

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: 06-30-2020

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 08-07-2020
[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: 257
Form 13F Information Table Value Total: 745,907
(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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION
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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		
				SHRS OR PRN	SH/ PRN	PUT/ CALL			SOLE	SHARED	NONE
DEUTSCHE BANK A G	NAMEN AKT	D18190898	630	66,168	SH		DFND	1	66,168	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	354	37,200	SH		DFND	2	37,200	0	0
DEUTSCHE BANK A G	NAMEN AKT	D18190898	587	61,631	SH		DFND	3	61,631	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,807	90,000	SH		DFND	1	90,000	0	0
ATHENE HLDG LTD	CL A	G0684D107	2,807	90,000	SH		DFND	2	90,000	0	0
AXOVANT GENE THERAPIES LTD	COM	G0750W203	30	10,774	SH		DFND	1	10,774	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	235	15,000	SH		DFND	1	15,000	0	0
CAPRI HOLDINGS LIMITED	SHS	G1890L107	235	15,000	SH		DFND	2	15,000	0	0
ENDO INTL PLC	SHS	G30401106	671	195,690	SH		DFND	1	195,690	0	0
ENDO INTL PLC	SHS	G30401106	108	31,500	SH		DFND	3	31,500	0	0
INVESCO LTD	SHS	G491BT108	8,016	745,000	SH		DFND	1	745,000	0	0
INVESCO LTD	SHS	G491BT108	8,016	745,000	SH		DFND	2	745,000	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	174	64,900	SH		DFND	1	64,900	0	0
MALLINCKRODT PUB LTD CO	SHS	G5785G107	63	23,550	SH		DFND	3	23,550	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,180	125,000	SH		DFND	1	125,000	0	0
LIBERTY LATIN AMERICA LTD	COM CL C	G9001E128	1,180	125,000	SH		DFND	2	125,000	0	0
CHUBB LIMITED	COM	H1467J104	13,388	105,734	SH		SOLE		105,734	0	0
MYLAN NV	SHS EURO	N59465109	804	50,000	SH		DFND	1	50,000	0	0
MYLAN NV	SHS EURO	N59465109	1,608	100,000	SH		DFND	2	100,000	0	0
MYLAN NV	SHS EURO	N59465109	804	50,000	SH		DFND	3	50,000	0	0
ABBVIE INC	COM	00287Y109	982	10,000	SH		DFND	1	10,000	0	0
ABBVIE INC	COM	00287Y109	982	10,000	SH		DFND	2	10,000	0	0
AMERICAN WOODMARK CORPORATIO	COM	030506109	8,088	106,917	SH		DFND	1	106,917	0	0
ANNALY CAPITAL MANAGEMENT IN	COM	035710409	448	68,260	SH		DFND	2	68,260	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	97	19,000	SH		DFND	1	19,000	0	0
ANTERO MIDSTREAM CORP	COM	03676B102	97	19,000	SH		DFND	2	19,000	0	0
ANTERIX INC	COM	03676C100	1,376	30,353	SH		DFND	1	30,353	0	0
ANTERIX INC	COM	03676C100	2,095	46,213	SH		DFND	2	46,213	0	0
ANWORTH MORTGAGE ASSET CP	COM	037347101	1,134	667,250	SH		DFND	1	667,250	0	0
ANWORTH MORTGAGE ASSET	COM	037347101	631	371,450	SH		DFND	2	371,450	0	0

CP										
