

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: 09-30-2019

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 11-12-2019  
[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: 286  
Form 13F Information Table Value Total: 1,221,577  
(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	496	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	279	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	462	61,631	SH		DFND	3	61,631	0	0
ALLERGAN PLC	SHS	G0177J108	841	5,000	SH		DFND	2	5,000	0	0
ALLERGAN PLC	SHS	G0177J108	841	5,000	SH		DFND	3	5,000	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,524	60,000	SH		DFND	1	60,000	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,524	60,000	SH		DFND	2	60,000	0	0
AXOVANT GENE THERAPIES LTD	COM	G0750W203	70	10,774	SH		DFND	1	10,774	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	497	15,000	SH		DFND	1	15,000	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	497	15,000	SH		DFND	2	15,000	0	0
ENDO INTL PLC	SHS	G30401106	628	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	101	31,500	SH		DFND	3	31,500	0	0
INVESCO LTD	SHS	G491BT108	9,571	565,000	SH		DFND	1	565,000	0	0
INVESCO LTD	SHS	G491BT108	9,571	565,000	SH		DFND	2	565,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	156	64,900	SH		DFND	1	64,900	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	57	23,550	SH		DFND	3	23,550	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	84	5,000	SH		DFND	1	5,000	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	84	5,000	SH		DFND	2	5,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	2,137	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	2,137	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	17,070	105,734	SH		SOLE		105,734	0	0
MYLAN N V	SHS EURO	N59465109	989	50,000	SH		DFND	1	50,000	0	0
MYLAN N V	SHS EURO	N59465109	1,978	100,000	SH		DFND	2	100,000	0	0
MYLAN N V	SHS EURO	N59465109	989	50,000	SH		DFND	3	50,000	0	0
AGNC INVT CORP	COM	00123Q104	2,547	158,300	SH		DFND	1	158,300	0	0
AGNC INVT CORP	COM	00123Q104	5,546	344,666	SH		DFND	2	344,666	0	0
AGNC INVT CORP	COM	00123Q104	3,247	201,834	SH		DFND	3	201,834	0	0
AMAG PHARMACEUTICALS INC	COM	00163U106	173	15,000	SH		DFND	1	15,000	0	0
AMAG PHARMACEUTICALS INC	COM	00163U106	173	15,000	SH		DFND	2	15,000	0	0
ABBVIE INC	COM	00287Y109	6,436	85,000	SH		DFND	1	85,000	0	0

ABBVIE INC	COM	00287Y109	6,436	85,000	SH	DFND	2	85,000	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	9,506	106,917	SH	DFND	1	106,917	0	0
ANNALY CAP MGMT INC	COM	035710409	601	68,260	SH	DFND	2	68,260	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	81	11,000	SH	DFND	1	11,000	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	81	11,000	SH	DFND	2	11,000	0	0
ANTERIX INC	COM	03676C100	13,009	359,352	SH	DFND	1	359,352	0	0
ANTERIX INC	COM	03676C100	21,062	581,824	SH	DFND	2	581,824	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	2,202	667,250	SH	DFND	1	667,250	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,226	371,450	SH	DFND	2	371,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,252	379,250	SH	DFND	3	379,250	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	2,778	144,912	SH	DFND	1	144,912	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	3,739	195,071	SH	DFND	2	195,071	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	676	35,242	SH	DFND	3	35,242	0	0
APPLE INC	COM	037833100	24,390	108,900	SH	DFND	1	108,900	0	0
APPLE INC	COM	037833100	27,100	121,000	SH	DFND	2	121,000	0	0
APPLE INC	COM	037833100	2,710	12,100	SH	DFND	3	12,100	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	1,899	133,333	SH	DFND	1	133,333	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	4,397	800,842	SH	DFND	1	800,842	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	3,311	603,006	SH	DFND	3	603,006	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	175	12,000	SH	DFND	1	12,000	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	175	12,000	SH	DFND	2	12,000	0	0
BP PLC	SPONSORED ADR	055622104	3,134	82,500	SH	DFND	2	82,500	0	0
BARCLAYS PLC	ADR	06738E204	1,475	201,000	SH	DFND	1	201,000	0	0
BARCLAYS PLC	ADR	06738E204	1,270	173,000	SH	DFND	3	173,000	0	0
BERKLEY W R CORP	COM	084423102	12,676	175,500	SH	SOLE		175,500	0	0
BIOGEN INC	COM	09062X103	815	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	815	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,577	1,500,000	PRN	DFND	1	1,500,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	8,410	8,000,000	PRN	DFND	2	8,000,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	526	500,000	PRN	DFND	3	500,000	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	419	10,363	SH	DFND	1	10,363	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	40	999	SH	DFND	3	999	0	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	1,543	75,000	SH	DFND	1	75,000	0	0
BUILDERS FIRSTSOURCE INC	COM	12008R107	1,543	75,000	SH	DFND	2	75,000	0	0
CBS CORP NEW	CL B	124857202	4,138	102,500	SH	DFND	1	102,500	0	0
CBS CORP NEW	CL B	124857202	4,138	102,500	SH	DFND	2	102,500	0	0

CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	169	12,000	SH	DFND	1	12,000	0	0
CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	169	12,000	SH	DFND	2	12,000	0	0
CVS HEALTH CORP	COM	126650100	5,676	90,000	SH	DFND	1	90,000	0	0
CVS HEALTH CORP	COM	126650100	5,676	90,000	SH	DFND	2	90,000	0	0
CAPITOL FED FINL INC	COM	14057J101	496	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP LP	COM UTS LTD PTN	14309L102	8,283	324,072	SH	DFND	2	324,072	0	0
CARLYLE GROUP LP	COM UTS LTD PTN	14309L102	513	20,078	SH	DFND	3	20,078	0	0
CELGENE CORP	COM	151020104	2,979	30,000	SH	DFND	1	30,000	0	0
CELGENE CORP	COM	151020104	2,979	30,000	SH	DFND	3	30,000	0	0
CENTURY CMNTYS INC	COM	156504300	12,267	400,500	SH	DFND	1	400,500	0	0
CENTURY CMNTYS INC	COM	156504300	12,267	400,500	SH	DFND	2	400,500	0	0
CITIGROUP INC	COM NEW	172967424	35,249	510,260	SH	DFND	1	510,260	0	0
CITIGROUP INC	COM NEW	172967424	13,276	192,180	SH	DFND	2	192,180	0	0
CITIGROUP INC	COM NEW	172967424	868	12,560	SH	DFND	3	12,560	0	0
CITIZENS FINL GROUP INC	COM	174610105	7,817	221,000	SH	DFND	1	221,000	0	0
CITIZENS FINL GROUP INC	COM	174610105	2,034	57,500	SH	DFND	2	57,500	0	0
CITIZENS FINL GROUP INC	COM	174610105	1,291	36,500	SH	DFND	3	36,500	0	0
CLIPPER RLTY INC	COM	18885T306	3,791	372,044	SH	DFND	1	372,044	0	0
CLIPPER RLTY INC	COM	18885T306	5,687	558,067	SH	DFND	2	558,067	0	0
COLONY CAP INC	NOTE 5.000% 4/1	19624RAA4	21,102	21,500,000	PRN	DFND	2	21,500,000	0	0
COLONY CAP INC	NOTE 3.875% 1/1	19624RAB2	9,937	10,000,000	PRN	DFND	2	10,000,000	0	0
COLONY CAP INC NEW	CL A COM	19626G108	16,979	2,820,430	SH	DFND	1	2,820,430	0	0
COLONY CAP INC NEW	CL A COM	19626G108	4,496	746,906	SH	DFND	2	746,906	0	0
COLONY CAP INC NEW	CL A COM	19626G108	987	164,039	SH	DFND	3	164,039	0	0
COMCAST CORP NEW	CL A	20030N101	9,332	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	399	7,000	SH	DFND	3	7,000	0	0
CUSTOMERS BANCORP INC	COM	23204G100	6,909	333,114	SH	DFND	1	333,114	0	0
CUSTOMERS BANCORP INC	COM	23204G100	6,909	333,115	SH	DFND	2	333,115	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	131	5,000	SH	DFND	1	5,000	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	131	5,000	SH	DFND	2	5,000	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,350	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,030	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORP	CL A	25470M109	1,022	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORP	CL A	25470M109	1,022	30,000	SH	DFND	2	30,000	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	245	7,500	SH	DFND	1	7,500	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	245	7,500	SH	DFND	2	7,500	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	8,107	448,623	SH	DFND	1	448,623	0	0

