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The reader should not assume that the information is accurate and complete.

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: 09-30-2020

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: Senior Vice President and Chief Financial Officer  
Phone: 513-579-2153

Signature, Place, and Date of Signing:

/s/ Brian S. Hertzman CINCINNATI, OH 11-09-2020  
[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: 239  
Form 13F Information Table Value Total: 726,103  
(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	028-00498	Great American Insurance Company
2	028-01258	Great American Life Insurance Company
3	028-17123	Great American Holding, Inc

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

FORM 13F INFORMATION TABLE

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

COLUMN 1	COLUMN 2	COLUMN 3	COLUMN 4	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
			VALUE	SHRS OR	SH/	PUT/	INVESTMENT	OTHER	VOTING AUTHORITY		
NAME OF ISSUER	TITLE OF CLASS	CUSIP	(x\$1000)	PRN AMT	PRN	CALL	DISCRETION	MANAGER	SOLE	SHARED	NONE
DEUTSCHE BANK A G	NAMEN AKT	D18190898	556	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	312	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	518	61,631	SH		DFND	3	61,631	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	270	15,000	SH		DFND	1	15,000	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	270	15,000	SH		DFND	2	15,000	0	0
ENDO INTL PLC	SHS	G30401106	646	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	104	31,500	SH		DFND	3	31,500	0	0
INVESCO LTD	SHS	G491BT108	8,500	745,000	SH		DFND	1	745,000	0	0
INVESCO LTD	SHS	G491BT108	8,500	745,000	SH		DFND	2	745,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,018	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,018	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	12,278	105,734	SH		SOLE		105,734	0	0
MYLAN NV	SHS EURO	N59465109	741	50,000	SH		DFND	1	50,000	0	0
MYLAN NV	SHS EURO	N59465109	1,483	100,000	SH		DFND	2	100,000	0	0
MYLAN NV	SHS EURO	N59465109	741	50,000	SH		DFND	3	50,000	0	0
ACUTUS MED INC	COM	005111109	8,940	299,995	SH		DFND	1	299,995	0	0
ACUTUS MED INC	COM	005111109	8,940	299,995	SH		DFND	2	299,995	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	8,397	106,917	SH		DFND	1	106,917	0	0
ANNALY CAPITAL MANAGEMENT IN	COM	035710409	486	68,260	SH		DFND	2	68,260	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	107	20,000	SH		DFND	1	20,000	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	107	20,000	SH		DFND	2	20,000	0	0
ANTERIX INC	COM	03676C100	993	30,353	SH		DFND	1	30,353	0	0
ANTERIX INC	COM	03676C100	1,512	46,213	SH		DFND	2	46,213	0	0
ANWORTH MTG ASSET CORP	COM	037347101	1,094	667,250	SH		DFND	1	667,250	0	0
ANWORTH MTG ASSET CORP	COM	037347101	609	371,450	SH		DFND	2	371,450	0	0
ANWORTH MTG ASSET CORP	COM	037347101	622	379,250	SH		DFND	3	379,250	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,306	144,912	SH		DFND	1	144,912	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,758	195,071	SH		DFND	2	195,071	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	318	35,242	SH		DFND	3	35,242	0	0

ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	1,767	133,333	SH	DFND	1	133,333	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	1,813	638,342	SH	DFND	1	638,342	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	1,365	480,506	SH	DFND	3	480,506	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	188	19,000	SH	DFND	1	19,000	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	188	19,000	SH	DFND	2	19,000	0	0
BP PLC	SPONSORED ADR	055622104	1,440	82,500	SH	DFND	2	82,500	0	0
BARCLAYS PLC	ADR	06738E204	1,007	201,000	SH	DFND	1	201,000	0	0
BARCLAYS PLC	ADR	06738E204	867	173,000	SH	DFND	3	173,000	0	0
BERKLEY W R CORP	COM	084423102	10,732	175,500	SH	SOLE		175,500	0	0
BIOGEN INC	COM	09062X103	993	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	993	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,435	1,500,000	PRN	DFND	1	1,500,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	7,654	8,000,000	PRN	DFND	2	8,000,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	478	500,000	PRN	DFND	3	500,000	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	279	10,363	SH	DFND	1	10,363	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	27	999	SH	DFND	3	999	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,809	30,000	SH	DFND	1	30,000	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,809	30,000	SH	DFND	3	30,000	0	0
CVS HEALTH CORP	COM	126650100	9,344	160,000	SH	DFND	1	160,000	0	0
CVS HEALTH CORP	COM	126650100	9,344	160,000	SH	DFND	2	160,000	0	0
CAPITOL FED FINL INC	COM	14057J101	334	36,000	SH	DFND	1	36,000	0	0
CENTURY CMNTYS INC	COM	156504300	574	13,557	SH	DFND	1	13,557	0	0
CENTURY CMNTYS INC	COM	156504300	574	13,557	SH	DFND	2	13,557	0	0
CITIGROUP INC	COM NEW	172967424	21,997	510,260	SH	DFND	1	510,260	0	0
CITIGROUP INC	COM NEW	172967424	8,285	192,180	SH	DFND	2	192,180	0	0
CITIGROUP INC	COM NEW	172967424	541	12,560	SH	DFND	3	12,560	0	0
CITIZENS FINL GROUP INC	COM	174610105	1,413	55,910	SH	DFND	1	55,910	0	0
CITIZENS FINL GROUP INC	COM	174610105	902	35,670	SH	DFND	2	35,670	0	0
CITIZENS FINL GROUP INC	COM	174610105	213	8,420	SH	DFND	3	8,420	0	0
CLIPPER RLTY INC	COM	18885T306	2,251	372,044	SH	DFND	1	372,044	0	0
CLIPPER RLTY INC	COM	18885T306	3,376	558,067	SH	DFND	2	558,067	0	0
COLONY CAP INC NEW	NOTE 5.000% 4/1	19624RAA4	20,863	21,500,000	PRN	DFND	2	21,500,000	0	0
COLONY CAP INC NEW	CL A COM	19626G108	5,027	1,841,485	SH	DFND	1	1,841,485	0	0
COLONY CAP INC NEW	CL A COM	19626G108	1,331	487,560	SH	DFND	2	487,560	0	0
COLONY CAP INC NEW	CL A COM	19626G108	291	106,703	SH	DFND	3	106,703	0	0
COMCAST CORP NEW	CL A	20030N101	9,576	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	230	7,000	SH	DFND	3	7,000	0	0
CRESTWOOD	UNIT LTD	226344208	3,863	310,030	SH	DFND	1	310,030	0	0

EQUITY PARTNERS LP	PARTNER									
CRESTWOOD EQUITY PARTNERS LP	UNIT LTD PARTNER	226344208	3,863	310,031	SH	DFND	2	310,031	0	0
CROSSAMERICA PARTNERS LP	UT LTD PTN INT	22758A105	104	7,000	SH	DFND	1	7,000	0	0
CROSSAMERICA PARTNERS LP	UT LTD PTN INT	22758A105	104	7,000	SH	DFND	2	7,000	0	0
CUSTOMERS BANCORP INC	COM	23204G100	3,731	333,114	SH	DFND	1	333,114	0	0
CUSTOMERS BANCORP INC	COM	23204G100	3,731	333,115	SH	DFND	2	333,115	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	112	10,000	SH	DFND	1	10,000	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	112	10,000	SH	DFND	2	10,000	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,248	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,078	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORPORATION	CL A	25470M109	871	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORPORATION	CL A	25470M109	871	30,000	SH	DFND	2	30,000	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	5,500	448,623	SH	DFND	1	448,623	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	15,430	1,258,539	SH	DFND	2	1,258,539	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	2,452	200,000	SH	DFND	3	200,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	41	10,000	SH	DFND	1	10,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	41	10,000	SH	DFND	2	10,000	0	0
ENBRIDGE INC	COM	29250N105	440	15,075	SH	DFND	2	15,075	0	0
ENBRIDGE INC	COM	29250N105	49	1,675	SH	DFND	3	1,675	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	1,688	311,520	SH	DFND	1	311,520	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	9,157	1,689,504	SH	DFND	2	1,689,504	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	419	77,376	SH	DFND	3	77,376	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,024	635,834	SH	DFND	1	635,834	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,024	635,835	SH	DFND	2	635,835	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	3,805	241,000	SH	DFND	1	241,000	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	3,805	241,000	SH	DFND	2	241,000	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	342	8,500	SH	DFND	1	8,500	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	342	8,500	SH	DFND	2	8,500	0	0
EQUITRANS MIDSTREAM CORP	COM	294600101	206	24,400	SH	DFND	1	24,400	0	0
EQUITRANS MIDSTREAM CORP	COM	294600101	206	24,400	SH	DFND	2	24,400	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	1,654	158,850	SH	DFND	1	158,850	0	0

