

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 NAME OF ISSUER	COLUMN 2 TITLE OF CLASS	COLUMN 3 CUSIP	COLUMN 4 VALUE (x\$1000)	COLUMN 5			COLUMN 6 INVESTMENT DISCRETION	COLUMN 7 OTHER MANAGER	COLUMN 8 VOTING AUTHORITY		
				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED	NONE
DEUTSCHE BANK A G	NAMEN AKT	D18190898	425	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	239	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	395	61,631	SH		DFND	3	61,631	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,234	90,000	SH		DFND	1	90,000	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,234	90,000	SH		DFND	2	90,000	0	0
AXOVANT GENE THERAPIES LTD	COM	G0750W203	26	10,774	SH		DFND	1	10,774	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	162	15,000	SH		DFND	1	15,000	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	162	15,000	SH		DFND	2	15,000	0	0
ENDO INTL PLC	SHS	G30401106	724	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	117	31,500	SH		DFND	3	31,500	0	0
INVESCO LTD	SHS	G491BT108	6,765	745,000	SH		DFND	1	745,000	0	0
INVESCO LTD	SHS	G491BT108	6,765	745,000	SH		DFND	2	745,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	129	64,900	SH		DFND	1	64,900	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	47	23,550	SH		DFND	3	23,550	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,282	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,282	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	11,809	105,734	SH		SOLE		105,734	0	0
MYLAN NV	SHS EURO	N59465109	745	50,000	SH		DFND	1	50,000	0	0
MYLAN NV	SHS EURO	N59465109	1,491	100,000	SH		DFND	2	100,000	0	0
MYLAN NV	SHS EURO	N59465109	745	50,000	SH		DFND	3	50,000	0	0
AGNC INVT CORP	COM	00123Q104	1,675	158,300	SH		DFND	1	158,300	0	0
AGNC INVT CORP	COM	00123Q104	3,647	344,666	SH		DFND	2	344,666	0	0
AGNC INVT CORP	COM	00123Q104	2,135	201,834	SH		DFND	3	201,834	0	0
ABBVIE INC	COM	00287Y109	6,476	85,000	SH		DFND	1	85,000	0	0
ABBVIE INC	COM	00287Y109	6,476	85,000	SH		DFND	2	85,000	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	4,872	106,917	SH		DFND	1	106,917	0	0
ANNALY CAPITAL MANAGEMENT IN	COM	035710409	346	68,260	SH		DFND	2	68,260	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	36	17,000	SH		DFND	1	17,000	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	36	17,000	SH		DFND	2	17,000	0	0
ANTERIX INC	COM	03676C100	16,412	359,352	SH		DFND	1	359,352	0	0
ANTERIX INC	COM	03676C100	26,572	581,824	SH		DFND	2	581,824	0	0
ANWORTH	COM	037347101	754	667,250	SH		DFND	1	667,250	0	0

MORTGAGE ASSET CP										
ANWORTH MORTGAGE ASSET CP	COM	037347101	420	371,450	SH	DFND	2	371,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	429	379,250	SH	DFND	3	379,250	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,075	144,912	SH	DFND	1	144,912	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,447	195,071	SH	DFND	2	195,071	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	260	35,242	SH	DFND	3	35,242	0	0
APPLE INC	COM	037833100	6,141	24,150	SH	DFND	1	24,150	0	0
APPLE INC	COM	037833100	7,247	28,500	SH	DFND	2	28,500	0	0
APPLE INC	COM	037833100	1,106	4,350	SH	DFND	3	4,350	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	1,244	133,333	SH	DFND	1	133,333	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	1,754	800,842	SH	DFND	1	800,842	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	1,321	603,006	SH	DFND	3	603,006	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	172	18,500	SH	DFND	1	18,500	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	172	18,500	SH	DFND	2	18,500	0	0