ANWORTH MORTGAGE ASSET CP	COM	037347101	645	379,250	SH	DFND	3	379,250	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,422	144,912	SH	DFND	1	144,912	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	1,914	195,071	SH	DFND	2	195,071	0	0
APOLLO COML REAL EST FIN INC	COM	03762U105	346	35,242	SH	DFND	3	35,242	0	0
ARCELORMITTAL SA LUXEMBOURG	NY REGISTRY SH	03938L203	1,431	133,333	SH	DFND	1	133,333	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	2,379	800,842	SH	DFND	1	800,842	0	0
ARLINGTON ASSET INVST CORP	CL A NEW	041356205	1,791	603,006	SH	DFND	3	603,006	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	218	19,000	SH	DFND	1	19,000	0	0
BP MIDSTREAM PARTNERS LP	UNIT LTD PTNR	0556EL109	218	19,000	SH	DFND	2	19,000	0	0
BP PLC	SPONSORED ADR	055622104	1,924	82,500	SH	DFND	2	82,500	0	0
BARCLAYS PLC	ADR	06738E204	1,138	201,000	SH	DFND	1	201,000	0	0
BARCLAYS PLC	ADR	06738E204	979	173,000	SH	DFND	3	173,000	0	0
BERKLEY W R CORP	COM	084423102	10,054	175,500	SH	SOLE		175,500	0	0
BIOGEN INC	COM	09062X103	937	3,500	SH	DFND	1	3,500	0	0
BIOGEN INC	COM	09062X103	937	3,500	SH	DFND	2	3,500	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	1,390	1,500,000	PRN	DFND	1	1,500,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	7,411	8,000,000	PRN	DFND	2	8,000,000	0	0
BLACKSTONE MTG TR INC	NOTE 4.750% 3/1	09257WAC4	463	500,000	PRN	DFND	3	500,000	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	288	10,363	SH	DFND	1	10,363	0	0
BRIGHTHOUSE FINL INC	COM	10922N103	28	999	SH	DFND	3	999	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,764	30,000	SH	DFND	1	30,000	0	0
BRISTOL-MYERS SQUIBB CO	COM	110122108	1,764	30,000	SH	DFND	3	30,000	0	0
BRISTOL-MYERS SQUIBB CO	RIGHT 99/99/9999	110122157	107	30,000	SH	DFND	1	30,000	0	0
BRISTOL-MYERS SQUIBB CO	RIGHT 99/99/9999	110122157	107	30,000	SH	DFND	3	30,000	0	0
CVS HEALTH CORP	COM	126650100	10,395	160,000	SH	DFND	1	160,000	0	0
CVS HEALTH CORP	COM	126650100	10,395	160,000	SH	DFND	2	160,000	0	0
CAPITOL FED FINL INC	COM	14057J101	396	36,000	SH	DFND	1	36,000	0	0
CENTURY CMNTYS INC	COM	156504300	2,332	76,057	SH	DFND	1	76,057	0	0
CENTURY CMNTYS INC	COM	156504300	2,332	76,057	SH	DFND	2	76,057	0	0
CITIGROUP INC	COM NEW	172967424	26,074	510,260	SH	DFND	1	510,260	0	0
CITIGROUP INC	COM NEW	172967424	9,820	192,180	SH	DFND	2	192,180	0	0
CITIGROUP INC	COM NEW	172967424	642	12,560	SH	DFND	3	12,560	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	4,230	167,601	SH	DFND	1	167,601	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	2,704	107,132	SH	DFND	2	107,132	0	0
CITIZENS FINANCIAL GROUP INC	COM	174610105	638	25,267	SH	DFND	3	25,267	0	0

CLIPPER RLTY INC	COM	18885T306	3,014	372,044	SH	DFND	1	372,044	0	0
CLIPPER RLTY INC	COM	18885T306	4,520	558,067	SH	DFND	2	558,067	0	0
COLONY CAP INC	NOTE 5.000% 4/1	19624RAA4	18,262	21,500,000	PRN	DFND	2	21,500,000	0	0
COLONY CAP INC	NOTE 3.875% 1/1	19624RAB2	9,299	10,000,000	PRN	DFND	2	10,000,000	0	0
