

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: 12-31-2018

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 02-13-2019  
[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: 285  
Form 13F Information Table Value Total: 1,064,965  
(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	539	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	303	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	502	61,631	SH		DFND	3	61,631	0	0
ALLERGAN PLC	SHS	G0177J108	668	5,000	SH		DFND	2	5,000	0	0
ALLERGAN PLC	SHS	G0177J108	668	5,000	SH		DFND	3	5,000	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	86	86,197	SH		DFND	1	86,197	0	0
ENDO INTL PLC	SHS	G30401106	1,429	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	230	31,500	SH		DFND	3	31,500	0	0
INVESCO LTD	SHS	G491BT108	11,551	690,000	SH		DFND	1	690,000	0	0
INVESCO LTD	SHS	G491BT108	11,551	690,000	SH		DFND	2	690,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	1,025	64,900	SH		DFND	1	64,900	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	372	23,550	SH		DFND	3	23,550	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	159	5,000	SH		DFND	1	5,000	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	159	5,000	SH		DFND	2	5,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,821	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,821	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	13,659	105,734	SH		SOLE		105,734	0	0
MYLAN N V	SHS EURO	N59465109	1,370	50,000	SH		DFND	1	50,000	0	0
MYLAN N V	SHS EURO	N59465109	2,740	100,000	SH		DFND	2	100,000	0	0
MYLAN N V	SHS EURO	N59465109	1,370	50,000	SH		DFND	3	50,000	0	0
AGNC INVT CORP	COM	00123Q104	2,777	158,300	SH		DFND	1	158,300	0	0
AGNC INVT CORP	COM	00123Q104	6,045	344,666	SH		DFND	2	344,666	0	0
AGNC INVT CORP	COM	00123Q104	3,540	201,834	SH		DFND	3	201,834	0	0
ALLY FINL INC	COM	02005N100	397	17,500	SH		DFND	1	17,500	0	0
ALLY FINL INC	COM	02005N100	8,951	395,000	SH		DFND	2	395,000	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	5,953	106,917	SH		DFND	1	106,917	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	3,453	62,015	SH		DFND	2	62,015	0	0
ANNALY CAP MGMT INC	COM	035710409	670	68,260	SH		DFND	2	68,260	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	2,696	667,250	SH		DFND	1	667,250	0	0
ANWORTH	COM	037347101	1,501	371,450	SH		DFND	2	371,450	0	0