BP PLC	SPONSORED ADR	055622104	2,012	82,500	SH	DFND	2	82,500	0	0
BARCLAYS PLC	ADR	06738E204	911	201,000	SH	DFND	1	201,000	0	0
BARCLAYS PLC	ADR	06738E204	784	173,000	SH	DFND	3	173,000	0	0
BERKLEY W R CORP	COM	084423102	9,156	175,500	SH	SOLE		175,500	0	0
BIOGEN INC	COM	09062X103	1,107	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	1,107	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,151	1,500,000	PRN	DFND	1	1,500,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	6,137	8,000,000	PRN	DFND	2	8,000,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	384	500,000	PRN	DFND	3	500,000	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	250	10,363	SH	DFND	1	10,363	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	24	999	SH	DFND	3	999	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,672	30,000	SH	DFND	1	30,000	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,672	30,000	SH	DFND	3	30,000	0	0
BRISTOL-MYERS SQUIBB CO	RIGHT 99/99/9999	110122157	114	30,000	SH	DFND	1	30,000	0	0
BRISTOL-MYERS SQUIBB CO	RIGHT 99/99/9999	110122157	114	30,000	SH	DFND	3	30,000	0	0
CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	154	19,000	SH	DFND	1	19,000	0	0
CNX MIDSTREAM PARTNERS LP	COM UNIT REPST	12654A101	154	19,000	SH	DFND	2	19,000	0	0
CVS HEALTH CORP	COM	126650100	9,493	160,000	SH	DFND	1	160,000	0	0
CVS HEALTH CORP	COM	126650100	9,493	160,000	SH	DFND	2	160,000	0	0
CAPITOL FED FINL INC	COM	14057J101	418	36,000	SH	DFND	1	36,000	0	0
CENTURY CMNTYS INC	COM	156504300	3,192	219,989	SH	DFND	1	219,989	0	0
CENTURY CMNTYS INC	COM	156504300	3,192	219,988	SH	DFND	2	219,988	0	0
CERENCE INC	COM	156727109	385	25,000	SH	DFND	1	25,000	0	0

CERENCE INC	COM	156727109	385	25,000	SH	DFND	2	25,000	0	0
CITIGROUP INC	COM NEW	172967424	21,492	510,260	SH	DFND	1	510,260	0	0
CITIGROUP INC	COM NEW	172967424	8,095	192,180	SH	DFND	2	192,180	0	0
CITIGROUP INC	COM NEW	172967424	529	12,560	SH	DFND	3	12,560	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	7,355	391,000	SH	DFND	1	391,000	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	4,702	250,000	SH	DFND	2	250,000	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	1,110	59,000	SH	DFND	3	59,000	0	0
CLIPPER RLTY INC	COM	18885T306	1,927	372,044	SH	DFND	1	372,044	0	0
CLIPPER RLTY INC	COM	18885T306	2,891	558,067	SH	DFND	2	558,067	0	0
COLONY CAP INC	NOTE 5.000% 4/1	19624RAA4	18,056	21,500,000	PRN	DFND	2	21,500,000	0	0
COLONY CAP INC	NOTE 3.875% 1/1	19624RAB2	7,471	10,000,000	PRN	DFND	2	10,000,000	0	0
COLONY CAP INC NEW	CL A COM	19626G108	4,936	2,820,430	SH	DFND	1	2,820,430	0	0
COLONY CAP INC NEW	CL A COM	19626G108	1,307	746,906	SH	DFND	2	746,906	0	0
COLONY CAP INC NEW	CL A COM	19626G108	287	164,039	SH	DFND	3	164,039	0	0
COMCAST CORP NEW	CL A	20030N101	7,117	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	216	7,000	SH	DFND	3	7,000	0	0
CRESTWOOD EQUITY PARTNERS LP	UNIT LTD PARTNER	226344208	1,629	385,030	SH	DFND	1	385,030	0	0
CRESTWOOD EQUITY PARTNERS LP	UNIT LTD PARTNER	226344208	1,629	385,031	SH	DFND	2	385,031	0	0
CUSTOMERS BANCORP INC	COM	23204G100	3,641	333,114	SH	DFND	1	333,114	0	0
CUSTOMERS BANCORP INC	COM	23204G100	3,641	333,115	SH	DFND	2	333,115	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	41	10,000	SH	DFND	1	10,000	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	41	10,000	SH	DFND	2	10,000	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,164	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,006	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORPORATION	CL A	25470M109	600	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORPORATION	CL A	25470M109	600	30,000	SH	DFND	2	30,000	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	118	10,000	SH	DFND	1	10,000	0	0