COLONY CAP INC NEW	CL A COM	19626G108	6,769	2,820,430	SH	DFND	1	2,820,430	0	0
COLONY CAP INC NEW	CL A COM	19626G108	1,793	746,906	SH	DFND	2	746,906	0	0
COLONY CAP INC NEW	CL A COM	19626G108	394	164,039	SH	DFND	3	164,039	0	0
COMCAST CORP NEW	CL A	20030N101	8,069	207,000	SH	DFND	1	207,000	0	0
CONOCOPHILLIPS	COM	20825C104	294	7,000	SH	DFND	3	7,000	0	0
CRESTWOOD EQUITY PARTNERS LP	UNIT LTD PARTNER	226344208	4,064	310,030	SH	DFND	1	310,030	0	0
CRESTWOOD EQUITY PARTNERS LP	UNIT LTD PARTNER	226344208	4,065	310,031	SH	DFND	2	310,031	0	0
CUSTOMERS BANCORP INC	COM	23204G100	4,004	333,114	SH	DFND	1	333,114	0	0
CUSTOMERS BANCORP INC	COM	23204G100	4,004	333,115	SH	DFND	2	333,115	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	113	10,000	SH	DFND	1	10,000	0	0
DCP MIDSTREAM LP	COM UT LTD PTN	23311P100	113	10,000	SH	DFND	2	10,000	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	1,145	40,804	SH	DFND	1	40,804	0	0
DELTA AIR LINES INC DEL	COM NEW	247361702	989	35,244	SH	DFND	2	35,244	0	0
DISH NETWORK CORPORATION	CL A	25470M109	1,035	30,000	SH	DFND	1	30,000	0	0
DISH NETWORK CORPORATION	CL A	25470M109	1,035	30,000	SH	DFND	2	30,000	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	5,285	448,623	SH	DFND	1	448,623	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	14,826	1,258,539	SH	DFND	2	1,258,539	0	0
ELLINGTON FINANCIAL INC	COM	28852N109	2,356	200,000	SH	DFND	3	200,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	47	10,000	SH	DFND	1	10,000	0	0
ENABLE MIDSTREAM PARTNERS LP	COM UNIT RP IN	292480100	47	10,000	SH	DFND	2	10,000	0	0
ENBRIDGE INC	COM	29250N105	459	15,075	SH	DFND	2	15,075	0	0
ENBRIDGE INC	COM	29250N105	51	1,675	SH	DFND	3	1,675	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	2,218	311,520	SH	DFND	1	311,520	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	12,029	1,689,504	SH	DFND	2	1,689,504	0	0
ENERGY TRANSFER LP	COM UT LTD PTN	29273V100	551	77,376	SH	DFND	3	77,376	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	878	635,834	SH	DFND	1	635,834	0	0
ENTERCOM COMMUNICATIONS CORP	CL A	293639100	878	635,835	SH	DFND	2	635,835	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	4,379	241,000	SH	DFND	1	241,000	0	0
ENTERPRISE PRODS PARTNERS L	COM	293792107	4,379	241,000	SH	DFND	2	241,000	0	0

ENVIVA PARTNERS LP	COM UNIT	29414J107	306	8,500	SH	DFND	1	8,500	0	0
ENVIVA PARTNERS LP	COM UNIT	29414J107	306	8,500	SH	DFND	2	8,500	0	0
EQUITRANS MIDSTREAM CORP	COM	294600101	203	24,400	SH	DFND	1	24,400	0	0
EQUITRANS MIDSTREAM CORP	COM	294600101	203	24,400	SH	DFND	2	24,400	0	0
FIFTH THIRD BANCORP	COM	316773100	1,972	102,280	SH	DFND	1	102,280	0	0
FIFTH THIRD BANCORP	COM	316773100	2,458	127,500	SH	DFND	2	127,500	0	0