MORTGAGE ASSET CP											
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,532	379,250	SH	DFND	3	379,250	0	0	
APOLLO COML REAL EST FIN INC	COM	03762U105	2,414	144,912	SH	DFND	1	144,912	0	0	
APOLLO COML REAL EST FIN INC	COM	03762U105	3,250	195,071	SH	DFND	2	195,071	0	0	
APOLLO COML REAL EST FIN INC	COM	03762U105	587	35,243	SH	DFND	3	35,243	0	0	
APPLE INC	COM	037833100	17,178	108,900	SH	DFND	1	108,900	0	0	
APPLE INC	COM	037833100	19,087	121,000	SH	DFND	2	121,000	0	0	
APPLE INC	COM	037833100	1,908	12,100	SH	DFND	3	12,100	0	0	
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	2,756	133,333	SH	DFND	1	133,333	0	0	
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	2,756	133,333	SH	DFND	2	133,333	0	0	
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	5,798	800,842	SH	DFND	1	800,842	0	0	
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	4,366	603,006	SH	DFND	3	603,006	0	0	
BP PLC	SPONSORED ADR	055622104	3,128	82,500	SH	DFND	2	82,500	0	0	
BARCLAYS PLC	ADR	06738E204	1,516	201,000	SH	DFND	1	201,000	0	0	
BARCLAYS PLC	ADR	06738E204	1,304	173,000	SH	DFND	3	173,000	0	0	
W R BERKLEY CORPORATION	COM	084423102	8,647	117,000	SH	SOLE		117,000	0	0	
BIOGEN INC	COM	09062X103	1,053	3,500	SH	DFND	1	3,500	0	0	
BIOGEN INC	COM	09062X103	1,053	3,500	SH	DFND	2	3,500	0	0	
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	10,362	347,600	SH	DFND	2	347,600	0	0	
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,324	44,400	SH	DFND	3	44,400	0	0	
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,456	1,500,000	PRN	DFND	1	1,500,000	0	0	
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	7,764	8,000,000	PRN	DFND	2	8,000,000	0	0	
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	485	500,000	PRN	DFND	3	500,000	0	0	
BRIGHTHOUSE FINL INC	COM	10922N103	316	10,363	SH	DFND	1	10,363	0	0	
BRIGHTHOUSE FINL INC	COM	10922N103	30	999	SH	DFND	3	999	0	0	
BUILDERS FIRSTSOURCE INC	COM	12008R107	818	75,000	SH	DFND	1	75,000	0	0	
BUILDERS FIRSTSOURCE INC	COM	12008R107	818	75,000	SH	DFND	2	75,000	0	0	
CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	130	8,000	SH	DFND	1	8,000	0	0	
CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	130	8,000	SH	DFND	2	8,000	0	0	
CVS HEALTH CORP	COM	126650100	4,259	65,000	SH	DFND	1	65,000	0	0	
CVS HEALTH CORP	COM	126650100	4,259	65,000	SH	DFND	2	65,000	0	0	
CAPITOL FED FINL INC	COM	14057J101	460	36,000	SH	DFND	1	36,000	0	0	
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	12,770	810,777	SH	DFND	2	810,777	0	0	
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	919	58,373	SH	DFND	3	58,373	0	0	
CELGENE CORP	COM	151020104	1,923	30,000	SH	DFND	1	30,000	0	0	
CELGENE CORP	COM	151020104	2,564	40,000	SH	DFND	2	40,000	0	0	

CELGENE CORP	COM	151020104	1,923	30,000	SH	DFND	3	30,000	0	0
CENTURY CMNTYS INC	COM	156504300	6,913	400,500	SH	DFND	1	400,500	0	0
CENTURY CMNTYS INC	COM	156504300	6,913	400,500	SH	DFND	2	400,500	0	0
CITIGROUP INC	COM NEW	172967424	26,564	510,260	SH	DFND	1	510,260	0	0
CITIGROUP INC	COM NEW	172967424	15,211	292,180	SH	DFND	2	292,180	0	0
CITIGROUP INC	COM NEW	172967424	654	12,560	SH	DFND	3	12,560	0	0
CITIZENS FINL GROUP INC	COM	174610105	6,570	221,000	SH	DFND	1	221,000	0	0
CITIZENS FINL GROUP INC	COM	174610105	7,655	257,500	SH	DFND	2	257,500	0	0
CITIZENS FINL GROUP INC	COM	174610105	1,085	36,500	SH	DFND	3	36,500	0	0
CLIPPER RLTY INC	COM	18885T306	5,809	444,444	SH	DFND	1	444,444	0	0
CLIPPER RLTY INC	COM	18885T306	8,713	666,667	SH	DFND	2	666,667	0	0
COLONY CAP INC	NOTE 5.000% 4/1	19624RAA4	18,753	21,500,000	PRN	DFND	2	21,500,000	0	0
COLONY CAP INC	NOTE 3.875% 1/1	19624RAB2	9,455	10,000,000	PRN	DFND	2	10,000,000	0	0
COLONY CAP INC NEW	CL A COM	19626G108	13,200	2,820,430	SH	DFND	1	2,820,430	0	0
COLONY CAP INC NEW	CL A COM	19626G108	3,495	746,906	SH	DFND	2	746,906	0	0
COLONY CAP INC NEW	CL A COM	19626G108	768	164,039	SH	DFND	3	164,039	0	0
COMCAST CORP NEW	CL A	20030N101	7,048	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	436	7,000	SH	DFND	3	7,000	0	0
CUSTOMERS BANCORP INC	COM	23204G100	6,063	333,114	SH	DFND	1	333,114	0	0
CUSTOMERS BANCORP INC	COM	23204G100	6,063	333,115	SH	DFND	2	333,115	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,036	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,759	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORP	CL A	25470M109	749	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORP	CL A	25470M109	749	30,000	SH	DFND	2	30,000	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	216	5,000	SH	DFND	1	5,000	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	216	5,000	SH	DFND	2	5,000	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	8,588	560,238	SH	DFND	1	560,238	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	20,194	1,317,309	SH	DFND	2	1,317,309	0	0
ENBRIDGE INC	COM	29250N105	469	15,075	SH	DFND	2	15,075	0	0
ENBRIDGE INC	COM	29250N105	52	1,675	SH	DFND	3	1,675	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	575	43,520	SH	DFND	1	43,520	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	18,778	1,421,504	SH	DFND	2	1,421,504	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	1,022	77,376	SH	DFND	3	77,376	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	3,631	635,834	SH	DFND	1	635,834	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	3,631	635,835	SH	DFND	2	635,835	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	393	16,000	SH	DFND	1	16,000	0	0