EQM MIDSTREAM PARTNERS LP	UNIT LTD PARTN	26885B100	118	10,000	SH	DFND	2	10,000	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	2,562	448,623	SH	DFND	1	448,623	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	7,186	1,258,539	SH	DFND	2	1,258,539	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	1,142	200,000	SH	DFND	3	200,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	26	10,000	SH	DFND	1	10,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	26	10,000	SH	DFND	2	10,000	0	0
ENBRIDGE INC	COM	29250N105	439	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	1,419	308,520	SH	DFND	1	308,520	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	7,758	1,686,504	SH	DFND	2	1,686,504	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	356	77,376	SH	DFND	3	77,376	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,087	635,834	SH	DFND	1	635,834	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	1,087	635,835	SH	DFND	2	635,835	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	3,432	240,000	SH	DFND	1	240,000	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	3,432	240,000	SH	DFND	2	240,000	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	227	8,500	SH	DFND	1	8,500	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	227	8,500	SH	DFND	2	8,500	0	0
FIFTH THIRD BANCORP	COM	316773100	4,492	302,500	SH	DFND	1	302,500	0	0
FIFTH THIRD BANCORP	COM	316773100	5,606	377,500	SH	DFND	2	377,500	0	0
FIFTH THIRD BANCORP	COM	316773100	1,114	75,000	SH	DFND	3	75,000	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	1,250	158,850	SH	DFND	1	158,850	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	1,250	158,850	SH	DFND	2	158,850	0	0
FRANCHISE GROUP INC	COM	35180X105	1,335	153,164	SH	DFND	1	153,164	0	0
FRANCHISE GROUP INC	COM	35180X105	1,335	153,164	SH	DFND	2	153,164	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,061	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,850	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RESOURCES INC	COM	354613101	928	55,600	SH	DFND	3	55,600	0	0
FULL HOUSE RESORTS INC	COM	359678109	44	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	24	19,069	SH	DFND	2	19,069	0	0
GENERAL MTRS CO	COM	37045V100	16,159	777,600	SH	DFND	1	777,600	0	0
GENERAL MTRS CO	COM	37045V100	6,492	312,400	SH	DFND	3	312,400	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	39	10,000	SH	DFND	1	10,000	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	39	10,000	SH	DFND	2	10,000	0	0
GILEAD SCIENCES INC	COM	375558103	4,646	62,143	SH	DFND	1	62,143	0	0
GILEAD SCIENCES INC	COM	375558103	1,976	26,428	SH	DFND	2	26,428	0	0
GILEAD SCIENCES INC	COM	375558103	854	11,429	SH	DFND	3	11,429	0	0
GRANITE PT MTG TR INC	COM	38741L107	199	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM	38741L107	627	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM	38741L107	212	41,790	SH	DFND	3	41,790	0	0
GRAY TELEVISION INC	COM	389375106	5,840	543,797	SH	DFND	1	543,797	0	0
GRAY TELEVISION INC	COM	389375106	6,608	615,298	SH	DFND	2	615,298	0	0

GRAY TELEVISION INC	COM	389375106	1,842	171,500	SH	DFND	3	171,500	0	0
HC2 HLDGS INC	COM	404139107	1,561	1,007,421	SH	DFND	2	1,007,421	0	0
HANESBRANDS INC	COM	410345102	866	110,000	SH	DFND	1	110,000	0	0