FLEXION THERAPEUTICS INC	COM	33938J106	1,654	158,850	SH	DFND	2	158,850	0	0
FRANCHISE GROUP INC	COM	35180X105	17,783	701,207	SH	DFND	1	701,207	0	0
FRANCHISE GROUP INC	COM	35180X105	17,783	701,207	SH	DFND	2	701,207	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,293	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RESOURCES INC	COM	354613101	2,256	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,131	55,600	SH	DFND	3	55,600	0	0
FULL HSE RESORTS INC	COM	359678109	69	35,331	SH	DFND	1	35,331	0	0
FULL HSE RESORTS INC	COM	359678109	37	19,069	SH	DFND	2	19,069	0	0
GENERAL MTRS CO	COM	37045V100	10,345	349,620	SH	DFND	1	349,620	0	0
GENERAL MTRS CO	COM	37045V100	4,154	140,380	SH	DFND	3	140,380	0	0
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	45	10,000	SH	DFND	1	10,000	0	0
GENESIS ENERGY L P	UNIT LTD PARTN	371927104	45	10,000	SH	DFND	2	10,000	0	0
GILEAD SCIENCES INC	COM	375558103	1,968	31,143	SH	DFND	1	31,143	0	0
GILEAD SCIENCES INC	COM	375558103	849	13,428	SH	DFND	2	13,428	0	0
GILEAD SCIENCES INC	COM	375558103	343	5,429	SH	DFND	3	5,429	0	0
GRANITE PT MTG TR INC	COM STK	38741L107	278	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM STK	38741L107	877	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM STK	38741L107	296	41,790	SH	DFND	3	41,790	0	0
GRAY TELEVISION INC	COM	389375106	7,488	543,797	SH	DFND	1	543,797	0	0
GRAY TELEVISION INC	COM	389375106	8,473	615,298	SH	DFND	2	615,298	0	0
GRAY TELEVISION INC	COM	389375106	2,362	171,500	SH	DFND	3	171,500	0	0
HC2 HLDGS INC	COM	404139107	2,438	1,007,421	SH	DFND	2	1,007,421	0	0
HANESBRANDS INC	COM	410345102	1,732	110,000	SH	DFND	1	110,000	0	0
HANESBRANDS INC	COM	410345102	630	40,000	SH	DFND	3	40,000	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	272	18,000	SH	DFND	1	18,000	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	272	18,000	SH	DFND	2	18,000	0	0
HOWARD BANCORP INC	COM	442496105	933	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP INC	COM	442496105	933	103,900	SH	DFND	2	103,900	0	0
INSTEEL INDS INC	COM	45774W108	460	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDS INC	COM	45774W108	415	22,216	SH	DFND	2	22,216	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	147	8,159	SH	DFND	1	8,159	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	150	8,315	SH	DFND	2	8,315	0	0
KAYNE ANDERSON ENERGY INFRST	COM	486606106	1,963	492,098	SH	DFND	1	492,098	0	0
KAYNE ANDERSON ENERGY INFRST	COM	486606106	1,963	492,096	SH	DFND	2	492,096	0	0

