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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
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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/ PUT/ CALL	PRN			SOLE	SHARED	NONE
DEUTSCHE BANK AG	NAMEN AKT	D18190898	10,492	347,900	SH		DFND	1	347,900	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	10,174	337,350	SH		DFND	2	337,350	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	2,254	74,750	SH		DFND		74,750	0	0
ARGO GROUP INTL HLDGS LTD	COM	G0464B107	452	8,114	SH		DFND	1	8,114	0	0
EATON CORP PLC	SHS	G29183103	776	11,500	SH		DFND	1	11,500	0	0
ENSCO PLC	SHS CLASS A	G3157S106	234	10,500	SH		DFND	1	10,500	0	0
MEDTRONIC PLC	SHS	G5960L103	7,410	100,000	SH		DFND	1	100,000	0	0
ACE LTD	SHS	H0023R105	6,406	63,000	SH		SOLE		63,000	0	0
LYONDELLBASELL INDUSTRIES N	SHS - A -	N53745100	6,728	65,000	SH		DFND	1	65,000	0	0
AT&T INC	COM	00206R102	728	20,500	SH		DFND	1	20,500	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	703	28,180	SH		DFND	1	28,180	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	2,552	102,238	SH		DFND	2	102,238	0	0
ALLIANCE RES PARTNER L P	UT LTD PART	01877R108	1,244	49,854	SH		DFND		49,854	0	0
ALLY FINL INC	COM	02005N100	5,383	240,000	SH		DFND	1	240,000	0	0
ALLY FINL INC	COM	02005N100	5,383	240,000	SH		DFND	2	240,000	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	3,512	191,167	SH		DFND	1	191,167	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	6,074	330,666	SH		DFND	2	330,666	0	0
AMERICAN CAPITAL AGENCY CORP	COM	02503X105	5,506	299,767	SH		DFND		299,767	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	6,566	410,585	SH		DFND	1	410,585	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	8,665	541,920	SH		DFND	2	541,920	0	0
AMERICAN CAP MTG INVT CORP	COM	02504A104	4,890	305,795	SH		DFND		305,795	0	0
AMERICAN HOMES 4 RENT	CL A	02665T306	5,053	315,000	SH		DFND	1	315,000	0	0
AMERICAN HOMES 4 RENT	CL A	02665T306	9,624	600,000	SH		DFND	2	600,000	0	0
AMERICAN HOMES 4 RENT	CL A	02665T306	1,363	85,000	SH		DFND		85,000	0	0
AMERICAN RESIDENTIAL PPTYS I	COM	02927E303	9,250	500,000	SH		DFND	2	500,000	0	0
ANNALY CAP MGMT INC	COM	035710409	1,363	148,260	SH		DFND	2	148,260	0	0

ANWORTH MORTGAGE ASSET CP	COM	037347101	3,343	678,200	SH	DFND	1	678,200	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,542	718,450	SH	DFND	2	718,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,750	760,802	SH	DFND		760,802	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	6,338	431,437	SH	DFND	1	431,437	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	4,013	273,157	SH	DFND	2	273,157	0	0
APOLLO RESIDENTIAL MTG INC	COM	03763V102	2,850	194,000	SH	DFND		194,000	0	0
APPLE INC	COM	037833100	20,193	161,000	SH	DFND	1	161,000	0	0
APPLE INC	COM	037833100	18,174	144,900	SH	DFND	2	144,900	0	0