HANESBRANDS INC	COM	410345102	315	40,000	SH	DFND	3	40,000	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	168	16,500	SH	DFND	1	16,500	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	168	16,500	SH	DFND	2	16,500	0	0
HOWARD BANCORP INC	COM	442496105	1,128	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP INC	COM	442496105	1,128	103,900	SH	DFND	2	103,900	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	17	20,000	SH	DFND	1	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	326	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	294	22,216	SH	DFND	2	22,216	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	208	61,000	SH	DFND	1	61,000	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	419	122,900	SH	DFND	2	122,900	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	68	19,800	SH	DFND	3	19,800	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	299	10,000	SH	DFND	1	10,000	0	0
IOVANCE BIOTHERAPEUTICS INC	COM	462260100	299	10,000	SH	DFND	2	10,000	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	112	8,159	SH	DFND	1	8,159	0	0
JEFFERIES FINL GROUP INC	COM	47233W109	114	8,315	SH	DFND	2	8,315	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	1,786	492,098	SH	DFND	1	492,098	0	0
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	1,786	492,096	SH	DFND	2	492,096	0	0
KELLOGG CO	COM	487836108	2,331	38,850	SH	DFND	1	38,850	0	0
KRAFT HEINZ CO	COM	500754106	2,721	110,000	SH	DFND	1	110,000	0	0
LCNB CORP	COM	50181P100	1,158	91,920	SH	DFND	1	91,920	0	0
LCNB CORP	COM	50181P100	21	1,662	SH	DFND	3	1,662	0	0
LEGACY HOUSING CORP	COM	52472M101	872	94,285	SH	DFND	1	94,285	0	0
LEGACY HOUSING CORP	COM	52472M101	872	94,282	SH	DFND	2	94,282	0	0
MFA FINL INC	COM	55272X102	39	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	39	25,000	SH	DFND	3	25,000	0	0
MFA FINL INC	NOTE 6.250% 6/1	55272XAA0	9,015	15,000,000	PRN	DFND	2	15,000,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	209	18,000	SH	DFND	1	18,000	0	0
MPLX LP	COM UNIT REP LTD	55336V100	209	18,000	SH	DFND	2	18,000	0	0
MACYS INC	COM	55616P104	663	135,000	SH	DFND	1	135,000	0	0
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	365	10,000	SH	DFND	1	10,000	0	0
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	365	10,000	SH	DFND	2	10,000	0	0

MEDLEY CAP CORP	COM	58503F106	628	1,080,073	SH	DFND	1	1,080,073	0	0
MEDLEY CAP CORP	COM	58503F106	574	987,442	SH	DFND	2	987,442	0	0
MEDLEY CAP CORP	COM	58503F106	120	206,498	SH	DFND	3	206,498	0	0
MEDLEY MGMT INC	CL A COM	58503T106	188	276,350	SH	DFND	1	276,350	0	0
MEDLEY MGMT INC	CL A COM	58503T106	206	302,750	SH	DFND	3	302,750	0	0
METLIFE INC	COM	59156R108	3,485	114,000	SH	DFND	1	114,000	0	0
METLIFE INC	COM	59156R108	337	11,010	SH	DFND	3	11,010	0	0
MOLSON COORS BEVERAGE CO	CL B	60871R209	975	25,000	SH	DFND	1	25,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	3,286	350,000	SH	DFND	1	350,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	2,135	3,750,000	PRN	DFND	1	3,750,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	9,715	17,063,000	PRN	DFND	2	17,063,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	1,161	2,039,000	PRN	DFND	3	2,039,000	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	13,271	229,882	SH	DFND	1	229,882	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	13,999	242,483	SH	DFND	2	242,483	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	727	12,600	SH	DFND	3	12,600	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	59	17,000	SH	DFND	1	17,000	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	59	17,000	SH	DFND	2	17,000	0	0
