

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: 03-31-2018

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 05-11-2018  
[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: 223  
Form 13F Information Table Value Total: 1,053,998  
(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	925	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	520	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK AG	NAMEN AKT	D18190898	862	61,631	SH		DFND	3	61,631	0	0
ALLERGAN PLC	SHS	G0177J108	842	5,000	SH		DFND	2	5,000	0	0
ALLERGAN PLC	SHS	G0177J108	842	5,000	SH		DFND	3	5,000	0	0
AXOVANT SCIENCES LTD	COM	G0750W104	115	86,197	SH		DFND	1	86,197	0	0
ENDO INTL PLC	SHS	G30401106	1,162	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	187	31,500	SH		DFND	3	31,500	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	1,866	128,900	SH		DFND	1	128,900	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	689	47,550	SH		DFND	3	47,550	0	0
MEDTRONIC PLC	SHS	G5960L103	6,819	85,000	SH		DFND	1	85,000	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	963	25,000	SH		DFND	1	25,000	0	0
SIGNET JEWELERS LIMITED	SHS	G81276100	963	25,000	SH		DFND	2	25,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	2,386	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	2,386	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	14,461	105,734	SH		SOLE		105,734	0	0
MYLAN N V	SHS EURO	N59465109	2,059	50,000	SH		DFND	1	50,000	0	0
MYLAN N V	SHS EURO	N59465109	4,117	100,000	SH		DFND	2	100,000	0	0
MYLAN N V	SHS EURO	N59465109	2,059	50,000	SH		DFND	3	50,000	0	0
AGNC INVT CORP	COM	00123Q104	2,995	158,300	SH		DFND	1	158,300	0	0
AGNC INVT CORP	COM	00123Q104	6,521	344,666	SH		DFND	2	344,666	0	0
AGNC INVT CORP	COM	00123Q104	3,819	201,834	SH		DFND	3	201,834	0	0
ALLY FINL INC	COM	02005N100	475	17,500	SH		DFND	1	17,500	0	0
ALLY FINL INC	COM	02005N100	10,724	395,000	SH		DFND	2	395,000	0	0
ANNALY CAP MGMT INC	COM	035710409	712	68,260	SH		DFND	2	68,260	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	3,203	667,250	SH		DFND	1	667,250	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,783	371,450	SH		DFND	2	371,450	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,820	379,250	SH		DFND	3	379,250	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	2,606	144,912	SH		DFND	1	144,912	0	0

APOLLO COML REAL EST FIN INC	COM	03762U105	3,507	195,071	SH	DFND	2	195,071	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	634	35,243	SH	DFND	3	35,243	0	0
APPLE INC	COM	037833100	18,271	108,900	SH	DFND	1	108,900	0	0
APPLE INC	COM	037833100	20,301	121,000	SH	DFND	2	121,000	0	0
APPLE INC	COM	037833100	2,030	12,100	SH	DFND	3	12,100	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	4,241	133,333	SH	DFND	1	133,333	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	4,241	133,333	SH	DFND	2	133,333	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	8,841	800,842	SH	DFND	1	800,842	0	0
ARLINGTON ASSET INVT CORP	CL A NEW	041356205	6,657	603,006	SH	DFND	3	603,006	0	0
BP PLC	SPONSORED ADR	055622104	3,345	82,500	SH	DFND	2	82,500	0	0
BARCLAYS PLC	ADR	06738E204	2,376	201,000	SH	DFND	1	201,000	0	0
BARCLAYS PLC	ADR	06738E204	2,045	173,000	SH	DFND	3	173,000	0	0
W R BERKLEY CORPORATION	COM	084423102	8,506	117,000	SH	SOLE		117,000	0	0