FIFTH THIRD BANCORP	COM	316773100	486	25,220	SH	DFND	3	25,220	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	2,089	158,850	SH	DFND	1	158,850	0	0
FLEXION THERAPEUTICS INC	COM	33938J106	2,089	158,850	SH	DFND	2	158,850	0	0
FRANCHISE GROUP INC	COM	35180X105	3,351	153,164	SH	DFND	1	153,164	0	0
FRANCHISE GROUP INC	COM	35180X105	3,351	153,164	SH	DFND	2	153,164	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,333	63,550	SH	DFND	1	63,550	0	0
FRANKLIN RESOURCES INC	COM	354613101	2,325	110,850	SH	DFND	2	110,850	0	0
FRANKLIN RESOURCES INC	COM	354613101	1,166	55,600	SH	DFND	3	55,600	0	0
FULL HOUSE RESORTS INC	COM	359678109	47	35,331	SH	DFND	1	35,331	0	0
FULL HOUSE RESORTS INC	COM	359678109	25	19,069	SH	DFND	2	19,069	0	0
GENERAL MTRS CO	COM	37045V100	8,845	349,620	SH	DFND	1	349,620	0	0
GENERAL MTRS CO	COM	37045V100	3,552	140,380	SH	DFND	3	140,380	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	72	10,000	SH	DFND	1	10,000	0	0
GENESIS ENERGY LP	UNIT LTD PARTN	371927104	72	10,000	SH	DFND	2	10,000	0	0
GILEAD SCIENCES INC	COM	375558103	2,396	31,143	SH	DFND	1	31,143	0	0
GILEAD SCIENCES INC	COM	375558103	1,033	13,428	SH	DFND	2	13,428	0	0
GILEAD SCIENCES INC	COM	375558103	418	5,429	SH	DFND	3	5,429	0	0
GRANITE PT MTG TR INC	COM	38741L107	282	39,231	SH	DFND	1	39,231	0	0
GRANITE PT MTG TR INC	COM	38741L107	888	123,667	SH	DFND	2	123,667	0	0
GRANITE PT MTG TR INC	COM	38741L107	300	41,790	SH	DFND	3	41,790	0	0
GRAY TELEVISION INC	COM	389375106	7,586	543,797	SH	DFND	1	543,797	0	0
GRAY TELEVISION INC	COM	389375106	8,583	615,298	SH	DFND	2	615,298	0	0
GRAY TELEVISION INC	COM	389375106	2,392	171,500	SH	DFND	3	171,500	0	0
HC2 HLDGS INC	COM	404139107	3,365	1,007,421	SH	DFND	2	1,007,421	0	0
HANESBRANDS INC	COM	410345102	1,242	110,000	SH	DFND	1	110,000	0	0
HANESBRANDS INC	COM	410345102	452	40,000	SH	DFND	3	40,000	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	330	18,000	SH	DFND	1	18,000	0	0
HESS MIDSTREAM LP	CL A SHS	428103105	330	18,000	SH	DFND	2	18,000	0	0
HOWARD BANCORP INC	COM	442496105	1,103	103,900	SH	DFND	1	103,900	0	0
HOWARD BANCORP	COM	442496105	1,103	103,900	SH	DFND	2	103,900	0	0

INC											
INFINITY PHARMACEUTICALS INC	COM	45665G303	18	20,000	SH	DFND	1	20,000	0	0	
INSTEEL INDUSTRIES INC	COM	45774W108	469	24,609	SH	DFND	1	24,609	0	0	
INSTEEL INDUSTRIES INC	COM	45774W108	424	22,216	SH	DFND	2	22,216	0	0	
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	250	66,963	SH	DFND	1	66,963	0	0	
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	505	134,915	SH	DFND	2	134,915	0	0	
INVESCO MORTGAGE CAPITAL INC	COM	46131B100	81	21,735	SH	DFND	3	21,735	0	0	
JEFFERIES FINL GROUP INC	COM	47233W109	127	8,159	SH	DFND	1	8,159	0	0	
JEFFERIES FINL GROUP INC	COM	47233W109	129	8,315	SH	DFND	2	8,315	0	0	
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	2,598	492,098	SH	DFND	1	492,098	0	0	
