

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: 03-31-2016

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 05-11-2016  
[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: 258  
Form 13F Information Table Value Total: 1,343,838  
(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

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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	COLUMN 5			COLUMN 6	COLUMN 7	COLUMN 8		
			VALUE (x\$1000)	SHRS OR PRN	SH/ PUT/ CALL	INVESTMENT DISCRETION	OTHER MANAGER	SOLE	SHARED	NONE	
DEUTSCHE BANK AG	NAMEN AKT	D18190898	7,135	421,193	SH		DFND	1	421,193	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	8,772	517,800	SH		DFND	2	517,800	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	2,050	121,007	SH		DFND	3	121,007	0	0
ARRIS INTL INC	SHS	G0551A103	261	11,396	SH		DFND	1	11,396	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	990	86,197	SH		DFND	1	86,197	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	990	86,198	SH		DFND	2	86,198	0	0
ENDO INTL PLC	SHS	G30401106	6,621	235,190	SH		DFND	1	235,190	0	0
ENDO INTL PLC	SHS	G30401106	5,987	212,690	SH		DFND	2	212,690	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	7,660	125,000	SH		DFND	1	125,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	12,256	200,000	SH		DFND	2	200,000	0	0
MEDTRONIC PLC	SHS	G5960L103	6,375	85,000	SH		DFND	1	85,000	0	0
CHUBB LIMITED	COM	H1467J104	12,598	63,000	SH		SOLE		63,000	0	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	3,423	40,000	SH		DFND	1	40,000	0	0
ABBVIE INC	COM	00287Y109	3,770	66,000	SH		DFND	1	66,000	0	0
ABBVIE INC	COM	00287Y109	8,797	154,000	SH		DFND	2	154,000	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	3,898	24,000	SH		DFND	1	24,000	0	0
AFFILIATED MANAGERS GROUP	COM	008252108	9,094	56,000	SH		DFND	2	56,000	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	358	30,716	SH		DFND	1	30,716	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	1,934	165,985	SH		DFND	2	165,985	0	0
ALLY FINL INC	COM	02005N100	6,926	370,000	SH		DFND	1	370,000	0	0
ALLY FINL INC	COM	02005N100	6,926	370,000	SH		DFND	2	370,000	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,561	191,167	SH		DFND	1	191,167	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	8,284	444,666	SH		DFND	2	444,666	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,148	168,967	SH		DFND	3	168,967	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	6,027	410,585	SH		DFND	1	410,585	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	9,423	641,920	SH		DFND	2	641,920	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	2,654	180,795	SH		DFND	3	180,795	0	0
ANNALY CAP MGMT INC	COM	035710409	1,521	148,260	SH		DFND	2	148,260	0	0