KELLOGG CO	COM	487836108	2,509	38,850	SH	DFND	1	38,850	0	0
KRAFT HEINZ CO	COM	500754106	3,294	110,000	SH	DFND	1	110,000	0	0
LCNB CORP	COM	50181P100	1,255	91,920	SH	DFND	1	91,920	0	0
LCNB CORP	COM	50181P100	23	1,662	SH	DFND	3	1,662	0	0
LEGACY HOUSING CORP	COM	52472M101	1,290	94,285	SH	DFND	1	94,285	0	0
LEGACY HOUSING CORP	COM	52472M101	1,290	94,282	SH	DFND	2	94,282	0	0
MFA FINL INC	COM	55272X102	67	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	67	25,000	SH	DFND	3	25,000	0	0
MFA FINL INC	NOTE 6.250% 6/1	55272XAA0	14,003	15,000,000	PRN	DFND	2	15,000,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	315	20,000	SH	DFND	1	20,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	315	20,000	SH	DFND	2	20,000	0	0
MACYS INC	COM	55616P104	769	135,000	SH	DFND	1	135,000	0	0
MAGELLAN MIDSTREAM PARTNRS LP	COM UNIT RP LP	559080106	376	11,000	SH	DFND	1	11,000	0	0
MAGELLAN MIDSTREAM PARTNRS LP	COM UNIT RP LP	559080106	376	11,000	SH	DFND	2	11,000	0	0
MEDLEY CAP CORP	COM	58503F502	963	54,003	SH	DFND	1	54,003	0	0
MEDLEY CAP CORP	COM	58503F502	880	49,372	SH	DFND	2	49,372	0	0
MEDLEY CAP CORP	COM	58503F502	184	10,324	SH	DFND	3	10,324	0	0
MEDLEY MGMT INC	CL A COM	58503T106	161	276,350	SH	DFND	1	276,350	0	0
MEDLEY MGMT INC	CL A COM	58503T106	176	302,750	SH	DFND	3	302,750	0	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	839	25,000	SH	DFND	1	25,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	2,895	350,000	SH	DFND	1	350,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	3,659	3,750,000	PRN	DFND	1	3,750,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	16,650	17,063,000	PRN	DFND	2	17,063,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	1,990	2,039,000	PRN	DFND	3	2,039,000	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	20,673	229,882	SH	DFND	1	229,882	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	21,806	242,483	SH	DFND	2	242,483	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	1,133	12,600	SH	DFND	3	12,600	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	124	17,000	SH	DFND	1	17,000	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	124	17,000	SH	DFND	2	17,000	0	0
NUTRIEN LTD	COM	67077M108	1,962	50,000	SH	DFND	1	50,000	0	0
NUTRIEN LTD	COM	67077M108	1,962	50,000	SH	DFND	2	50,000	0	0
OMEROS CORP	COM	682143102	648	64,113	SH	DFND	1	64,113	0	0
OMEROS CORP	COM	682143102	972	96,171	SH	DFND	2	96,171	0	0
ONEOK INC NEW	COM	682680103	286	11,000	SH	DFND	1	11,000	0	0
ONEOK INC NEW	COM	682680103	286	11,000	SH	DFND	2	11,000	0	0
ORGANOVO HLDGS INC	COM NEW	68620A203	36	4,575	SH	DFND	1	4,575	0	0
ORGANOVO	COM NEW	68620A203	63	8,000	SH	DFND	2	8,000	0	0

HLDGS INC											
PJT PARTNERS INC	COM CL A	69343T107	527	8,690	SH	DFND	2	8,690	0	0	
PJT PARTNERS INC	COM CL A	69343T107	67	1,110	SH	DFND	3	1,110	0	0	
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	265	11,500	SH	DFND	1	11,500	0	0	
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	265	11,500	SH	DFND	2	11,500	0	0	
PHREESIA INC	COM	71944F106	329	10,230	SH	DFND	1	10,230	0	0	
PHREESIA INC	COM	71944F106	767	23,871	SH	DFND	2	23,871	0	0	
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2,521	421,500	SH	DFND	1	421,500	0	0	
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2,521	421,500	SH	DFND	2	421,500	0	0	
POTBELLY CORP	COM	73754Y100	114	30,000	SH	DFND	1	30,000	0	0	
POTBELLY CORP	COM	73754Y100	379	100,000	SH	DFND	2	100,000	0	0	
POTBELLY CORP	COM	73754Y100	265	70,000	SH	DFND	3	70,000	0	0	
READY CAPITAL CORP	COM	75574U101	1,725	153,989	SH	DFND	1	153,989	0	0	
READY CAPITAL CORP	COM	75574U101	4,255	379,872	SH	DFND	2	379,872	0	0	
READY CAPITAL CORP	COM	75574U101	969	86,492	SH	DFND	3	86,492	0	0	
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	913	1,000,000	PRN	DFND	1	1,000,000	0	0	
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	6,394	7,000,000	PRN	DFND	2	7,000,000	0	0	
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	2,470	102,000	SH	DFND	2	102,000	0	0	
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	194	8,000	SH	DFND	3	8,000	0	0	
SCRIPPS E W CO OHIO	CL A NEW	811054402	3,228	282,161	SH	DFND	1	282,161	0	0	
SCRIPPS E W CO OHIO	CL A NEW	811054402	6,882	601,565	SH	DFND	2	601,565	0	0	
SCRIPPS E W CO OHIO	CL A NEW	811054402	3,374	294,947	SH	DFND	3	294,947	0	0	
SELECT INTERIOR CONCEPTS INC	CL A	816120307	4,175	605,053	SH	DFND	1	605,053	0	0	
SELECT INTERIOR CONCEPTS INC	CL A	816120307	6,970	1,010,194	SH	DFND	2	1,010,194	0	0	
SELECT ENERGY SVCS INC	CL A COM	81617J301	2,856	743,684	SH	DFND	1	743,684	0	0	
SELECT ENERGY SVCS INC	CL A COM	81617J301	7,081	1,843,916	SH	DFND	2	1,843,916	0	0	
SELECT ENERGY SVCS INC	CL A COM	81617J301	916	238,652	SH	DFND	3	238,652	0	0	
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	123	13,000	SH	DFND	1	13,000	0	0	
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	123	13,000	SH	DFND	2	13,000	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	10,166	528,656	SH	DFND	1	528,656	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	10,581	550,238	SH	DFND	2	550,238	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	418	21,730	SH	DFND	3	21,730	0	0	
STARWOOD PPTY TR INC	COM	85571B105	226	15,000	SH	DFND	2	15,000	0	0	
STARWOOD PPTY TR INC	COM	85571B105	226	15,000	SH	DFND	3	15,000	0	0	
SUNOCO	COM UT	86765K109	366	15,000	SH	DFND	1	15,000	0	0	