BIOGEN INC	COM	09062X103	958	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	958	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	11,106	347,600	SH	DFND	2	347,600	0	0
BLACKSTONE GROUP L P	COM UNIT LTD	09253U108	1,419	44,400	SH	DFND	3	44,400	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,478	1,500,000	PRN	DFND	1	1,500,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	7,882	8,000,000	PRN	DFND	2	8,000,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	493	500,000	PRN	DFND	3	500,000	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	533	10,363	SH	DFND	1	10,363	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	51	999	SH	DFND	3	999	0	0
CYS INVTS INC	COM	12673A108	8,188	1,218,500	SH	DFND	1	1,218,500	0	0
CYS INVTS INC	COM	12673A108	8,837	1,315,000	SH	DFND	2	1,315,000	0	0
CYS INVTS INC	COM	12673A108	4,338	645,500	SH	DFND	3	645,500	0	0
CAPITOL FED FINL INC	COM	14057J101	445	36,000	SH	DFND	1	36,000	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	17,310	810,777	SH	DFND	2	810,777	0	0
CARLYLE GROUP L P	COM UTS LTD PTN	14309L102	1,246	58,373	SH	DFND	3	58,373	0	0
CELGENE CORP	COM	151020104	892	10,000	SH	DFND	2	10,000	0	0
CELGENE CORP	COM	151020104	1,338	15,000	SH	DFND	3	15,000	0	0
CENTURY CMNTYS INC	COM	156504300	11,995	400,500	SH	DFND	1	400,500	0	0
CENTURY CMNTYS INC	COM	156504300	11,995	400,500	SH	DFND	2	400,500	0	0
CISCO SYS INC	COM	17275R102	4,289	100,000	SH	DFND	1	100,000	0	0
CISCO SYS INC	COM	17275R102	10,723	250,000	SH	DFND	2	250,000	0	0
CISCO SYS INC	COM	17275R102	429	10,000	SH	DFND	3	10,000	0	0
CITIGROUP INC	COM NEW	172967424	26,750	396,300	SH	DFND	1	396,300	0	0
CITIGROUP INC	COM NEW	172967424	15,390	228,000	SH	DFND	2	228,000	0	0
CITIGROUP INC	COM NEW	172967424	722	10,700	SH	DFND	3	10,700	0	0
CLIPPER RLTY INC	COM	18885T306	3,764	444,444	SH	DFND	1	444,444	0	0
CLIPPER RLTY INC	COM	18885T306	5,647	666,667	SH	DFND	2	666,667	0	0
COLONY CAP INC	NOTE	19624RAA4	20,024	21,500,000	PRN	DFND	2	21,500,000	0	0

	5.000% 4/1									
COLONY CAP INC	NOTE 3.875% 1/1	19624RAB2	9,405	10,000,000	PRN	DFND	2	10,000,000	0	0
COLONY NORTHSTAR INC	CL A COM	19625W104	15,851	2,820,430	SH	DFND	1	2,820,430	0	0
COLONY NORTHSTAR INC	CL A COM	19625W104	4,198	746,906	SH	DFND	2	746,906	0	0
COLONY NORTHSTAR INC	CL A COM	19625W104	922	164,039	SH	DFND	3	164,039	0	0
COMCAST CORP NEW	CL A	20030N101	7,073	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	415	7,000	SH	DFND	3	7,000	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	3,039	41,509	SH	DFND	1	41,509	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	2,999	40,959	SH	DFND	2	40,959	0	0
DELL TECHNOLOGIES INC	COM CL V	24703L103	490	6,687	SH	DFND	3	6,687	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	2,236	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,932	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORP	CL A	25470M109	1,137	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORP	CL A	25470M109	1,137	30,000	SH	DFND	2	30,000	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	8,297	560,238	SH	DFND	1	560,238	0	0
ELLINGTON FINANCIAL LLC	COM	288522303	19,509	1,317,309	SH	DFND	2	1,317,309	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	434	45,000	SH	DFND	2	45,000	0	0
ENBRIDGE ENERGY PARTNERS L P	COM	29250R106	48	5,000	SH	DFND	3	5,000	0	0
ENERGY TRANSFER PARTNERS LP	UNIT LTD PRT INT	29278N103	551	34,000	SH	DFND	1	34,000	0	0
