	SH	DFND	1	5,089	0	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	460	5,380	SH	DFND	1	5,380	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,959	52,994	SH	DFND	2	52,994	0	0
VERISK ANALYTICS INC	COM	92345Y106	15,096	186,191	SH	DFND	1	186,191	0	0
VIAD CORP	COM NEW	92552R406	310	9,997	SH	DFND	1	9,997	0	0
VIACOM INC NEW	CL B	92553P201	19,389	467,550	SH	DFND	1	467,550	0	0
VIACOM INC NEW	CL B	92553P201	9,432	227,450	SH	DFND	3	227,450	0	0
VOLTARI CORP	COM NEW	92870X309	20	5,652	SH	DFND	1	5,652	0	0
VOLTARI CORP	COM NEW	92870X309	31	8,478	SH	DFND	2	8,478	0	0
VONAGE HLDGS CORP	COM	92886T201	383	62,810	SH	DFND	1	62,810	0	0
WELLS FARGO & CO NEW	COM	949746101	12,874	272,000	SH	DFND	1	272,000	0	0
WEST CORP	COM	952355204	274	13,942	SH	DFND	1	13,942	0	0
XCERRA CORP	COM	98400J108	241	41,960	SH	DFND	1	41,960	0	0