ENTERPRISE PRODS PARTNERS L	COM	293792107	393	16,000	SH	DFND	2	16,000	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	166	6,000	SH	DFND	1	6,000	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	166	6,000	SH	DFND	2	6,000	0	0
EVERI HLDGS INC	COM	30034T103	515	100,000	SH	DFND	1	100,000	0	0
EVERI HLDGS INC	COM	30034T103	515	100,000	SH	DFND	2	100,000	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	1,798	158,850	SH	DFND	1	158,850	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	1,798	158,850	SH	DFND	2	158,850	0	0
FRANKLIN RES INC	COM	354613101	1,885	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RES INC	COM	354613101	3,288	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RES INC	COM	354613101	1,649	55,600	SH	DFND	3	55,600	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
GENERAL MTRS CO	COM	37045V100	26,011	777,600	SH	DFND	1	777,600	0	0
GENERAL MTRS CO	COM	37045V100	10,450	312,400	SH	DFND	3	312,400	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	111	6,000	SH	DFND	1	6,000	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	111	6,000	SH	DFND	2	6,000	0	0
GILEAD SCIENCES INC	COM	375558103	4,825	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	1,966	31,428	SH	DFND	2	31,428	0	0
GILEAD SCIENCES INC	COM	375558103	715	11,429	SH	DFND	3	11,429	0	0
GRANITE PT MTG TR INC	COM	38741L107	707	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM	38741L107	2,230	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM	38741L107	753	41,790	SH	DFND	3	41,790	0	0
GRAY TELEVISION INC	COM	389375106	4,566	309,797	SH	DFND	1	309,797	0	0
GRAY TELEVISION INC	COM	389375106	6,121	415,298	SH	DFND	2	415,298	0	0
GRAY TELEVISION INC	COM	389375106	1,555	105,500	SH	DFND	3	105,500	0	0
GREAT AJAX CORP	COM	38983D300	9,466	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	9,467	785,619	SH	DFND	3	785,619	0	0
HC2 HLDGS INC	COM	404139107	2,660	1,007,421	SH	DFND	2	1,007,421	0	0
HANESBRANDS INC	COM	410345102	1,378	110,000	SH	DFND	1	110,000	0	0
HANESBRANDS INC	COM	410345102	1,880	150,000	SH	DFND	2	150,000	0	0
HANESBRANDS INC	COM	410345102	501	40,000	SH	DFND	3	40,000	0	0
HESS MIDSTREAM PARTNERS LP	UNIT LTD PR INT	428104103	119	7,000	SH	DFND	1	7,000	0	0
HESS MIDSTREAM PARTNERS LP	UNIT LTD PR INT	428104103	119	7,000	SH	DFND	2	7,000	0	0
HOWARD BANCORP INC	COM	442496105	1,486	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP INC	COM	442496105	1,486	103,900	SH	DFND	2	103,900	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	24	20,000	SH	DFND	1	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	598	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	539	22,216	SH	DFND	2	22,216	0	0