ENERGY TRANSFER PARTNERS LP	UNIT LTD PRT INT	29278N103	18,013	1,110,550	SH	DFND	2	1,110,550	0	0
ENERGY TRANSFER PARTNERS LP	UNIT LTD PRT INT	29278N103	980	60,450	SH	DFND	3	60,450	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	5,782	599,134	SH	DFND	1	599,134	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	5,782	599,135	SH	DFND	2	599,135	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	3,560	158,850	SH	DFND	1	158,850	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	3,560	158,850	SH	DFND	2	158,850	0	0
FRANKLIN RES INC	COM	354613101	2,204	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RES INC	COM	354613101	3,844	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RES INC	COM	354613101	1,928	55,600	SH	DFND	3	55,600	0	0
FULL HOUSE RESORTS INC	COM	359678109	113	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	101	31,617	SH	DFND	2	31,617	0	0
GENERAL CABLE CORP DEL NEW	COM	369300108	2,420	81,750	SH	DFND	2	81,750	0	0
GENERAL MTRS CO	COM	37045V100	28,258	777,600	SH	DFND	1	777,600	0	0
GENERAL MTRS CO	COM	37045V100	11,353	312,400	SH	DFND	3	312,400	0	0
GILEAD SCIENCES INC	COM	375558103	5,816	77,143	SH	DFND	1	77,143	0	0
GILEAD SCIENCES INC	COM	375558103	2,369	31,428	SH	DFND	2	31,428	0	0

GILEAD SCIENCES INC	COM	375558103	862	11,429	SH	DFND	3	11,429	0	0
GRANITE PT MTG TR INC	COM	38741L107	649	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM	38741L107	2,045	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM	38741L107	691	41,790	SH	DFND	3	41,790	0	0
GREAT AJAX CORP	COM	38983D300	10,644	785,571	SH	DFND	2	785,571	0	0
GREAT AJAX CORP	COM	38983D300	10,645	785,619	SH	DFND	3	785,619	0	0
HC2 HLDGS INC	COM	404139107	5,299	1,007,421	SH	DFND	2	1,007,421	0	0
HOWARD BANCORP INC	COM	442496105	2,057	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP INC	COM	442496105	2,057	103,900	SH	DFND	2	103,900	0	0
INFINITY PHARMACEUTICALS INC	COM	45665G303	42	20,000	SH	DFND	1	20,000	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	680	24,609	SH	DFND	1	24,609	0	0
INSTEEL INDUSTRIES INC	COM	45774W108	614	22,216	SH	DFND	2	22,216	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	999	61,000	SH	DFND	1	61,000	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	2,013	122,900	SH	DFND	2	122,900	0	0
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	324	19,800	SH	DFND	3	19,800	0	0
INVITATION HOMES INC	COM	46187W107	111	4,842	SH	DFND	2	4,842	0	0
INVITATION HOMES INC	COM	46187W107	111	4,842	SH	DFND	3	4,842	0	0
KKR & CO L P DEL	COM UNITS	48248M102	3,409	167,953	SH	DFND	1	167,953	0	0
KKR & CO L P DEL	COM UNITS	48248M102	10,671	525,685	SH	DFND	2	525,685	0	0
KKR & CO L P DEL	COM UNITS	48248M102	6,840	336,962	SH	DFND	3	336,962	0	0
KAYNE ANDERSON MLP INVT CO	COM	486606106	7,693	467,098	SH	DFND	1	467,098	0	0
KAYNE ANDERSON MLP INVT CO	COM	486606106	7,693	467,096	SH	DFND	2	467,096	0	0
KELLOGG CO	COM	487836108	2,526	38,850	SH	DFND	1	38,850	0	0
LCNB CORP	COM	50181P100	2,040	107,385	SH	DFND	1	107,385	0	0
LCNB CORP	COM	50181P100	36	1,900	SH	DFND	3	1,900	0	0
LEGG MASON INC	COM	524901105	4,528	111,400	SH	DFND	1	111,400	0	0
LEGG MASON INC	COM	524901105	4,528	111,400	SH	DFND	2	111,400	0	0
LEGG MASON INC	COM	524901105	89	2,200	SH	DFND	3	2,200	0	0
LEUCADIA NATL CORP	COM	527288104	185	8,159	SH	DFND	1	8,159	0	0
LEUCADIA NATL CORP	COM	527288104	189	8,315	SH	DFND	2	8,315	0	0