ANWORTH MORTGAGE ASSET CP	COM	037347101	3,160	678,200	SH	DFND	1	678,200	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,731	371,450	SH	DFND	2	371,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,716	368,300	SH	DFND	3	368,300	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	5,790	431,437	SH	DFND	1	431,437	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	6,269	467,157	SH	DFND	2	467,157	0	0
APPLE INC	COM	037833100	17,547	161,000	SH	DFND	1	161,000	0	0
APPLE INC	COM	037833100	17,547	161,000	SH	DFND	2	161,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	1,832	400,000	SH	DFND	1	400,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	1,832	400,000	SH	DFND	2	400,000	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	11,557	922,342	SH	DFND	1	922,342	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	6,033	481,506	SH	DFND	3	481,506	0	0
BP PLC	SPONSORED ADR	055622104	2,490	82,500	SH	DFND	2	82,500	0	0
BAKER HUGHES INC	COM	057224107	9,204	210,000	SH	DFND	1	210,000	0	0
BAKER HUGHES INC	COM	057224107	9,204	210,000	SH	DFND	2	210,000	0	0
BANK AMER CORP	COM	060505104	6,667	493,120	SH	DFND	1	493,120	0	0
BANK AMER CORP	COM	060505104	1,061	78,480	SH	DFND	3	78,480	0	0
BANK OF NOVA SCOTIA	NOTE 4.500%12/1	064159HB5	29,988	30,000,000	PRN	DFND	2	30,000,000	0	0
BARCLAYS PLC	ADR	06738E204	1,771	205,500	SH	DFND	1	205,500	0	0
BARCLAYS PLC	ADR	06738E204	3,310	384,000	SH	DFND	2	384,000	0	0
BARCLAYS PLC	ADR	06738E204	1,452	168,500	SH	DFND	3	168,500	0	0
BERKLEY W R CORP	COM	084423102	6,575	117,000	SH	SOLE		117,000	0	0
BIOGEN INC	COM	09062X103	911	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	911	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,245	44,400	SH	DFND	1	44,400	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	9,750	347,600	SH	DFND	2	347,600	0	0
CYS INVTS INC	COM	12673A108	9,007	1,106,500	SH	DFND	1	1,106,500	0	0
CYS INVTS INC	COM	12673A108	11,925	1,465,000	SH	DFND	2	1,465,000	0	0
CYS INVTS INC	COM	12673A108	6,166	757,500	SH	DFND	3	757,500	0	0
CAPITOL FED FINL INC	COM	14057J101	477	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	1,515	89,773	SH	DFND	1	89,773	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	22,031	1,305,141	SH	DFND	2	1,305,141	0	0
CARRIAGE SVCS INC	COM	143905107	290	13,438	SH	DFND	1	13,438	0	0
CEDAR REALTY TRUST INC	COM NEW	150602209	337	46,654	SH	DFND	1	46,654	0	0
CELGENE CORP	COM	151020104	1,001	10,000	SH	DFND	2	10,000	0	0
CELGENE CORP	COM	151020104	1,501	15,000	SH	DFND	3	15,000	0	0
CENTURY CMNTYS INC	COM	156504300	7,263	425,500	SH	DFND	1	425,500	0	0
CENTURY CMNTYS INC	COM	156504300	7,263	425,500	SH	DFND	2	425,500	0	0