ELLINGTON FINANCIAL INC	COM	28852N109	19,128	1,058,539	SH	DFND	2	1,058,539	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	60	5,000	SH	DFND	1	5,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	60	5,000	SH	DFND	2	5,000	0	0
ENBRIDGE INC	COM	29250N105	529	15,075	SH	DFND	2	15,075	0	0
ENBRIDGE INC	COM	29250N105	59	1,675	SH	DFND	3	1,675	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	569	43,520	SH	DFND	1	43,520	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	18,593	1,421,504	SH	DFND	2	1,421,504	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	1,012	77,376	SH	DFND	3	77,376	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	2,124	635,834	SH	DFND	1	635,834	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	2,124	635,835	SH	DFND	2	635,835	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	572	20,000	SH	DFND	1	20,000	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	572	20,000	SH	DFND	2	20,000	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	272	8,500	SH	DFND	1	8,500	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	272	8,500	SH	DFND	2	8,500	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	2,177	158,850	SH	DFND	1	158,850	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	2,177	158,850	SH	DFND	2	158,850	0	0
FRANKLIN RES INC	COM	354613101	1,834	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RES INC	COM	354613101	3,199	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RES INC	COM	354613101	1,605	55,600	SH	DFND	3	55,600	0	0
FULL HOUSE RESORTS INC	COM	359678109	76	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	41	19,069	SH	DFND	2	19,069	0	0
GENERAL MTRS CO	COM	37045V100	29,144	777,600	SH	DFND	1	777,600	0	0
GENERAL MTRS CO	COM	37045V100	11,709	312,400	SH	DFND	3	312,400	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	172	8,000	SH	DFND	1	8,000	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	172	8,000	SH	DFND	2	8,000	0	0
GILEAD SCIENCES INC	COM	375558103	4,889	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	1,992	31,428	SH	DFND	2	31,428	0	0
GILEAD SCIENCES INC	COM	375558103	724	11,429	SH	DFND	3	11,429	0	0
GRANITE PT MTG TR INC	COM	38741L107	735	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM	38741L107	2,318	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM	38741L107	783	41,790	SH	DFND	3	41,790	0	0
GRAY TELEVISION INC	COM	389375106	6,590	403,797	SH	DFND	1	403,797	0	0
GRAY TELEVISION INC	COM	389375106	7,757	475,298	SH	DFND	2	475,298	0	0
GRAY TELEVISION INC	COM	389375106	2,799	171,500	SH	DFND	3	171,500	0	0

GREAT AJAX CORP	COM	38983D300	12,176	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	12,177	785,619	SH	DFND	3	785,619	0	0
HC2 HLDGS INC	COM	404139107	2,367	1,007,421	SH	DFND	2	1,007,421	0	0
HANESBRANDS INC	COM	410345102	1,685	110,000	SH	DFND	1	110,000	0	0
HANESBRANDS INC	COM	410345102	613	40,000	SH	DFND	3	40,000	0	0
HESS MIDSTREAM PARTNERS LP	UNIT LTD PR INT	428104103	212	11,000	SH	DFND	1	11,000	0	0
HESS MIDSTREAM PARTNERS LP	UNIT LTD PR INT	428104103	212	11,000	SH	DFND	2	11,000	0	0
HOWARD BANCORP INC	COM	442496105	1,734	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP INC	COM	442496105	1,734	103,900	SH	DFND	2	103,900	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	21	20,000	SH	DFND	1	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	505	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	456	22,216	SH	DFND	2	22,216	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	934	61,000	SH	DFND	1	61,000	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,882	122,900	SH	DFND	2	122,900	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	303	19,800	SH	DFND	3	19,800	0	0
INVITATION HOMES INC	COM	46187W107	143	4,842	SH	DFND	2	4,842	0	0
INVITATION HOMES INC	COM	46187W107	143	4,842	SH	DFND	3	4,842	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	364	20,000	SH	DFND	1	20,000	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	364	20,000	SH	DFND	2	20,000	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	150	8,159	SH	DFND	1	8,159	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	153	8,315	SH	DFND	2	8,315	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	7,116	492,098	SH	DFND	1	492,098	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	7,116	492,096	SH	DFND	2	492,096	0	0
KELLOGG CO	COM	487836108	2,500	38,850	SH	DFND	1	38,850	0	0
KRAFT HEINZ CO	COM	500754106	3,073	110,000	SH	DFND	1	110,000	0	0
LCNB CORP	COM	50181P100	1,631	91,920	SH	DFND	1	91,920	0	0
LCNB CORP	COM	50181P100	29	1,662	SH	DFND	3	1,662	0	0
LEGACY HOUSING CORP	COM	52472M101	2,384	147,136	SH	DFND	1	147,136	0	0
LEGACY HOUSING CORP	COM	52472M101	2,384	147,136	SH	DFND	2	147,136	0	0
LENNAR CORP	CL A	526057104	1,396	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC	COM	55272X102	184	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	184	25,000	SH	DFND	3	25,000	0	0
MFA FINL INC	NOTE 6.250% 6/1	55272XAA0	15,470	15,000,000	PRN	DFND	2	15,000,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	308	11,000	SH	DFND	1	11,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	308	11,000	SH	DFND	2	11,000	0	0
MACYS INC	COM	55616P104	2,098	135,000	SH	DFND	1	135,000	0	0

MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	464	7,000	SH	DFND	1	7,000	0	0
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	464	7,000	SH	DFND	2	7,000	0	0
MEDLEY CAP CORP	COM	58503F106	2,797	1,080,073	SH	DFND	1	1,080,073	0	0
MEDLEY CAP CORP	COM	58503F106	2,557	987,442	SH	DFND	2	987,442	0	0
MEDLEY CAP CORP	COM	58503F106	535	206,498	SH	DFND	3	206,498	0	0
MEDLEY MGMT INC	CL A COM	58503T106	967	276,350	SH	DFND	1	276,350	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,060	302,750	SH	DFND	3	302,750	0	0
META FINL GROUP INC	COM	59100U108	4,740	145,355	SH	DFND	1	145,355	0	0
META FINL GROUP INC	COM	59100U108	6,093	186,850	SH	DFND	2	186,850	0	0
META FINL GROUP INC	COM	59100U108	1,353	41,500	SH	DFND	3	41,500	0	0
METLIFE INC	COM	59156R108	5,376	114,000	SH	DFND	1	114,000	0	0
METLIFE INC	COM	59156R108	519	11,010	SH	DFND	3	11,010	0	0
MOLSON COORS BREWING CO	CL B	60871R209	1,437	25,000	SH	DFND	1	25,000	0	0
NII HLDGS INC	COM PAR	62913F508	49	24,793	SH	DFND	1	24,793	0	0
NII HLDGS INC	COM PAR	62913F508	6	2,849	SH	DFND	3	2,849	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	4,393	350,000	SH	DFND	1	350,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	3,822	3,750,000	PRN	DFND	1	3,750,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	17,392	17,063,000	PRN	DFND	2	17,063,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	2,078	2,039,000	PRN	DFND	3	2,039,000	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	17,533	171,372	SH	DFND	1	171,372	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	18,771	183,473	SH	DFND	2	183,473	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	1,238	12,100	SH	DFND	3	12,100	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	217	9,000	SH	DFND	1	9,000	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	217	9,000	SH	DFND	2	9,000	0	0
NORDSTROM INC	COM	655664100	1,683	50,000	SH	DFND	2	50,000	0	0
NORDSTROM INC	COM	655664100	1,683	50,000	SH	DFND	3	50,000	0	0
OMEROS CORP	COM	682143102	2,223	136,113	SH	DFND	1	136,113	0	0
OMEROS CORP	COM	682143102	3,334	204,171	SH	DFND	2	204,171	0	0
ORGANOVO HLDGS INC	COM	68620A104	24	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	42	160,000	SH	DFND	2	160,000	0	0
ONEOK INC NEW	COM	682680103	368	5,000	SH	DFND	1	5,000	0	0
ONEOK INC NEW	COM	682680103	368	5,000	SH	DFND	2	5,000	0	0
PJT PARTNERS INC	COM CL A	69343T107	354	8,690	SH	DFND	2	8,690	0	0
PJT PARTNERS INC	COM CL A	69343T107	45	1,110	SH	DFND	3	1,110	0	0
PVH CORP	COM	693656100	1,559	17,667	SH	DFND	1	17,667	0	0
PVH CORP	COM	693656100	5,956	67,500	SH	DFND	2	67,500	0	0
PVH CORP	COM	693656100	4,397	49,833	SH	DFND	3	49,833	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	8,260	8,184,000	PRN	DFND	1	8,184,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	40,530	40,157,000	PRN	DFND	2	40,157,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	2,019	2,000,000	PRN	DFND	3	2,000,000	0	0

PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	396	7,000	SH	DFND	1	7,000	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	396	7,000	SH	DFND	2	7,000	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	135	6,500	SH	DFND	1	6,500	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	135	6,500	SH	DFND	2	6,500	0	0
POTBELLY CORP	COM	73754Y100	131	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	436	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	305	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,863	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	444	440,000	PRN	DFND	3	440,000	0	0
PRUDENTIAL FINL INC	COM	744320102	10,119	112,500	SH	DFND	1	112,500	0	0
PRUDENTIAL FINL INC	COM	744320102	6,865	76,323	SH	DFND	3	76,323	0	0
READY CAP CORP	COM	75574U101	5,845	367,152	SH	DFND	1	367,152	0	0
READY CAP CORP	COM	75574U101	14,428	906,290	SH	DFND	2	906,290	0	0
READY CAP CORP	COM	75574U101	3,292	206,770	SH	DFND	3	206,770	0	0
RENT A CTR INC NEW	COM	76009N100	702	27,220	SH	DFND	1	27,220	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	199	902,535	SH	DFND	1	902,535	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	161	730,815	SH	DFND	2	730,815	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	6,110	102,000	SH	DFND	2	102,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	479	8,000	SH	DFND	3	8,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	383	6,500	SH	DFND	3	6,500	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,611	196,581	SH	DFND	1	196,581	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	7,220	543,664	SH	DFND	2	543,664	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	4,293	323,233	SH	DFND	3	323,233	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	5,254	405,053	SH	DFND	1	405,053	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	10,508	810,194	SH	DFND	2	810,194	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	6,440	743,684	SH	DFND	1	743,684	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	15,968	1,843,916	SH	DFND	2	1,843,916	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	2,067	238,652	SH	DFND	3	238,652	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	184	9,000	SH	DFND	1	9,000	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	184	9,000	SH	DFND	2	9,000	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	11,596	271,306	SH	DFND	1	271,306	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	11,977	280,238	SH	DFND	2	280,238	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	388	9,080	SH	DFND	3	9,080	0	0
SPECTRUM BRANDS	COM	84790A105	7,271	137,910	SH	DFND	1	137,910	0	0



HLDGS INC NE										
SPECTRUM BRANDS HLDGS INC NE	COM	84790A105	5,739	108,859	SH	DFND	2	108,859	0	0
SPECTRUM BRANDS HLDGS INC NE	COM	84790A105	782	14,835	SH	DFND	3	14,835	0	0
STARWOOD PPTY TR INC	COM	85571B105	363	15,000	SH	DFND	2	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	363	15,000	SH	DFND	3	15,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	5,232	5,000,000	PRN	DFND	1	5,000,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	15,696	15,000,000	PRN	DFND	2	15,000,000	0	0
TAPESTRY INC	COM	876030107	8,636	331,500	SH	DFND	1	331,500	0	0
TAPESTRY INC	COM	876030107	3,363	129,100	SH	DFND	2	129,100	0	0
TAPESTRY INC	COM	876030107	6,757	259,400	SH	DFND	3	259,400	0	0
TARGA RES CORP	COM	87612G101	402	10,000	SH	DFND	1	10,000	0	0
TARGA RES CORP	COM	87612G101	402	10,000	SH	DFND	2	10,000	0	0
TEGNA INC	COM	87901J105	311	20,000	SH	DFND	1	20,000	0	0
TEGNA INC	COM	87901J105	777	50,000	SH	DFND	2	50,000	0	0
TEGNA INC	COM	87901J105	466	30,000	SH	DFND	3	30,000	0	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADS	881624209	619	90,000	SH	DFND	1	90,000	0	0
TIVO CORP	COM	88870P106	1,466	192,500	SH	DFND	1	192,500	0	0
TIVO CORP	COM	88870P106	1,466	192,500	SH	DFND	2	192,500	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	11,896	581,719	SH	DFND	1	581,719	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	11,656	569,964	SH	DFND	2	569,964	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	1,227	60,000	SH	DFND	3	60,000	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B101	1,122	91,280	SH	DFND	1	91,280	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B101	1,122	91,281	SH	DFND	2	91,281	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	6,566	500,042	SH	DFND	1	500,042	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	11,354	864,735	SH	DFND	2	864,735	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	2,952	224,823	SH	DFND	3	224,823	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	15,931	15,600,000	PRN	DFND	1	15,600,000	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	50,164	49,122,000	PRN	DFND	2	49,122,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	2,050	118,721	SH	DFND	2	118,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	193	11,150	SH	DFND	3	11,150	0	0
UNITED RENTALS INC	COM	911363109	2,244	18,000	SH	DFND	1	18,000	0	0
UNITED RENTALS INC	COM	911363109	4,986	40,000	SH	DFND	2	40,000	0	0
UNITED RENTALS INC	COM	911363109	2,742	22,000	SH	DFND	3	22,000	0	0
VERISK ANALYTICS INC	COM	92345Y106	29,444	186,191	SH	DFND	1	186,191	0	0
VIACOM INC NEW	CL B	92553P201	13,826	575,350	SH	DFND	1	575,350	0	0
VIACOM INC NEW	CL B	92553P201	2,980	124,000	SH	DFND	2	124,000	0	0
VIACOM INC NEW	CL B	92553P201	6,624	275,650	SH	DFND	3	275,650	0	0
WELLS FARGO CO NEW	COM	949746101	6,154	122,000	SH	DFND	1	122,000	0	0

WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	299	12,000	SH	DFND	1	12,000	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	299	12,000	SH	DFND	2	12,000	0	0