MFA FINL INC	COM	55272X102	188	25,000	SH	DFND	2	25,000	0	0
MFA FINL INC	COM	55272X102	188	25,000	SH	DFND	3	25,000	0	0
MTGE INVT CORP	COM	55378A105	6,899	385,420	SH	DFND	1	385,420	0	0
MTGE INVT CORP	COM	55378A105	11,490	641,920	SH	DFND	2	641,920	0	0
MTGE INVT CORP	COM	55378A105	3,687	205,960	SH	DFND	3	205,960	0	0
MACYS INC	COM	55616P104	7,584	255,000	SH	DFND	1	255,000	0	0
MEDLEY CAP CORP	COM	58503F106	4,299	1,080,073	SH	DFND	1	1,080,073	0	0
MEDLEY CAP CORP	COM	58503F106	3,930	987,442	SH	DFND	2	987,442	0	0
MEDLEY CAP CORP	COM	58503F106	822	206,498	SH	DFND	3	206,498	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,575	276,350	SH	DFND	1	276,350	0	0
MEDLEY MGMT INC	CL A COM	58503T106	1,726	302,750	SH	DFND	3	302,750	0	0

METLIFE INC	COM	59156R108	5,231	114,000	SH	DFND	1	114,000	0	0
METLIFE INC	COM	59156R108	505	11,010	SH	DFND	3	11,010	0	0
NII HLDGS INC	COM PAR	62913F508	52	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
NRG ENERGY INC	COM NEW	629377508	105	3,424	SH	DFND	1	3,424	0	0
NRG ENERGY INC	COM NEW	629377508	115	3,769	SH	DFND	2	3,769	0	0
NEW YORK CMNTY BANCORP INC	COM	649445103	4,561	350,000	SH	DFND	1	350,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	2,489	2,500,000	PRN	DFND	1	2,500,000	0	0
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	6,784	6,813,000	PRN	DFND	2	6,813,000	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	7,342	110,400	SH	DFND	1	110,400	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	8,007	120,400	SH	DFND	2	120,400	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	665	10,000	SH	DFND	3	10,000	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	1,845	141,708	SH	DFND	1	141,708	0	0
NORTHSTAR REALTY EUROPE CORP	COM	66706L101	97	7,458	SH	DFND	3	7,458	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	792	20,000	SH	DFND	1	20,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	990	25,000	SH	DFND	2	25,000	0	0
OAKTREE CAP GROUP LLC	UNIT CL A	674001201	198	5,000	SH	DFND	3	5,000	0	0
OMEROS CORP	COM	682143102	1,520	136,113	SH	DFND	1	136,113	0	0
OMEROS CORP	COM	682143102	2,281	204,171	SH	DFND	2	204,171	0	0
ORGANOVO HLDGS INC	COM	68620A104	94	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	165	160,000	SH	DFND	2	160,000	0	0
PDVWIRELESS INC	COM	69290R104	12,437	416,640	SH	DFND	1	416,640	0	0
PDVWIRELESS INC	COM	69290R104	20,129	674,329	SH	DFND	2	674,329	0	0
PJT PARTNERS INC	COM CL A	69343T107	435	8,690	SH	DFND	2	8,690	0	0
PJT PARTNERS INC	COM CL A	69343T107	56	1,110	SH	DFND	3	1,110	0	0
PEAK RESORTS INC	COM	70469L100	5,435	1,120,625	SH	DFND	1	1,120,625	0	0
PEAK RESORTS INC	COM	70469L100	608	125,361	SH	DFND	3	125,361	0	0
PENNYMAC CORP	NOTE 5.375% 5/0	70932AAB9	1,994	2,000,000	PRN	DFND	2	2,000,000	0	0
POTBELLY CORP	COM	73754Y100	362	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	1,205	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	844	70,000	SH	DFND	3	70,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	868	850,000	PRN	DFND	2	850,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 5.875% 1/1	74348TAM4	153	150,000	PRN	DFND	3	150,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	11,822	11,760,000	PRN	DFND	2	11,760,000	0	0
PROSPECT CAPITAL CORPORATION	NOTE 4.750% 4/1	74348TAQ5	442	440,000	PRN	DFND	3	440,000	0	0
PRUDENTIAL FINL INC	COM	744320102	11,649	112,500	SH	DFND	1	112,500	0	0