CHEVRON CORP NEW	COM	166764100	3,702	38,800	SH	DFND	1	38,800	0	0
CISCO SYS INC	COM	17275R102	3,132	110,000	SH	DFND	1	110,000	0	0
CISCO SYS INC	COM	17275R102	7,118	250,000	SH	DFND	2	250,000	0	0
CITIGROUP INC	COM NEW	172967424	16,992	407,000	SH	DFND	1	407,000	0	0
CITIGROUP INC	COM NEW	172967424	9,519	228,000	SH	DFND	2	228,000	0	0
COACH INC	COM	189754104	7,280	181,600	SH	DFND	1	181,600	0	0
COACH INC	COM	189754104	8,154	203,400	SH	DFND	3	203,400	0	0
COLONY CAP INC	CL A	19624R106	470	28,000	SH	DFND	1	28,000	0	0
COLONY CAP INC	CL A	19624R106	587	35,000	SH	DFND	2	35,000	0	0
COMCAST CORP NEW	CL A	20030N101	6,322	103,500	SH	DFND	1	103,500	0	0
CONOCOPHILLIPS	COM	20825C104	282	7,000	SH	DFND	1	7,000	0	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	335	12,776	SH	DFND	1	12,776	0	0
CYRUSONE INC	COM	23283R100	359	7,874	SH	DFND	1	7,874	0	0
DARLING INGREDIENTS INC	COM	237266101	159	12,098	SH	DFND	1	12,098	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,084	42,804	SH	DFND	1	42,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,862	38,244	SH	DFND	2	38,244	0	0
E M C CORP MASS	COM	268648102	5,197	195,000	SH	DFND	1	195,000	0	0
E M C CORP MASS	COM	268648102	5,330	200,000	SH	DFND	2	200,000	0	0
E M C CORP MASS	COM	268648102	1,466	55,000	SH	DFND	3	55,000	0	0
EBAY INC	COM	278642103	1,384	58,000	SH	DFND	1	58,000	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	5,447	312,700	SH	DFND	1	312,700	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	12,841	737,153	SH	DFND	2	737,153	0	0
EMCOR GROUP INC	COM	29084Q100	289	5,946	SH	DFND	1	5,946	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	341	12,121	SH	DFND	1	12,121	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	92	5,000	SH	DFND	1	5,000	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	824	45,000	SH	DFND	2	45,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	1,164	36,000	SH	DFND	1	36,000	0	0
ENERGY TRANSFER PRTNRS L P	UNIT LTD PARTN	29273R109	10,478	324,000	SH	DFND	2	324,000	0	0
EVERI HLDGS INC	COM	30034T103	231	100,957	SH	DFND	1	100,957	0	0
FIRST FINL BANCORP OH	COM	320209109	230	12,636	SH	DFND	1	12,636	0	0
FIRST MERCHANTS CORP	COM	320817109	307	13,042	SH	DFND	1	13,042	0	0
FLUSHING FINL CORP	COM	343873105	276	12,749	SH	DFND	1	12,749	0	0
FRANKLIN RES INC	COM	354613101	6,180	158,250	SH	DFND	1	158,250	0	0
FRANKLIN RES INC	COM	354613101	9,187	235,250	SH	DFND	2	235,250	0	0
FRANKLIN RES INC	COM	354613101	3,378	86,500	SH	DFND	3	86,500	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	2,171	210,000	SH	DFND	1	210,000	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	931	90,000	SH	DFND	3	90,000	0	0
FULL HOUSE RESORTS INC	COM	359678109	51	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
GENERAC HLDGS INC	COM	368736104	272	7,312	SH	DFND	1	7,312	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	12,263	1,004,350	SH	DFND	1	1,004,350	0	0

GENERAL CABLE CORP DEL NEW	COM	369300108	998	81,750	SH	DFND	2	81,750	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	10,151	831,361	SH	DFND	3	831,361	0	0
GENERAL MTRS CO	COM	37045V100	21,669	689,450	SH	DFND	1	689,450	0	0
GENERAL MTRS CO	COM	37045V100	12,589	400,550	SH	DFND	3	400,550	0	0
GILEAD SCIENCES INC	COM	375558103	7,086	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	2,887	31,428	SH	DFND	2	31,428	0	0
GILEAD SCIENCES INC	COM	375558103	1,050	11,429	SH	DFND	3	11,429	0	0
GLOBAL X FDS	GLB X MLP ENRG I	37950E226	211	18,369	SH	DFND	1	18,369	0	0
GRAY TELEVISION INC	COM	389375106	239	20,407	SH	DFND	1	20,407	0	0
GREAT AJAX CORP	COM	38983D300	840	75,050	SH	DFND	1	75,050	0	0
GREAT AJAX CORP	COM	38983D300	8,791	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	7,767	694,067	SH	DFND	3	694,067	0	0
GREAT PLAINS ENERGY INC	COM	391164100	245	7,602	SH	DFND	1	7,602	0	0
GREAT WESTN BANCORP INC	COM	391416104	309	11,326	SH	DFND	1	11,326	0	0
HC2 HLDGS INC	COM	404139107	3,848	1,007,421	SH	DFND	2	1,007,421	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	961	1,000,000	PRN	DFND	1	1,000,000	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	8,650	9,000,000	PRN	DFND	3	9,000,000	0	0
HP INC	COM	40434L105	5,067	411,250	SH	DFND	1	411,250	0	0
HP INC	COM	40434L105	1,241	100,750	SH	DFND	2	100,750	0	0
HP INC	COM	40434L105	715	58,000	SH	DFND	3	58,000	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	7,291	411,250	SH	DFND	1	411,250	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,786	100,750	SH	DFND	2	100,750	0	0
HEWLETT PACKARD ENTERPRISE C	COM	42824C109	1,028	58,000	SH	DFND	3	58,000	0	0
HOMESTREET INC	COM	43785V102	1,215	58,406	SH	DFND	1	58,406	0	0
HOMESTREET INC	COM	43785V102	5,460	262,374	SH	DFND	2	262,374	0	0
HOMESTREET INC	COM	43785V102	3,213	154,391	SH	DFND	3	154,391	0	0
HUNTSMAN CORP	COM	447011107	3,525	265,000	SH	DFND	1	265,000	0	0
HUNTSMAN CORP	COM	447011107	7,648	575,000	SH	DFND	3	575,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	105	20,000	SH	DFND	1	20,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	105	20,000	SH	DFND	2	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	752	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	679	22,216	SH	DFND	2	22,216	0	0
INTERVAL LEISURE GROUP INC	COM	46113M108	211	14,571	SH	DFND	1	14,571	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	984	80,800	SH	DFND	1	80,800	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,497	122,900	SH	DFND	2	122,900	0	0
JPMORGAN CHASE & CO	COM	46625H100	15,397	260,000	SH	DFND	1	260,000	0	0
JPMORGAN CHASE & CO	COM	46625H100	2,961	50,000	SH	DFND	3	50,000	0	0