INVESCO MORTGAGE CAPITAL INC	COM	46131B100	883	61,000	SH	DFND	1	61,000	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,780	122,900	SH	DFND	2	122,900	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	287	19,800	SH	DFND	3	19,800	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	177	20,000	SH	DFND	1	20,000	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	177	20,000	SH	DFND	2	20,000	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	142	8,159	SH	DFND	1	8,159	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	144	8,315	SH	DFND	2	8,315	0	0
KKR & CO INC	CL A	48251W104	1,707	86,953	SH	DFND	1	86,953	0	0
KKR & CO INC	CL A	48251W104	5,333	271,685	SH	DFND	2	271,685	0	0
KKR & CO INC	CL A	48251W104	3,376	171,962	SH	DFND	3	171,962	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	6,771	492,098	SH	DFND	1	492,098	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	6,771	492,096	SH	DFND	2	492,096	0	0
KELLOGG CO	COM	487836108	2,215	38,850	SH	DFND	1	38,850	0	0
KRAFT HEINZ CO	COM	500754106	4,734	110,000	SH	DFND	1	110,000	0	0
KRAFT HEINZ CO	COM	500754106	4,734	110,000	SH	DFND	2	110,000	0	0
LCNB CORP	COM	50181P100	1,627	107,385	SH	DFND	1	107,385	0	0
LCNB CORP	COM	50181P100	29	1,900	SH	DFND	3	1,900	0	0
LEGACY HOUSING CORP	COM	52472M101	1,968	165,000	SH	DFND	1	165,000	0	0
LEGACY HOUSING CORP	COM	52472M101	1,968	165,000	SH	DFND	2	165,000	0	0
LEGG MASON INC	COM	524901105	2,842	111,400	SH	DFND	1	111,400	0	0
LEGG MASON INC	COM	524901105	2,842	111,400	SH	DFND	2	111,400	0	0
LEGG MASON INC	COM	524901105	56	2,200	SH	DFND	3	2,200	0	0
LENNAR CORP	CL A	526057104	979	25,000	SH	DFND	1	25,000	0	0
LENNAR CORP	CL A	526057104	979	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	167	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	167	25,000	SH	DFND	3	25,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	242	8,000	SH	DFND	1	8,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	242	8,000	SH	DFND	2	8,000	0	0
MACYS INC	COM	55616P104	4,020	135,000	SH	DFND	1	135,000	0	0
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	314	5,500	SH	DFND	1	5,500	0	0
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	314	5,500	SH	DFND	2	5,500	0	0
MEDLEY CAP CORP	COM	58503F106	2,873	1,080,073	SH	DFND	1	1,080,073	0	0
MEDLEY CAP CORP	COM	58503F106	2,627	987,442	SH	DFND	2	987,442	0	0
MEDLEY CAP CORP	COM	58503F106	549	206,498	SH	DFND	3	206,498	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,067	276,350	SH	DFND	1	276,350	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,169	302,750	SH	DFND	3	302,750	0	0
META FINL GROUP INC	COM	59100U108	3,433	177,048	SH	DFND	1	177,048	0	0
META FINL GROUP INC	COM	59100U108	4,238	218,544	SH	DFND	2	218,544	0	0
META FINL GROUP	COM	59100U108	805	41,500	SH	DFND	3	41,500	0	0