KAYNE ANDERSN MLP MIDS INVT	COM	486606106	2,598	492,096	SH	DFND	2	492,096	0	0	
KELLOGG CO	COM	487836108	2,566	38,850	SH	DFND	1	38,850	0	0	
KRAFT HEINZ CO	COM	500754106	3,508	110,000	SH	DFND	1	110,000	0	0	
LCNB CORP	COM	50181P100	1,467	91,920	SH	DFND	1	91,920	0	0	
LCNB CORP	COM	50181P100	27	1,662	SH	DFND	3	1,662	0	0	
LEGACY HOUSING CORP	COM	52472M101	1,341	94,285	SH	DFND	1	94,285	0	0	
LEGACY HOUSING CORP	COM	52472M101	1,341	94,282	SH	DFND	2	94,282	0	0	
MFA FINL INC	COM	55272X102	62	25,000	SH	DFND	2	25,000	0	0	
MFA FINL INC	COM	55272X102	62	25,000	SH	DFND	3	25,000	0	0	
MFA FINL INC	NOTE 6.250% 6/1	55272XAA0	13,270	15,000,000	PRN	DFND	2	15,000,000	0	0	
MPLX LP	COM UNIT REP LTD	55336V100	346	20,000	SH	DFND	1	20,000	0	0	
MPLX LP	COM UNIT REP LTD	55336V100	346	20,000	SH	DFND	2	20,000	0	0	
MACYS INC	COM	55616P104	929	135,000	SH	DFND	1	135,000	0	0	
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	475	11,000	SH	DFND	1	11,000	0	0	
MAGELLAN MIDSTREAM PRTNRS LP	COM UNIT RP LP	559080106	475	11,000	SH	DFND	2	11,000	0	0	
MEDLEY CAP CORP	COM	58503F106	826	1,080,073	SH	DFND	1	1,080,073	0	0	
MEDLEY CAP CORP	COM	58503F106	755	987,442	SH	DFND	2	987,442	0	0	
MEDLEY CAP CORP	COM	58503F106	158	206,498	SH	DFND	3	206,498	0	0	
MEDLEY MGMT INC	CL A COM	58503T106	213	276,350	SH	DFND	1	276,350	0	0	
MEDLEY MGMT INC	CL A COM	58503T106	234	302,750	SH	DFND	3	302,750	0	0	
METLIFE INC	COM	59156R108	4,163	114,000	SH	DFND	1	114,000	0	0	
METLIFE INC	COM	59156R108	402	11,010	SH	DFND	3	11,010	0	0	
MOLSON COORS BEVERAGE CO	CL B	60871R209	859	25,000	SH	DFND	1	25,000	0	0	
NEW YORK CMNTY BANCORP INC	COM	649445103	3,570	350,000	SH	DFND	1	350,000	0	0	
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	3,376	3,750,000	PRN	DFND	1	3,750,000	0	0	
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	15,359	17,063,000	PRN	DFND	2	17,063,000	0	0	
NEW YORK MTG TR INC	NOTE 6.250% 1/1	649604AD7	1,835	2,039,000	PRN	DFND	3	2,039,000	0	0	

NEXSTAR MEDIA GROUP INC	CL A	65336K103	19,239	229,882	SH	DFND	1	229,882	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	20,293	242,483	SH	DFND	2	242,483	0	0
NEXSTAR MEDIA GROUP INC	CL A	65336K103	1,054	12,600	SH	DFND	3	12,600	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	144	17,000	SH	DFND	1	17,000	0	0
NOBLE MIDSTREAM PARTNERS LP	COM UNIT REPST	65506L105	144	17,000	SH	DFND	2	17,000	0	0
NUTRIEN LTD	COM	67077M108	1,605	50,000	SH	DFND	1	50,000	0	0
NUTRIEN LTD	COM	67077M108	1,605	50,000	SH	DFND	2	50,000	0	0
OMEROS CORP	COM	682143102	2,004	136,113	SH	DFND	1	136,113	0	0
OMEROS CORP	COM	682143102	3,005	204,171	SH	DFND	2	204,171	0	0
ORGANOVO HLDGS INC	COM	68620A104	50	91,500	SH	DFND	1	91,500	0	0
ORGANOVO HLDGS INC	COM	68620A104	88	160,000	SH	DFND	2	160,000	0	0
ONEOK INC NEW	COM	682680103	365	11,000	SH	DFND	1	11,000	0	0