KKR & CO L P DEL	COM UNITS	48248M102	3,101	211,115	SH	DFND	1	211,115	0	0
KKR & CO L P DEL	COM UNITS	48248M102	7,722	525,685	SH	DFND	2	525,685	0	0
KKR & CO L P DEL	COM UNITS	48248M102	4,316	293,800	SH	DFND	3	293,800	0	0
KELLOGG CO	COM	487836108	2,974	38,850	SH	DFND	1	38,850	0	0
LCNB CORP	COM	50181P100	1,845	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	2,879	83,000	SH	DFND	1	83,000	0	0
LEGG MASON INC	COM	524901105	2,844	82,000	SH	DFND	2	82,000	0	0
LEUCADIA NATL CORP	COM	527288104	128	7,896	SH	DFND	1	7,896	0	0
LEUCADIA NATL CORP	COM	527288104	134	8,315	SH	DFND	2	8,315	0	0
LEUCADIA NATL CORP	COM	527288104	4	263	SH	DFND	3	263	0	0
LINN ENERGY LLC	UNIT LTD LIAB	536020100	26	71,631	SH	DFND	2	71,631	0	0
LIVE OAK BANCSHARES INC	COM	53803X105	175	11,634	SH	DFND	1	11,634	0	0
MDC PARTNERS INC	CL A SUB VTG	552697104	241	10,220	SH	DFND	1	10,220	0	0
MFA FINL INC	COM	55272X102	171	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC	COM	55272X102	171	25,000	SH	DFND	2	25,000	0	0
MYR GROUP INC DEL	COM	55405W104	479	19,060	SH	DFND	1	19,060	0	0
MARATHON OIL CORP	COM	565849106	2,206	198,000	SH	DFND	2	198,000	0	0
MASTEC INC	COM	576323109	220	10,884	SH	DFND	1	10,884	0	0
MEDLEY CAP CORP	COM	58503F106	7,321	1,109,285	SH	DFND	1	1,109,285	0	0
MEDLEY CAP CORP	COM	58503F106	7,198	1,090,573	SH	DFND	2	1,090,573	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,665	302,750	SH	DFND	1	302,750	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,520	276,350	SH	DFND	3	276,350	0	0
MERCER INTL INC	COM	588056101	248	26,188	SH	DFND	1	26,188	0	0
METLIFE INC	COM	59156R108	7,690	175,000	SH	DFND	1	175,000	0	0
MICROSEMI CORP	COM	595137100	372	9,699	SH	DFND	1	9,699	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	153	27,642	SH	DFND	1	27,642	0	0
NII HLDGS INC	COM PAR \$0.001	62913F508	438	79,223	SH	DFND	2	79,223	0	0
NMI HLDGS INC	CL A	629209305	2,333	462,000	SH	DFND	1	462,000	0	0
NMI HLDGS INC	CL A	629209305	4,676	926,000	SH	DFND	2	926,000	0	0
NATIONAL INTERSTATE CORP	COM	63654U100	305,184	10,200,000	SH	DFND	1	10,200,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	5,565	350,000	SH	DFND	1	350,000	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	20,674	1,575,750	SH	DFND	1	1,575,750	0	0
NORTHSTAR RLTY FIN CORP	COM	66704R803	2,057	156,750	SH	DFND	2	156,750	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,730	149,166	SH	DFND	1	149,166	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,233	25,000	SH	DFND	1	25,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	1,233	25,000	SH	DFND	2	25,000	0	0
OMEROS CORP	COM	682143102	4,388	286,040	SH	DFND	1	286,040	0	0
OMEROS CORP	COM	682143102	6,582	429,061	SH	DFND	2	429,061	0	0
OPUS BK IRVINE CALIF	COM	684000102	255	7,506	SH	DFND	1	7,506	0	0
ORGANOVO HLDGS INC	COM	68620A104	199	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS	COM	68620A104	347	160,000	SH	DFND	2	160,000	0	0