APPLE INC	COM	037833100	2,019	16,100	SH	DFND		16,100	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	3,888	400,000	SH	DFND	1	400,000	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L104	3,888	400,000	SH	DFND	2	400,000	0	0
ARCH COAL INC	COM	039380100	253	745,000	SH	DFND	1	745,000	0	0
ARCH COAL INC	COM	039380100	38	110,000	SH	DFND		110,000	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	6,904	352,950	SH	DFND	1	352,950	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	5,577	285,106	SH	DFND		285,106	0	0
BP PLC	SPONSORED ADR	055622104	3,297	82,500	SH	DFND	2	82,500	0	0
BP PLC	SPONSORED ADR	055622104	1,799	45,000	SH	DFND		45,000	0	0
BAKER HUGHES INC	COM	057224107	6,170	100,000	SH	DFND	1	100,000	0	0
BAKER HUGHES INC	COM	057224107	6,170	100,000	SH	DFND	2	100,000	0	0
BANK AMER CORP	COM	060505104	9,584	563,120	SH	DFND	1	563,120	0	0
BANK AMER CORP	COM	060505104	1,336	78,480	SH	DFND		78,480	0	0
BARCLAYS PLC	ADR	06738E204	3,379	205,500	SH	DFND	1	205,500	0	0
BARCLAYS PLC	ADR	06738E204	5,491	334,000	SH	DFND	2	334,000	0	0
BARCLAYS PLC	ADR	06738E204	4,282	260,500	SH	DFND		260,500	0	0
BERKLEY W R CORP	COM	084423102	6,076	117,000	SH	SOLE		117,000	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,488	36,400	SH	DFND	1	36,400	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	5,951	145,600	SH	DFND	2	145,600	0	0
CAI INTERNATIONAL INC	COM	12477X106	277	13,456	SH	DFND	1	13,456	0	0
CYS INVTS INC	COM	12673A108	8,553	1,106,500	SH	DFND	1	1,106,500	0	0
CYS INVTS INC	COM	12673A108	9,029	1,168,000	SH	DFND	2	1,168,000	0	0
CYS INVTS INC	COM	12673A108	8,933	1,155,500	SH	DFND		1,155,500	0	0
CAPITOL FED FINL INC	COM	14057J101	433	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	1,548	55,000	SH	DFND	1	55,000	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	12,710	451,505	SH	DFND	2	451,505	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	2,787	99,000	SH	DFND		99,000	0	0
CARRIAGE SVCS	COM	143905107	387	16,217	SH	DFND	1	16,217	0	0

INC										
CEDAR REALTY TRUST INC	COM NEW	150602209	299	46,654	SH	DFND	1	46,654	0	0
CELGENE CORP	COM	151020104	1,157	10,000	SH	DFND	2	10,000	0	0
CELGENE CORP	COM	151020104	1,736	15,000	SH	DFND		15,000	0	0
CENTURY CMNTYS INC	COM	156504300	8,565	425,500	SH	DFND	1	425,500	0	0
CENTURY CMNTYS INC	COM	156504300	8,565	425,500	SH	DFND	2	425,500	0	0
CHEVRON CORP NEW	COM	166764100	3,743	38,800	SH	DFND	1	38,800	0	0
CHUBB CORP	COM	171232101	6,755	71,000	SH	SOLE		71,000	0	0
CISCO SYS INC	COM	17275R102	3,021	110,000	SH	DFND	1	110,000	0	0
CISCO SYS INC	COM	17275R102	6,865	250,000	SH	DFND	2	250,000	0	0
CITIGROUP INC	COM NEW	172967424	22,484	407,000	SH	DFND	1	407,000	0	0
CITIGROUP INC	COM NEW	172967424	12,595	228,000	SH	DFND	2	228,000	0	0
COACH INC	COM	189754104	6,285	181,600	SH	DFND	1	181,600	0	0
COACH INC	COM	189754104	7,039	203,400	SH	DFND		203,400	0	0
COLONY CAP INC	CL A	19624R106	634	28,000	SH	DFND	1	28,000	0	0