ONEOK INC NEW	COM	682680103	365	11,000	SH	DFND	2	11,000	0	0
PJT PARTNERS INC	COM CL A	69343T107	446	8,690	SH	DFND	2	8,690	0	0
PJT PARTNERS INC	COM CL A	69343T107	57	1,110	SH	DFND	3	1,110	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	415	11,500	SH	DFND	1	11,500	0	0
PHILLIPS 66 PARTNERS LP	COM UNIT REP INT	718549207	415	11,500	SH	DFND	2	11,500	0	0
PHREESIA INC	COM	71944F106	289	10,230	SH	DFND	1	10,230	0	0
PHREESIA INC	COM	71944F106	675	23,871	SH	DFND	2	23,871	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3,726	421,500	SH	DFND	1	421,500	0	0
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503105	3,726	421,500	SH	DFND	2	421,500	0	0
POTBELLY CORP	COM	73754Y100	68	30,000	SH	DFND	1	30,000	0	0
POTBELLY CORP	COM	73754Y100	228	100,000	SH	DFND	2	100,000	0	0
POTBELLY CORP	COM	73754Y100	160	70,000	SH	DFND	3	70,000	0	0
PRUDENTIAL FINL INC	COM	744320102	6,851	112,500	SH	DFND	1	112,500	0	0
PRUDENTIAL FINL INC	COM	744320102	4,648	76,323	SH	DFND	3	76,323	0	0
READY CAP CORP	COM	75574U101	1,338	153,989	SH	DFND	1	153,989	0	0
READY CAP CORP	COM	75574U101	3,301	379,872	SH	DFND	2	379,872	0	0
READY CAP CORP	COM	75574U101	752	86,492	SH	DFND	3	86,492	0	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	900	1,000,000	PRN	DFND	1	1,000,000	0	0
REDWOOD TR INC	NOTE 4.750% 8/1	758075AC9	6,302	7,000,000	PRN	DFND	2	7,000,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	3,106	102,000	SH	DFND	2	102,000	0	0
ROYAL DUTCH SHELL PLC	SPON ADR B	780259107	244	8,000	SH	DFND	3	8,000	0	0
ROYAL DUTCH SHELL PLC	SPONS ADR A	780259206	212	6,500	SH	DFND	3	6,500	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	3,016	344,701	SH	DFND	1	344,701	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	6,390	730,259	SH	DFND	2	730,259	0	0
SCRIPPS E W CO OHIO	CL A NEW	811054402	3,139	358,713	SH	DFND	3	358,713	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	2,118	605,053	SH	DFND	1	605,053	0	0
SELECT INTERIOR CONCEPTS INC	CL A	816120307	3,536	1,010,194	SH	DFND	2	1,010,194	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	3,644	743,684	SH	DFND	1	743,684	0	0

SELECT ENERGY SVCS INC	CL A COM	81617J301	9,035	1,843,916	SH	DFND	2	1,843,916	0	0
SELECT ENERGY SVCS INC	CL A COM	81617J301	1,169	238,652	SH	DFND	3	238,652	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	153	12,500	SH	DFND	1	12,500	0	0
SHELL MIDSTREAM PARTNERS L P	UNIT LTD INT	822634101	153	12,500	SH	DFND	2	12,500	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	9,759	528,656	SH	DFND	1	528,656	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	10,157	550,238	SH	DFND	2	550,238	0	0
SINCLAIR BROADCAST GROUP INC	CL A	829226109	401	21,730	SH	DFND	3	21,730	0	0
STARWOOD PPTY TR INC	COM	85571B105	224	15,000	SH	DFND	2	15,000	0	0
STARWOOD PPTY TR INC	COM	85571B105	224	15,000	SH	DFND	3	15,000	0	0