INC										
METLIFE INC	COM	59156R108	4,681	114,000	SH	DFND	1	114,000	0	0
METLIFE INC	COM	59156R108	452	11,010	SH	DFND	3	11,010	0	0
MOLSON COORS BREWING CO	CL B	60871R209	1,404	25,000	SH	DFND	1	25,000	0	0
MOLSON COORS BREWING CO	CL B	60871R209	1,404	25,000	SH	DFND	2	25,000	0	0
NII HLDGS INC	COM PAR	62913F508	109	24,793	SH	DFND	1	24,793	0	0
NII HLDGS INC	COM PAR	62913F508	13	2,849	SH	DFND	3	2,849	0	0
NRG ENERGY INC	COM NEW	629377508	136	3,424	SH	DFND	1	3,424	0	0
NRG ENERGY INC	COM NEW	629377508	149	3,769	SH	DFND	2	3,769	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	3,293	350,000	SH	DFND	1	350,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	3,665	3,750,000	PRN	DFND	1	3,750,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	16,674	17,063,000	PRN	DFND	2	17,063,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	1,993	2,039,000	PRN	DFND	3	2,039,000	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	12,376	157,372	SH	DFND	1	157,372	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	13,249	168,473	SH	DFND	2	168,473	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	873	11,100	SH	DFND	3	11,100	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	202	7,000	SH	DFND	1	7,000	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	202	7,000	SH	DFND	2	7,000	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	2,060	141,708	SH	DFND	1	141,708	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	108	7,458	SH	DFND	3	7,458	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	795	20,000	SH	DFND	1	20,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	994	25,000	SH	DFND	2	25,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	199	5,000	SH	DFND	3	5,000	0	0
OMEROS CORP	COM	682143102	1,516	136,113	SH	DFND	1	136,113	0	0
OMEROS CORP	COM	682143102	2,274	204,171	SH	DFND	2	204,171	0	0
ORGANOVO HLDGS INC	COM	68620A104	88	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	153	160,000	SH	DFND	2	160,000	0	0
PDVWIRELESS INC	COM	69290R104	15,218	407,000	SH	DFND	1	407,000	0	0
PDVWIRELESS INC	COM	69290R104	24,628	658,669	SH	DFND	2	658,669	0	0
PJT PARTNERS INC	COM CL A	69343T107	337	8,690	SH	DFND	2	8,690	0	0
PJT PARTNERS INC	COM CL A	69343T107	43	1,110	SH	DFND	3	1,110	0	0
PEAK RESORTS INC	COM	70469L100	5,245	1,120,625	SH	DFND	1	1,120,625	0	0
PEAK RESORTS INC	COM	70469L100	587	125,361	SH	DFND	3	125,361	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	8,094	8,184,000	PRN	DFND	1	8,184,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	39,715	40,157,000	PRN	DFND	2	40,157,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	1,978	2,000,000	PRN	DFND	3	2,000,000	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	253	6,000	SH	DFND	1	6,000	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	253	6,000	SH	DFND	2	6,000	0	0

POTBELLY CORP	COM	73754Y100	242	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	805	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	564	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	851	850,000	PRN	DFND	2	850,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	150	150,000	PRN	DFND	3	150,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,690	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	437	440,000	PRN	DFND	3	440,000	0	0
PRUDENTIAL FINL INC	COM	744320102	9,174	112,500	SH	DFND	1	112,500	0	0
PRUDENTIAL FINL INC	COM	744320102	6,224	76,323	SH	DFND	3	76,323	0	0
READY CAP CORP	COM	75574U101	5,078	367,152	SH	DFND	1	367,152	0	0
READY CAP CORP	COM	75574U101	12,534	906,290	SH	DFND	2	906,290	0	0
READY CAP CORP	COM	75574U101	2,860	206,770	SH	DFND	3	206,770	0	0
RENT A CTR INC NEW	COM	76009N100	2,590	160,000	SH	DFND	1	160,000	0	0
RENT A CTR INC NEW	COM	76009N100	2,590	160,000	SH	DFND	2	160,000	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	365	902,535	SH	DFND	1	902,535	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	295	730,815	SH	DFND	2	730,815	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	6,114	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	379	6,500	SH	DFND	3	6,500	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	347	22,042	SH	DFND	1	22,042	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,065	131,294	SH	DFND	2	131,294	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	1,718	109,251	SH	DFND	3	109,251	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	3,918	521,004	SH	DFND	1	521,004	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	7,836	1,042,008	SH	DFND	2	1,042,008	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	4,700	743,684	SH	DFND	1	743,684	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	11,654	1,843,916	SH	DFND	2	1,843,916	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	1,508	238,652	SH	DFND	3	238,652	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	98	6,000	SH	DFND	1	6,000	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	98	6,000	SH	DFND	2	6,000	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	11,368	431,599	SH	DFND	1	431,599	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	12,023	456,450	SH	DFND	2	456,450	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	659	25,000	SH	DFND	3	25,000	0	0
SPECTRUM BRANDS HLDGS INC NE	COM	84790A105	10,282	243,365	SH	DFND	1	243,365	0	0
SPECTRUM BRANDS	COM	84790A105	11,000	260,366	SH	DFND	2	260,366	0	0