COLONY CAP INC	CL A	19624R106	952	42,000	SH	DFND		42,000	0	0
COMCAST CORP NEW	CL A	20030N101	6,224	103,500	SH	DFND	1	103,500	0	0
CONOCOPHILLIPS	COM	20825C104	430	7,000	SH	DFND	1	7,000	0	0
CORPORATE OFFICE PPTYS TR	SH BEN INT	22002T108	263	11,159	SH	DFND	1	11,159	0	0
CUSTOMERS BANCORP INC	COM	23204G100	513	19,066	SH	DFND	1	19,066	0	0
CUSTOMERS BANCORP INC	COM	23204G100	1,131	42,068	SH	DFND	2	42,068	0	0
CYRUSONE INC	COM	23283R100	313	10,643	SH	DFND	1	10,643	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,758	42,804	SH	DFND	1	42,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,294	31,512	SH	DFND	2	31,512	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	277	6,732	SH	DFND		6,732	0	0
DU PONT E I DE NEMOURS & CO	COM	263534109	352	5,500	SH	DFND	1	5,500	0	0
E M C CORP MASS	COM	268648102	5,146	195,000	SH	DFND	1	195,000	0	0
E M C CORP MASS	COM	268648102	5,278	200,000	SH	DFND	2	200,000	0	0
E M C CORP MASS	COM	268648102	1,452	55,000	SH	DFND		55,000	0	0
EBAY INC	COM	278642103	5,121	85,000	SH	DFND	1	85,000	0	0
EBAY INC	COM	278642103	4,422	73,400	SH	DFND	2	73,400	0	0
EBAY INC	COM	278642103	699	11,600	SH	DFND		11,600	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	5,788	312,700	SH	DFND	1	312,700	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	12,978	701,153	SH	DFND	2	701,153	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	740	40,000	SH	DFND		40,000	0	0
EMCOR GROUP INC	COM	29084Q100	284	5,946	SH	DFND	1	5,946	0	0
EMPLOYERS HOLDINGS INC	COM	292218104	276	12,121	SH	DFND	1	12,121	0	0
FIRST FINL BANCORP OH	COM	320209109	4,160	231,867	SH	DFND	1	231,867	0	0
FIRST MERCHANTS CORP	COM	320817109	322	13,042	SH	DFND	1	13,042	0	0
FIRSTMERIT CORP	COM	337915102	241	11,587	SH	DFND	1	11,587	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	4,575	247,545	SH	DFND	1	247,545	0	0
FLAGSTAR BANCORP INC	COM PAR .001	337930705	4,575	247,548	SH	DFND	2	247,548	0	0

FLUSHING FINL CORP	COM	343873105	291	13,844	SH	DFND	1	13,844	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	3,911	210,000	SH	DFND	1	210,000	0	0
FREEPORT-MCMORAN INC	CL B	35671D857	1,677	90,000	SH	DFND		90,000	0	0
FULL HOUSE RESORTS INC	COM	359678109	59	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	53	31,617	SH	DFND	2	31,617	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	15,554	788,350	SH	DFND	1	788,350	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	1,332	67,500	SH	DFND	2	67,500	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	12,659	641,611	SH	DFND		641,611	0	0
GENERAL ELECTRIC CO	COM	369604103	13,285	500,000	SH	DFND	1	500,000	0	0
GENERAL MLS INC	COM	370334104	836	15,000	SH	DFND	1	15,000	0	0
GENERAL MTRS CO	COM	37045V100	12,282	368,500	SH	DFND	1	368,500	0	0
GENERAL MTRS CO	COM	37045V100	9,049	271,500	SH	DFND		271,500	0	0
GILEAD SCIENCES INC	COM	375558103	7,903	67,500	SH	DFND	1	67,500	0	0