SUNOCO LP	COM UT REP LP	86765K109	343	15,000	SH	DFND	1	15,000	0	0
SUNOCO LP	COM UT REP LP	86765K109	343	15,000	SH	DFND	2	15,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	4,918	5,000,000	PRN	DFND	1	5,000,000	0	0
TPG SPECIALTY LENDING INC	NOTE 4.500% 8/0	87265KAD4	14,753	15,000,000	PRN	DFND	2	15,000,000	0	0
TAPESTRY INC	COM	876030107	4,402	331,500	SH	DFND	1	331,500	0	0
TAPESTRY INC	COM	876030107	1,714	129,100	SH	DFND	2	129,100	0	0
TAPESTRY INC	COM	876030107	3,445	259,400	SH	DFND	3	259,400	0	0
TEGNA INC	COM	87901J105	780	70,000	SH	DFND	1	70,000	0	0
TEGNA INC	COM	87901J105	1,114	100,000	SH	DFND	2	100,000	0	0
TEGNA INC	COM	87901J105	334	30,000	SH	DFND	3	30,000	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	2,331	145,429	SH	DFND	1	145,429	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	2,284	142,491	SH	DFND	2	142,491	0	0
TORTOISE ENERGY INFRA CORP	COM	89147L886	240	15,000	SH	DFND	3	15,000	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B200	158	9,128	SH	DFND	1	9,128	0	0
TORTOISE MIDSTRM ENERGY FD I	COM	89148B200	158	9,128	SH	DFND	2	9,128	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	2,520	500,042	SH	DFND	1	500,042	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	4,358	864,735	SH	DFND	2	864,735	0	0
TWO HBRS INVT CORP	COM NEW	90187B408	1,133	224,823	SH	DFND	3	224,823	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	15,235	15,600,000	PRN	DFND	1	15,600,000	0	0
TWO HBRS INVT CORP	NOTE 6.250% 1/1	90187BAA9	43,091	44,122,000	PRN	DFND	2	44,122,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	174	16,000	SH	DFND	1	16,000	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	1,463	134,721	SH	DFND	2	134,721	0	0
USA COMPRESSION PARTNERS LP	COMUNIT LTDPAR	90290N109	121	11,150	SH	DFND	3	11,150	0	0
VENTAS INC	COM	92276F100	2,211	60,380	SH	DFND	1	60,380	0	0
VENTAS INC	COM	92276F100	4,852	132,500	SH	DFND	2	132,500	0	0
VENTAS INC	COM	92276F100	2,641	72,120	SH	DFND	3	72,120	0	0
VIACOMCBS INC	CL B	92556H206	15,398	660,271	SH	DFND	1	660,271	0	0
VIACOMCBS INC	CL B	92556H206	9,122	391,153	SH	DFND	2	391,153	0	0

VIACOMCBS INC	CL B	92556H206	3,833	164,355	SH	DFND	3	164,355	0	0
WELLS FARGO CO NEW	COM	949746101	5,043	197,000	SH	DFND	1	197,000	0	0
WELLS FARGO CO NEW	COM	949746101	1,920	75,000	SH	DFND	2	75,000	0	0
WELLTOWER INC	COM	95040Q104	1,776	34,319	SH	DFND	1	34,319	0	0
WELLTOWER INC	COM	95040Q104	3,065	59,232	SH	DFND	2	59,232	0	0
WELLTOWER INC	COM	95040Q104	1,288	24,889	SH	DFND	3	24,889	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	191	19,000	SH	DFND	1	19,000	0	0
WESTERN MIDSTREAM PARTNERS L	COM UNIT LP INT	958669103	191	19,000	SH	DFND	2	19,000	0	0
XPERI HOLDING CORP	COM	98390M103	13,102	887,671	SH	DFND	1	887,671	0	0
XPERI HOLDING CORP	COM	98390M103	13,102	887,671	SH	DFND	2	887,671	0	0