INC										
PDVWIRELESS INC	COM	69290R104	14,595	425,000	SH	DFND	1	425,000	0	0
PDVWIRELESS INC	COM	69290R104	23,609	687,500	SH	DFND	2	687,500	0	0
PJT PARTNERS INC	COM CL A	69343T107	27	1,110	SH	DFND	1	1,110	0	0
PJT PARTNERS INC	COM CL A	69343T107	209	8,690	SH	DFND	2	8,690	0	0
PARTY CITY HOLDCO INC	COM	702149105	244	16,228	SH	DFND	1	16,228	0	0
PAYPAL HLDGS INC	COM	70450Y103	2,239	58,000	SH	DFND	1	58,000	0	0
PEAK RESORTS INC	COM	70469L100	4,236	1,245,986	SH	DFND	1	1,245,986	0	0
PENSKE AUTOMOTIVE GRP INC	COM	70959W103	758	20,000	SH	DFND	1	20,000	0	0
PERFICIENT INC	COM	71375U101	369	16,995	SH	DFND	1	16,995	0	0
POTBELLY CORP	COM	73754Y100	408	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,361	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	953	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	47	50,000	PRN	DFND	1	50,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	795	850,000	PRN	DFND	2	850,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	94	100,000	PRN	DFND	3	100,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	106	120,000	PRN	DFND	1	120,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	10,392	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	283	320,000	PRN	DFND	3	320,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,635	500,000	SH	DFND	1	500,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,635	500,000	SH	DFND	2	500,000	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	292	14,439	SH	DFND	1	14,439	0	0
PRUDENTIAL FINL INC	COM	744320102	17,152	237,500	SH	DFND	1	237,500	0	0
PRUDENTIAL FINL INC	COM	744320102	8,762	121,323	SH	DFND	3	121,323	0	0
RAMCO- GERSHENSON PPTYS TR	COM SH BEN INT	751452202	313	17,345	SH	DFND	1	17,345	0	0
REAL IND INC	COM	75601W104	223	25,678	SH	DFND	1	25,678	0	0
REGAL BELOIT CORP	COM	758750103	200	3,172	SH	DFND	1	3,172	0	0
RESOLUTE FST PRODS INC	COM	76117W109	2,612	474,084	SH	DFND	1	474,084	0	0
RESOLUTE FST PRODS INC	COM	76117W109	4,274	775,627	SH	DFND	2	775,627	0	0
RESOLUTE FST PRODS INC	COM	76117W109	171	31,125	SH	DFND	3	31,125	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	2,847	541,285	SH	DFND	1	541,285	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	2,847	541,285	SH	DFND	2	541,285	0	0
REXFORD INDL RLTY INC	COM	76169C100	817	45,000	SH	DFND	1	45,000	0	0
REXFORD INDL RLTY INC	COM	76169C100	1,907	105,000	SH	DFND	2	105,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	394	8,000	SH	DFND	1	8,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	7,477	152,000	SH	DFND	2	152,000	0	0

ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	315	6,500	SH	DFND	1	6,500	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	263	19,278	SH	DFND	1	19,278	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	9,956	152,000	SH	DFND	1	152,000	0	0
SCRIPPS NETWORKS INTERACT IN	CL A COM	811065101	6,092	93,000	SH	DFND	2	93,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	284	15,000	SH	DFND	1	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	284	15,000	SH	DFND	2	15,000	0	0
STONEGATE MTG CORP	COM	86181Q300	7,582	1,320,830	SH	DFND	1	1,320,830	0	0
STONEGATE MTG CORP	COM	86181Q300	7,355	1,281,281	SH	DFND	2	1,281,281	0	0
STONERIDGE INC	COM	86183P102	276	18,945	SH	DFND	1	18,945	0	0
SUNEDISON INC	COM	86732Y109	263	486,000	SH	DFND	2	486,000	0	0
SUNEDISON INC	COM	86732Y109	175	324,000	SH	DFND	3	324,000	0	0
SYNAPTICS INC	COM	87157D109	328	4,108	SH	DFND	1	4,108	0	0
TECK RESOURCES LTD	CL B	878742204	564	74,100	SH	DFND	1	74,100	0	0
TECK RESOURCES LTD	CL B	878742204	305	40,000	SH	DFND	2	40,000	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	3,942	160,236	SH	DFND	1	160,236	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	2,177	88,480	SH	DFND	2	88,480	0	0
TRIBUNE MEDIA CO	CL A	896047503	13,039	340,000	SH	DFND	1	340,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,652	460,000	SH	DFND	1	460,000	0	0
TWO HBRS INVT CORP	COM	90187B101	10,362	1,305,000	SH	DFND	2	1,305,000	0	0
TWO HBRS INVT CORP	COM	90187B101	3,136	395,000	SH	DFND	3	395,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	176	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	1,879	159,871	SH	DFND	2	159,871	0	0
VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	922042718	220	2,351	SH	DFND	1	2,351	0	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	314	7,265	SH	DFND	1	7,265	0	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	636	3,375	SH	DFND	1	3,375	0	0
VANGUARD INDEX FDS	REIT ETF	922908553	427	5,089	SH	DFND	1	5,089	0	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	445	5,380	SH	DFND	1	5,380	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,866	52,994	SH	DFND	2	52,994	0	0
VERISK ANALYTICS INC	COM	92345Y106	14,880	186,191	SH	DFND	1	186,191	0	0
VIAD CORP	COM NEW	92552R406	292	9,997	SH	DFND	1	9,997	0	0
VIACOM INC NEW	CL B	92553P201	19,300	467,550	SH	DFND	1	467,550	0	0
VIACOM INC NEW	CL B	92553P201	9,389	227,450	SH	DFND	3	227,450	0	0
VOLTARI CORP	COM NEW	92870X309	22	5,652	SH	DFND	1	5,652	0	0
VOLTARI CORP	COM NEW	92870X309	33	8,478	SH	DFND	2	8,478	0	0
VONAGE HLDGS CORP	COM	92886T201	237	51,848	SH	DFND	1	51,848	0	0
WELLS FARGO & CO NEW	COM	949746101	13,154	272,000	SH	DFND	1	272,000	0	0
WEST CORP	COM	952355204	285	12,509	SH	DFND	1	12,509	0	0



XCERRA CORP

COM

98400J108 249

38,140

SH

DFND

1

38,140 0

0