HLDGS INC NE										
SPECTRUM BRANDS HLDGS INC NE	COM	84790A105	718	17,000	SH	DFND	3	17,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	296	15,000	SH	DFND	2	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	296	15,000	SH	DFND	3	15,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	4,893	5,000,000	PRN	DFND	1	5,000,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	14,679	15,000,000	PRN	DFND	2	15,000,000	0	0
TAPESTRY INC	COM	876030107	8,144	241,300	SH	DFND	1	241,300	0	0
TAPESTRY INC	COM	876030107	4,850	143,700	SH	DFND	3	143,700	0	0
TARGA RES CORP	COM	87612G101	252	7,000	SH	DFND	1	7,000	0	0
TARGA RES CORP	COM	87612G101	252	7,000	SH	DFND	2	7,000	0	0
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADR	881624209	1,388	90,000	SH	DFND	1	90,000	0	0
TIVO CORP	COM	88870P106	870	92,500	SH	DFND	1	92,500	0	0
TIVO CORP	COM	88870P106	870	92,500	SH	DFND	2	92,500	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	11,576	581,719	SH	DFND	1	581,719	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	11,342	569,964	SH	DFND	2	569,964	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	1,194	60,000	SH	DFND	3	60,000	0	0
TORTOISE MLP FD INC	COM	89148B101	1,118	91,280	SH	DFND	1	91,280	0	0
TORTOISE MLP FD INC	COM	89148B101	1,118	91,281	SH	DFND	2	91,281	0	0
TRANSMONTAIGNE PARTNERS L P	COM UNIT L P	89376V100	122	3,000	SH	DFND	1	3,000	0	0
TRANSMONTAIGNE PARTNERS L P	COM UNIT L P	89376V100	122	3,000	SH	DFND	2	3,000	0	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	2,406	50,000	SH	DFND	1	50,000	0	0
TWENTY FIRST CENTY FOX INC	CL A	90130A101	2,406	50,000	SH	DFND	2	50,000	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	6,421	500,042	SH	DFND	1	500,042	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	11,103	864,735	SH	DFND	2	864,735	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	2,887	224,823	SH	DFND	3	224,823	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	1,541	118,721	SH	DFND	2	118,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	145	11,150	SH	DFND	3	11,150	0	0
UNITED RENTALS INC	COM	911363109	1,845	18,000	SH	DFND	1	18,000	0	0
UNITED RENTALS INC	COM	911363109	4,101	40,000	SH	DFND	2	40,000	0	0
UNITED RENTALS INC	COM	911363109	2,256	22,000	SH	DFND	3	22,000	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,979	52,994	SH	DFND	2	52,994	0	0
VERISK ANALYTICS INC	COM	92345Y106	20,302	186,191	SH	DFND	1	186,191	0	0
VIACOM INC NEW	CL B	92553P201	11,266	438,350	SH	DFND	1	438,350	0	0
VIACOM INC NEW	CL B	92553P201	6,596	256,650	SH	DFND	3	256,650	0	0
WELLS FARGO CO NEW	COM	949746101	5,622	122,000	SH	DFND	1	122,000	0	0
WESTERN GAS PARTNERS LP	COM UNIT LP IN	958254104	253	6,000	SH	DFND	1	6,000	0	0

WESTERN GAS  
PARTNERS LP

COM UNIT  
LP IN

958254104

253

6,000

SH

DFND

2

6,000

0

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