GILEAD SCIENCES INC	COM	375558103	3,220	27,500	SH	DFND	2	27,500	0	0
GILEAD SCIENCES INC	COM	375558103	1,171	10,000	SH	DFND		10,000	0	0
GLOBAL CASH ACCESS HLDGS INC	COM	378967103	304	39,243	SH	DFND	1	39,243	0	0
GLOBAL X FDS	GLB X MLP ENRG I	37950E226	329	18,369	SH	DFND	1	18,369	0	0
GRAY TELEVISION INC	COM	389375106	355	22,637	SH	DFND	1	22,637	0	0
GREAT AJAX CORP	COM	38983D300	355	25,050	SH	DFND	1	25,050	0	0
GREAT AJAX CORP	COM	38983D300	2,338	164,875	SH	DFND	2	164,875	0	0
GREAT AJAX CORP	COM	38983D300	3,404	240,075	SH	DFND		240,075	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	1,002	1,000,000	PRN	DFND	1	1,000,000	0	0
HSBC HLDGS PLC	SDCV 5.625%12/2	404280AR0	9,016	9,000,000	PRN	DFND		9,000,000	0	0
HEWLETT PACKARD CO	COM	428236103	12,342	411,250	SH	DFND	1	411,250	0	0
HEWLETT PACKARD CO	COM	428236103	3,024	100,750	SH	DFND	2	100,750	0	0
HEWLETT PACKARD CO	COM	428236103	1,740	58,000	SH	DFND		58,000	0	0
HOMESTREET INC	COM	43785V102	1,333	58,406	SH	DFND	1	58,406	0	0
HOMESTREET INC	COM	43785V102	5,294	231,970	SH	DFND	2	231,970	0	0
HOMESTREET INC	COM	43785V102	4,478	196,215	SH	DFND		196,215	0	0
IBERIABANK CORP	COM	450828108	301	4,405	SH	DFND	1	4,405	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	219	20,000	SH	DFND	1	20,000	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	219	20,000	SH	DFND	2	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	460	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	415	22,216	SH	DFND	2	22,216	0	0
INTERVAL LEISURE GROUP INC	COM	46113M108	262	11,446	SH	DFND	1	11,446	0	0
INVESCO MORTGAGE	COM	46131B100	1,158	80,800	SH	DFND	1	80,800	0	0

CAPITAL INC										
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	1,461	102,000	SH	DFND	2	102,000	0	0
INVESCO MORTGAGE CAPITAL INC										
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	299	20,900	SH	DFND		20,900	0	0
JPMORGAN CHASE & CO										
JPMORGAN CHASE & CO	COM	46625H100	17,618	260,000	SH	DFND	1	260,000	0	0
JPMORGAN CHASE & CO										
JPMORGAN CHASE & CO	COM	46625H100	3,388	50,000	SH	DFND		50,000	0	0
JOHNSON & JOHNSON										
JOHNSON & JOHNSON	COM	478160104	9,181	94,200	SH	DFND	1	94,200	0	0
KKR & CO L P DEL										
KKR & CO L P DEL	COM UNITS	48248M102	3,108	136,000	SH	DFND	1	136,000	0	0
KKR & CO L P DEL										
KKR & CO L P DEL	COM UNITS	48248M102	4,570	200,000	SH	DFND	2	200,000	0	0
KKR & CO L P DEL										
KKR & CO L P DEL	COM UNITS	48248M102	1,462	64,000	SH	DFND		64,000	0	0
KELLOGG CO										
KELLOGG CO	COM	487836108	13,722	218,850	SH	DFND	1	218,850	0	0
LCNB CORP										
LCNB CORP	COM	50181P100	1,860	114,785	SH	DFND	1	114,785	0	0
LCNB CORP										
LCNB CORP	COM	50181P100	32	2,000	SH	DFND		2,000	0	0
LEGACY TEX FINL GROUP INC										
LEGACY TEX FINL GROUP INC	COM	52471Y106	248	8,214	SH	DFND	1	8,214	0	0
LEUCADIA NATL CORP										
LEUCADIA NATL CORP	COM	527288104	191	7,896	SH	DFND	1	7,896	0	0