LP/SUNOCO FIN CORP	REP LP									
SUNOCO LP/SUNOCO FIN CORP	COM UT REP LP	86765K109	366	15,000	SH	DFND	2	15,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	5,146	5,000,000	PRN	DFND	1	5,000,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	15,438	15,000,000	PRN	DFND	2	15,000,000	0	0
TAPESTRY INC	COM	876030107	5,181	331,500	SH	DFND	1	331,500	0	0
TAPESTRY INC	COM	876030107	2,018	129,100	SH	DFND	2	129,100	0	0
TAPESTRY INC	COM	876030107	4,054	259,400	SH	DFND	3	259,400	0	0
TEGNA INC	COM	87901J105	823	70,000	SH	DFND	1	70,000	0	0
TEGNA INC	COM	87901J105	1,175	100,000	SH	DFND	2	100,000	0	0
TEGNA INC	COM	87901J105	353	30,000	SH	DFND	3	30,000	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	2,151	145,429	SH	DFND	1	145,429	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	2,107	142,491	SH	DFND	2	142,491	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	222	15,000	SH	DFND	3	15,000	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B200	132	9,128	SH	DFND	1	9,128	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B200	132	9,128	SH	DFND	2	9,128	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	1,993	391,542	SH	DFND	1	391,542	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	3,422	672,235	SH	DFND	2	672,235	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	895	175,823	SH	DFND	3	175,823	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	14,368	14,400,000	PRN	DFND	1	14,400,000	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	40,232	40,322,000	PRN	DFND	2	40,322,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	160	16,000	SH	DFND	1	16,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	1,349	134,721	SH	DFND	2	134,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	112	11,150	SH	DFND	3	11,150	0	0
VENTAS INC	COM	92276F100	1,577	37,595	SH	DFND	1	37,595	0	0
VENTAS INC	COM	92276F100	3,462	82,500	SH	DFND	2	82,500	0	0
VENTAS INC	COM	92276F100	1,884	44,905	SH	DFND	3	44,905	0	0
VIACOMCBS INC	CL B	92556H206	18,494	660,271	SH	DFND	1	660,271	0	0
VIACOMCBS INC	CL B	92556H206	10,956	391,153	SH	DFND	2	391,153	0	0
VIACOMCBS INC	CL B	92556H206	4,604	164,355	SH	DFND	3	164,355	0	0
WELLS FARGO CO NEW	COM	949746101	4,631	197,000	SH	DFND	1	197,000	0	0
WELLS FARGO CO NEW	COM	949746101	1,763	75,000	SH	DFND	2	75,000	0	0
WELLTOWER INC	COM	95040Q104	1,891	34,319	SH	DFND	1	34,319	0	0
WELLTOWER INC	COM	95040Q104	3,263	59,232	SH	DFND	2	59,232	0	0
WELLTOWER INC	COM	95040Q104	1,371	24,889	SH	DFND	3	24,889	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	152	19,000	SH	DFND	1	19,000	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	152	19,000	SH	DFND	2	19,000	0	0



XPERI HOLDING CORP	COM	98390M103	10,199	887,671	SH	DFND	1	887,671	0	0
XPERI HOLDING CORP	COM	98390M103	10,199	887,671	SH	DFND	2	887,671	0	0