NUTRIEN LTD	COM	67077M108	1,697	50,000	SH	DFND	1	50,000	0	0
NUTRIEN LTD	COM	67077M108	1,697	50,000	SH	DFND	2	50,000	0	0
OMEROS CORP	COM	682143102	1,820	136,113	SH	DFND	1	136,113	0	0
OMEROS CORP	COM	682143102	2,730	204,171	SH	DFND	2	204,171	0	0
ORGANOVO HLDGS INC	COM	68620A104	38	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	66	160,000	SH	DFND	2	160,000	0	0
ONEOK INC NEW	COM	682680103	142	6,500	SH	DFND	1	6,500	0	0
ONEOK INC NEW	COM	682680103	142	6,500	SH	DFND	2	6,500	0	0
PJT PARTNERS INC	COM CL A	69343T107	377	8,690	SH	DFND	2	8,690	0	0
PJT PARTNERS INC	COM CL A	69343T107	48	1,110	SH	DFND	3	1,110	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	7,909	8,184,000	PRN	DFND	1	8,184,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	38,807	40,157,000	PRN	DFND	2	40,157,000	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	1,933	2,000,000	PRN	DFND	3	2,000,000	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	291	8,000	SH	DFND	1	8,000	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	291	8,000	SH	DFND	2	8,000	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2,226	421,500	SH	DFND	1	421,500	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	2,226	421,500	SH	DFND	2	421,500	0	0
POTBELLY CORP	COM	73754Y100	93	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	309	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	216	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,662	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	436	440,000	PRN	DFND	3	440,000	0	0
PRUDENTIAL FINL INC	COM	744320102	5,866	112,500	SH	DFND	1	112,500	0	0
PRUDENTIAL FINL INC	COM	744320102	3,979	76,323	SH	DFND	3	76,323	0	0

READY CAP CORP	COM	75574U101	1,044	144,600	SH	DFND	1	144,600	0	0
READY CAP CORP	COM	75574U101	2,575	356,710	SH	DFND	2	356,710	0	0
READY CAP CORP	COM	75574U101	586	81,219	SH	DFND	3	81,219	0	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	654	1,000,000	PRN	DFND	1	1,000,000	0	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	4,582	7,000,000	PRN	DFND	2	7,000,000	0	0
RENT A CTR INC NEW	COM	76009N100	848	60,000	SH	DFND	1	60,000	0	0
RENT A CTR INC NEW	COM	76009N100	848	60,000	SH	DFND	2	60,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	3,331	102,000	SH	DFND	2	102,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	261	8,000	SH	DFND	3	8,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	227	6,500	SH	DFND	3	6,500	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,599	344,701	SH	DFND	1	344,701	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	5,506	730,259	SH	DFND	2	730,259	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	2,705	358,713	SH	DFND	3	358,713	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	1,252	605,053	SH	DFND	1	605,053	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	2,091	1,010,194	SH	DFND	2	1,010,194	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	2,402	743,684	SH	DFND	1	743,684	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	5,956	1,843,916	SH	DFND	2	1,843,916	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	771	238,652	SH	DFND	3	238,652	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	120	12,000	SH	DFND	1	12,000	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	120	12,000	SH	DFND	2	12,000	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	8,501	528,656	SH	DFND	1	528,656	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	8,848	550,238	SH	DFND	2	550,238	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	349	21,730	SH	DFND	3	21,730	0	0