LEUCADIA NATL CORP										
LEUCADIA NATL CORP	COM	527288104	202	8,315	SH	DFND	2	8,315	0	0
LEUCADIA NATL CORP										
LEUCADIA NATL CORP	COM	527288104	6	263	SH	DFND		263	0	0
LINN ENERGY LLC										
LINN ENERGY LLC	UNIT LTD LIAB	536020100	816	91,631	SH	DFND		91,631	0	0
MFA FINL INC										
MFA FINL INC	COM	55272X102	185	25,000	SH	DFND	1	25,000	0	0
MFA FINL INC										
MFA FINL INC	COM	55272X102	185	25,000	SH	DFND		25,000	0	0
MYR GROUP INC DEL										
MYR GROUP INC DEL	COM	55405W104	590	19,060	SH	DFND	1	19,060	0	0
MAGELLAN HEALTH INC										
MAGELLAN HEALTH INC	COM NEW	559079207	258	3,677	SH	DFND	1	3,677	0	0
MANAGED HIGH YIELD PLUS FD I										
MANAGED HIGH YIELD PLUS FD I	COM	561911108	18	10,000	SH	DFND	1	10,000	0	0
MARATHON OIL CORP										
MARATHON OIL CORP	COM	565849106	5,255	198,000	SH	DFND	2	198,000	0	0
MEDLEY CAP CORP										
MEDLEY CAP CORP	COM	58503F106	6,448	723,695	SH	DFND	1	723,695	0	0
MEDLEY CAP CORP										
MEDLEY CAP CORP	COM	58503F106	5,169	580,113	SH	DFND	2	580,113	0	0
MEDLEY CAP CORP										
MEDLEY CAP CORP	COM	58503F106	1,275	143,150	SH	DFND		143,150	0	0
MEDLEY MGMT INC										
MEDLEY MGMT INC	CL A COM	58503T106	3,404	287,500	SH	DFND	1	287,500	0	0
MEDLEY MGMT INC										
MEDLEY MGMT INC	CL A COM	58503T106	3,108	262,500	SH	DFND		262,500	0	0
METLIFE INC										
METLIFE INC	COM	59156R108	8,959	160,000	SH	DFND	1	160,000	0	0
METLIFE INC										
METLIFE INC	COM	59156R108	2,811	50,200	SH	DFND	2	50,200	0	0
MICROSOFT CORP										
MICROSOFT CORP	COM	594918104	19,713	446,500	SH	DFND	1	446,500	0	0
MICROSEMI CORP										
MICROSEMI CORP	COM	595137100	339	9,699	SH	DFND	1	9,699	0	0
MONDELEZ INTL INC										
MONDELEZ INTL INC	CL A	609207105	9,185	223,250	SH	DFND	1	223,250	0	0
NMI HLDGS INC										
NMI HLDGS INC	CL A	629209305	3,705	462,000	SH	DFND	1	462,000	0	0
NMI HLDGS INC										
NMI HLDGS INC	CL A	629209305	7,427	926,000	SH	DFND	2	926,000	0	0
NATIONAL BK HLDGS CORP										
NATIONAL BK HLDGS CORP	CL A	633707104	906	43,500	SH	DFND	1	43,500	0	0
NATIONAL BK HLDGS CORP										
NATIONAL BK HLDGS CORP	CL A	633707104	1,362	65,400	SH	DFND	2	65,400	0	0
NATIONAL GEN HLDGS CORP										
NATIONAL GEN HLDGS CORP	COM	636220303	306	14,682	SH	DFND	1	14,682	0	0
NATIONAL GEN HLDGS CORP										
NATIONAL GEN HLDGS CORP	COM	636220303	2,493	119,701	SH	DFND	2	119,701	0	0
NATIONAL GEN HLDGS CORP										
NATIONAL GEN HLDGS CORP	COM	636220303	3,085	148,096	SH	DFND		148,096	0	0

NATIONAL INTERSTATE CORP	COM	63654U100	278,664	10,200,000	SH	DFND	1	10,200,000	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	6,433	350,000	SH	DFND	1	350,000	0	0
NICE SYS LTD	SPONSORED ADR	653656108	205	3,216	SH	DFND	1	3,216	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	531	10,000	SH	DFND	1	10,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	532	10,000	SH	DFND	2	10,000	0	0