PRUDENTIAL FINL INC	COM	744320102	7,903	76,323	SH	DFND	3	76,323	0	0
REVOLUTION LIGHTING TECHNOLO	COM NEW	76155G206	3,096	902,535	SH	DFND	1	902,535	0	0
REVOLUTION	COM NEW	76155G206	2,507	730,815	SH	DFND	2	730,815	0	0

LIGHTING TECHNOLO											
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	6,684	102,000	SH	DFND	2	102,000	0	0	
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	524	8,000	SH	DFND	3	8,000	0	0	
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	415	6,500	SH	DFND	3	6,500	0	0	
SELECT ENERGY SVCS INC	CL A COM	81617J301	3,308	262,142	SH	DFND	1	262,142	0	0	
SELECT ENERGY SVCS INC	CL A COM	81617J301	7,719	611,666	SH	DFND	2	611,666	0	0	
SHIRE PLC	SPONSORED ADR	82481R106	13,072	87,500	SH	DFND	1	87,500	0	0	
SHIRE PLC	SPONSORED ADR	82481R106	13,072	87,500	SH	DFND	2	87,500	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	10,849	346,599	SH	DFND	1	346,599	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	11,313	361,450	SH	DFND	2	361,450	0	0	
SINCLAIR BROADCAST GROUP INC	CL A	829226109	470	15,000	SH	DFND	3	15,000	0	0	
STARWOOD PPTY TR INC	COM	85571B105	314	15,000	SH	DFND	2	15,000	0	0	
STARWOOD PPTY TR INC	COM	85571B105	314	15,000	SH	DFND	3	15,000	0	0	
SUTHERLAND ASSET MGMT CORP M	COM	86933G105	5,562	367,152	SH	DFND	1	367,152	0	0	
SUTHERLAND ASSET MGMT CORP M	COM	86933G105	13,730	906,290	SH	DFND	2	906,290	0	0	
SUTHERLAND ASSET MGMT CORP M	COM	86933G105	3,133	206,770	SH	DFND	3	206,770	0	0	
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	5,107	5,000,000	PRN	DFND	1	5,000,000	0	0	
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	15,320	15,000,000	PRN	DFND	2	15,000,000	0	0	
TAPESTRY INC	COM	876030107	12,695	241,300	SH	DFND	1	241,300	0	0	
TAPESTRY INC	COM	876030107	7,560	143,700	SH	DFND	3	143,700	0	0	
TEVA PHARMACEUTICAL INDS LTD	SPONSORED ADR	881624209	1,538	90,000	SH	DFND	1	90,000	0	0	
TORTOISE ENERGY INFRA CORP	COM	89147L100	6,788	271,719	SH	DFND	1	271,719	0	0	
TORTOISE ENERGY INFRA CORP	COM	89147L100	4,995	199,964	SH	DFND	2	199,964	0	0	
TORTOISE MLP FD INC	COM	89148B101	1,093	68,460	SH	DFND	1	68,460	0	0	
TORTOISE MLP FD INC	COM	89148B101	1,093	68,461	SH	DFND	2	68,461	0	0	
TRIBUNE MEDIA CO	CL A	896047503	14,406	355,627	SH	DFND	1	355,627	0	0	
TRIBUNE MEDIA CO	CL A	896047503	14,406	355,626	SH	DFND	2	355,626	0	0	
TWENTY FIRST CENY FOX INC	CL A	90130A101	1,835	50,000	SH	DFND	1	50,000	0	0	
TWENTY FIRST CENY FOX INC	CL A	90130A101	1,835	50,000	SH	DFND	2	50,000	0	0	
TWO HBRS INVT CORP	COM NEW	90187B408	7,794	507,120	SH	DFND	1	507,120	0	0	
TWO HBRS INVT CORP	COM NEW	90187B408	16,948	1,102,680	SH	DFND	2	1,102,680	0	0	
TWO HBRS INVT CORP	COM NEW	90187B408	3,389	220,500	SH	DFND	3	220,500	0	0	

TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	17,360	16,722,000	PRN	DFND	2	16,722,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	2,010	118,721	SH	DFND	2	118,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	189	11,150	SH	DFND	3	11,150	0	0
VERIZON COMMUNICATIONS INC	COM	92343V104	2,534	52,994	SH	DFND	2	52,994	0	0
VERISK ANALYTICS INC	COM	92345Y106	19,364	186,191	SH	DFND	1	186,191	0	0
VIACOM INC NEW	CL B	92553P201	13,615	438,350	SH	DFND	1	438,350	0	0
VIACOM INC NEW	CL B	92553P201	7,972	256,650	SH	DFND	3	256,650	0	0
WELLS FARGO CO NEW	COM	949746101	6,394	122,000	SH	DFND	1	122,000	0	0