STARWOOD PPTY TR INC	COM	85571B105	154	15,000	SH	DFND	2	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	154	15,000	SH	DFND	3	15,000	0	0
SUNOCO LP	COM UT REP LP	86765K109	203	13,000	SH	DFND	1	13,000	0	0
SUNOCO LP	COM UT REP LP	86765K109	203	13,000	SH	DFND	2	13,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	4,538	5,000,000	PRN	DFND	1	5,000,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	13,613	15,000,000	PRN	DFND	2	15,000,000	0	0
TAPESTRY INC	COM	876030107	4,293	331,500	SH	DFND	1	331,500	0	0
TAPESTRY INC	COM	876030107	1,672	129,100	SH	DFND	2	129,100	0	0
TAPESTRY INC	COM	876030107	3,359	259,400	SH	DFND	3	259,400	0	0
TARGA RES CORP	COM	87612G101	100	14,500	SH	DFND	1	14,500	0	0
TARGA RES CORP	COM	87612G101	100	14,500	SH	DFND	2	14,500	0	0
TEGNA INC	COM	87901J105	760	70,000	SH	DFND	1	70,000	0	0
TEGNA INC	COM	87901J105	1,086	100,000	SH	DFND	2	100,000	0	0
TEGNA INC	COM	87901J105	326	30,000	SH	DFND	3	30,000	0	0

TIVO CORP	COM	88870P106	4,598	649,495	SH	DFND	1	649,495	0	0
TIVO CORP	COM	88870P106	4,598	649,496	SH	DFND	2	649,496	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	1,489	581,719	SH	DFND	1	581,719	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	1,459	569,964	SH	DFND	2	569,964	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L100	154	60,000	SH	DFND	3	60,000	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B101	78	91,280	SH	DFND	1	91,280	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B101	78	91,281	SH	DFND	2	91,281	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	1,905	500,042	SH	DFND	1	500,042	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	3,295	864,735	SH	DFND	2	864,735	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	857	224,823	SH	DFND	3	224,823	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	13,847	15,600,000	PRN	DFND	1	15,600,000	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	45,379	51,122,000	PRN	DFND	2	51,122,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	85	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	757	133,721	SH	DFND	2	133,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	63	11,150	SH	DFND	3	11,150	0	0
UNITED RENTALS INC	COM	911363109	4,373	42,500	SH	DFND	1	42,500	0	0
UNITED RENTALS INC	COM	911363109	4,373	42,500	SH	DFND	2	42,500	0	0
VENTAS INC	COM	92276F100	2,412	90,000	SH	DFND	1	90,000	0	0
VENTAS INC	COM	92276F100	5,293	197,500	SH	DFND	2	197,500	0	0
VENTAS INC	COM	92276F100	2,881	107,500	SH	DFND	3	107,500	0	0
VERISK ANALYTICS INC	COM	92345Y106	25,951	186,191	SH	DFND	1	186,191	0	0
VIACOMCBS INC	CL B	92556H206	9,250	660,271	SH	DFND	1	660,271	0	0
VIACOMCBS INC	CL B	92556H206	5,480	391,153	SH	DFND	2	391,153	0	0
VIACOMCBS INC	CL B	92556H206	2,303	164,355	SH	DFND	3	164,355	0	0
VIVINT SMART HOME INC	COM CL A	928542109	9,900	789,473	SH	DFND	1	789,473	0	0
VIVINT SMART HOME INC	COM CL A	928542109	23,100	1,842,106	SH	DFND	2	1,842,106	0	0
WELLS FARGO CO NEW	COM	949746101	5,654	197,000	SH	DFND	1	197,000	0	0
WELLS FARGO CO NEW	COM	949746101	2,153	75,000	SH	DFND	2	75,000	0	0
WELLTOWER INC	COM	95040Q104	2,632	57,500	SH	DFND	1	57,500	0	0
WELLTOWER INC	COM	95040Q104	4,543	99,240	SH	DFND	2	99,240	0	0
WELLTOWER INC	COM	95040Q104	1,909	41,700	SH	DFND	3	41,700	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	57	17,500	SH	DFND	1	17,500	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	57	17,500	SH	DFND	2	17,500	0	0
XPERI CORP	COM	98421B100	8,237	592,151	SH	DFND	1	592,151	0	0
XPERI CORP	COM	98421B100	8,237	592,151	SH	DFND	2	592,151	0	0