OCWEN FINL CORP	COM NEW	675746309	459	45,000	SH	DFND	1	45,000	0	0
OCWEN FINL CORP	COM NEW	675746309	459	45,000	SH	DFND	2	45,000	0	0
OMNICELL INC	COM	68213N109	352	9,329	SH	DFND	1	9,329	0	0
OMEROS CORP	COM	682143102	1,836	102,040	SH	DFND	1	102,040	0	0
OMEROS CORP	COM	682143102	2,754	153,061	SH	DFND	2	153,061	0	0
OPUS BK IRVINE CALIF	COM	684000102	272	7,506	SH	DFND	1	7,506	0	0
ORGANOVO HLDGS INC	COM	68620A104	345	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	603	160,000	SH	DFND	2	160,000	0	0
PNC FINL SVCS GROUP INC	COM	693475105	4,759	49,750	SH	DFND	1	49,750	0	0
PNC FINL SVCS GROUP INC	COM	693475105	5,763	60,250	SH	DFND		60,250	0	0
PACIFIC DATAVISION INC	COM	694171307	1,053	25,000	SH	DFND	1	25,000	0	0
PACIFIC DATAVISION INC	COM	694171307	1,580	37,500	SH	DFND	2	37,500	0	0
PEABODY ENERGY CORP	COM	704549104	1,007	460,000	SH	DFND	1	460,000	0	0
PEABODY ENERGY CORP	COM	704549104	701	320,000	SH	DFND		320,000	0	0
PEAK RESORTS INC	COM	70469L100	8,922	1,245,986	SH	DFND	1	1,245,986	0	0
PEOPLES UNITED FINANCIAL INC	COM	712704105	10,212	630,000	SH	DFND	1	630,000	0	0
PERFICIENT INC	COM	71375U101	292	15,169	SH	DFND	1	15,169	0	0
PFIZER INC	COM	717081103	14,016	418,000	SH	DFND	1	418,000	0	0
PFIZER INC	COM	717081103	671	20,000	SH	DFND		20,000	0	0
PHILIP MORRIS INTL INC	COM	718172109	521	6,500	SH	DFND	1	6,500	0	0
POTBELLY CORP	COM	73754Y100	368	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,225	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	858	70,000	SH	DFND		70,000	0	0
PREMIERE GLOBAL SVCS INC	COM	740585104	317	30,773	SH	DFND	1	30,773	0	0
PROSPECT CAPITAL CORPORATION	NOTE 6.250%12/1	74348TAC6	483	475,000	PRN	DFND	1	475,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 6.250%12/1	74348TAC6	829	815,000	PRN	DFND	2	815,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	7,706	8,200,000	PRN	DFND	2	8,200,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	3,685	500,000	SH	DFND	1	500,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	2,948	400,000	SH	DFND	2	400,000	0	0
PROSPECT CAPITAL CORPORATION	COM	74348T102	737	100,000	SH	DFND		100,000	0	0
PROVIDENT FINL SVCS INC	COM	74386T105	274	14,439	SH	DFND	1	14,439	0	0
PRUDENTIAL FINL INC	COM	744320102	7,659	87,500	SH	DFND	1	87,500	0	0
PRUDENTIAL FINL INC	COM	744320102	7,993	91,323	SH	DFND		91,323	0	0

RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452202	283	17,345	SH	DFND	1	17,345	0	0
REAL IND INC	COM	75601W104	141	12,441	SH	DFND	1	12,441	0	0
REVOLUTION LIGHTING TECHNOLO	COM	76155G107	1,992	1,717,202	SH	DFND	1	1,717,202	0	0
REVOLUTION LIGHTING TECHNOLO	COM	76155G107	1,992	1,717,202	SH	DFND	2	1,717,202	0	0
REXFORD INDL RLTY INC	COM	76169C100	656	45,000	SH	DFND	1	45,000	0	0
REXFORD INDL RLTY INC	COM	76169C100	1,531	105,000	SH	DFND	2	105,000	0	0
RUDOLPH TECHNOLOGIES INC	COM	781270103	161	13,440	SH	DFND	1	13,440	0	0
SOLERA HOLDINGS INC	COM	83421A104	239	5,361	SH	DFND	1	5,361	0	0
STARWOOD PPTY TR INC	COM	85571B105	324	15,000	SH	DFND	1	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	324	15,000	SH	DFND		15,000	0	0
STONEGATE MTG CORP	COM	86181Q300	9,119	905,555	SH	DFND	1	905,555	0	0
STONEGATE MTG CORP	COM	86181Q300	8,207	815,000	SH	DFND	2	815,000	0	0
STONEGATE MTG CORP	COM	86181Q300	912	90,556	SH	DFND		90,556	0	0
STONERIDGE INC	COM	86183P102	246	21,011	SH	DFND	1	21,011	0	0
SYNAPTICS INC	COM	87157D109	271	3,127	SH	DFND	1	3,127	0	0
SYNERGY RES CORP	COM	87164P103	148	12,985	SH	DFND	1	12,985	0	0
SYSCO CORP	COM	871829107	686	19,000	SH	DFND	1	19,000	0	0
TECK RESOURCES LTD	CL B	878742204	735	74,100	SH	DFND	1	74,100	0	0
TECK RESOURCES LTD	CL B	878742204	396	40,000	SH	DFND		40,000	0	0
THOMSON REUTERS CORP	COM	884903105	685	18,000	SH	DFND	1	18,000	0	0
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	714	19,336	SH	DFND	1	19,336	0	0
TORTOISE ENERGY INFRSTRCTR C	COM	89147L100	2,376	64,380	SH	DFND	2	64,380	0	0
TWO HBRS INVT CORP	COM	90187B101	4,480	460,000	SH	DFND	1	460,000	0	0
TWO HBRS INVT CORP	COM	90187B101	15,136	1,554,000	SH	DFND	2	1,554,000	0	0
TWO HBRS INVT CORP	COM	90187B101	5,951	611,000	SH	DFND		611,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	287	15,000	SH	DFND	1	15,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	2,776	144,871	SH	DFND	2	144,871	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	287	15,000	SH	DFND		15,000	0	0
VANGUARD INTL EQUITY INDEX F	FTSE SMCAP ETF	922042718	240	2,351	SH	DFND	1	2,351	0	0
VANGUARD INTL EQUITY INDEX F	ALLWRLD EX US	922042775	352	7,265	SH	DFND	1	7,265	0	0
VANGUARD INDEX FDS	S&P 500 ETF SHS	922908363	637	3,375	SH	DFND	1	3,375	0	0
VANGUARD INDEX FDS	REIT ETF	922908553	380	5,089	SH	DFND	1	5,089	0	0
VANGUARD INDEX FDS	EXTEND MKT ETF	922908652	495	5,380	SH	DFND	1	5,380	0	0
VERIZON	COM	92343V104	1,600	34,321	SH	DFND	2	34,321	0	0



COMMUNICATIONS  
INC

VERIZON COMMUNICATIONS INC	COM	92343V104	1,158	24,853	SH	DFND		24,853	0	0
VERISK ANALYTICS INC	COM	92345Y106	13,547	186,191	SH	DFND	1	186,191	0	0
VIAD CORP	COM NEW	92552R406	241	8,882	SH	DFND	1	8,882	0	0
VIACOM INC NEW	CL B	92553P201	4,525	70,000	SH	DFND		70,000	0	0
VODAFONE GROUP PLC NEW	SPNSR ADR NO PAR	92857W308	2,595	71,181	SH	DFND	2	71,181	0	0
VODAFONE GROUP PLC NEW	SPNSR ADR NO PAR	92857W308	1,879	51,545	SH	DFND		51,545	0	0
VOLTARI CORP	COM NEW	92870X309	32	5,652	SH	DFND	1	5,652	0	0
VOLTARI CORP	COM NEW	92870X309	48	8,478	SH	DFND	2	8,478	0	0
VONAGE HLDGS CORP	COM	92886T201	187	38,134	SH	DFND	1	38,134	0	0
WEC ENERGY GROUP INC	COM	92939U106	720	16,000	SH	DFND	1	16,000	0	0
WABASH NATL CORP	COM	929566107	178	14,170	SH	DFND	1	14,170	0	0
WELLS FARGO & CO NEW	COM	949746101	15,297	272,000	SH	DFND	1	272,000	0	0
WILSHIRE BANCORP INC	COM	97186T108	383	30,289	SH	DFND	1	30,289	0	0
XCERRA CORP	COM	98400J108	289	38,140	SH	DFND	1	38,140	0	0