

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: 09-30-2018

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 11-09-2018
[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: 217
Form 13F Information Table Value Total: 1,014,038
(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
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/ PRN | PUT/ CALL | | | SOLE | SHARED | NONE |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 752 | 66,168 | SH | | DFND | 1 | 66,168 | 0 | 0 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 423 | 37,200 | SH | | DFND | 2 | 37,200 | 0 | 0 |
| DEUTSCHE BANK AG | NAMEN AKT | D18190898 | 700 | 61,631 | SH | | DFND | 3 | 61,631 | 0 | 0 |
| ALLERGAN PLC | SHS | G0177J108 | 952 | 5,000 | SH | | DFND | 2 | 5,000 | 0 | 0 |
| ALLERGAN PLC | SHS | G0177J108 | 952 | 5,000 | SH | | DFND | 3 | 5,000 | 0 | 0 |
| AXOVANT SCIENCES LTD | COM | G0750W104 | 209 | 86,197 | SH | | DFND | 1 | 86,197 | 0 | 0 |
| ENDO INTL PLC | SHS | G30401106 | 3,293 | 195,690 | SH | | DFND | 1 | 195,690 | 0 | 0 |
| ENDO INTL PLC | SHS | G30401106 | 530 | 31,500 | SH | | DFND | 3 | 31,500 | 0 | 0 |
| MALLINCKRODT PUB LTD CO | SHS | G5785G107 | 1,902 | 64,900 | SH | | DFND | 1 | 64,900 | 0 | 0 |
| MALLINCKRODT PUB LTD CO | SHS | G5785G107 | 690 | 23,550 | SH | | DFND | 3 | 23,550 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 330 | 5,000 | SH | | DFND | 1 | 5,000 | 0 | 0 |
| SIGNET JEWELERS LIMITED | SHS | G81276100 | 330 | 5,000 | SH | | DFND | 2 | 5,000 | 0 | 0 |
| LIBERTY LATIN AMERICA LTD | COM CL C | G9001E128 | 2,579 | 125,000 | SH | | DFND | 1 | 125,000 | 0 | 0 |
| LIBERTY LATIN AMERICA LTD | COM CL C | G9001E128 | 2,579 | 125,000 | SH | | DFND | 2 | 125,000 | 0 | 0 |
| CHUBB LIMITED | COM | H1467J104 | 14,130 | 105,734 | SH | | SOLE | | 105,734 | 0 | 0 |
| MYLAN N V | SHS EURO | N59465109 | 1,830 | 50,000 | SH | | DFND | 1 | 50,000 | 0 | 0 |
| MYLAN N V | SHS EURO | N59465109 | 3,660 | 100,000 | SH | | DFND | 2 | 100,000 | 0 | 0 |
| MYLAN N V | SHS EURO | N59465109 | 1,830 | 50,000 | SH | | DFND | 3 | 50,000 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 2,949 | 158,300 | SH | | DFND | 1 | 158,300 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 6,421 | 344,666 | SH | | DFND | 2 | 344,666 | 0 | 0 |
| AGNC INVT CORP | COM | 00123Q104 | 3,760 | 201,834 | SH | | DFND | 3 | 201,834 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 463 | 17,500 | SH | | DFND | 1 | 17,500 | 0 | 0 |
| ALLY FINL INC | COM | 02005N100 | 10,448 | 395,000 | SH | | DFND | 2 | 395,000 | 0 | 0 |
| AMERICAN WOODMARK CORPORATIO | COM | 030506109 | 3,130 | 39,903 | SH | | DFND | 1 | 39,903 | 0 | 0 |
| ANNALY CAP MGMT INC | COM | 035710409 | 698 | 68,260 | SH | | DFND | 2 | 68,260 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 3,089 | 667,250 | SH | | DFND | 1 | 667,250 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 1,720 | 371,450 | SH | | DFND | 2 | 371,450 | 0 | 0 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347101 | 1,756 | 379,250 | SH | | DFND | 3 | 379,250 | 0 | 0 |

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|---------------------------------|----------------------|-----------|--------|-----------|-----|------|---|-----------|---|---|
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 2,734 | 144,912 | SH | DFND | 1 | 144,912 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 3,681 | 195,071 | SH | DFND | 2 | 195,071 | 0 | 0 |
| APOLLO COML REAL EST FIN INC | COM | 03762U105 | 665 | 35,243 | SH | DFND | 3 | 35,243 | 0 | 0 |
| APPLE INC | COM | 037833100 | 24,583 | 108,900 | SH | DFND | 1 | 108,900 | 0 | 0 |
| APPLE INC | COM | 037833100 | 27,314 | 121,000 | SH | DFND | 2 | 121,000 | 0 | 0 |
| APPLE INC | COM | 037833100 | 2,731 | 12,100 | SH | DFND | 3 | 12,100 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 4,115 | 133,333 | SH | DFND | 1 | 133,333 | 0 | 0 |
| ARCELORMITTAL SA LUXEMBOURG | NY REGISTRY SH | 03938L203 | 4,115 | 133,333 | SH | DFND | 2 | 133,333 | 0 | 0 |
| ARLINGTON ASSET INVT CORP | CL A NEW | 041356205 | 7,480 | 800,842 | SH | DFND | 1 | 800,842 | 0 | 0 |
| ARLINGTON ASSET INVT CORP | CL A NEW | 041356205 | 5,632 | 603,006 | SH | DFND | 3 | 603,006 | 0 | 0 |
| BP PLC | SPONSORED ADR | 055622104 | 3,803 | 82,500 | SH | DFND | 2 | 82,500 | 0 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 1,799 | 201,000 | SH | DFND | 1 | 201,000 | 0 | 0 |
| BARCLAYS PLC | ADR | 06738E204 | 1,548 | 173,000 | SH | DFND | 3 | 173,000 | 0 | 0 |
| W R BERKLEY CORPORATION | COM | 084423102 | 9,352 | 117,000 | SH | SOLE | | 117,000 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 1,236 | 3,500 | SH | DFND | 1 | 3,500 | 0 | 0 |
| BIOGEN INC | COM | 09062X103 | 1,236 | 3,500 | SH | DFND | 2 | 3,500 | 0 | 0 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 13,237 | 347,600 | SH | DFND | 2 | 347,600 | 0 | 0 |
| BLACKSTONE GROUP L P | COM UNIT LTD | 09253U108 | 1,691 | 44,400 | SH | DFND | 3 | 44,400 | 0 | 0 |
| BLACKSTONE MTG TR INC | NOTE 4.750% 3/1 | 09257WAC4 | 1,493 | 1,500,000 | PRN | DFND | 1 | 1,500,000 | 0 | 0 |
| BLACKSTONE MTG TR INC | NOTE 4.750% 3/1 | 09257WAC4 | 7,962 | 8,000,000 | PRN | DFND | 2 | 8,000,000 | 0 | 0 |
| BLACKSTONE MTG TR INC | NOTE 4.750% 3/1 | 09257WAC4 | 498 | 500,000 | PRN | DFND | 3 | 500,000 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 458 | 10,363 | SH | DFND | 1 | 10,363 | 0 | 0 |
| BRIGHTHOUSE FINL INC | COM | 10922N103 | 44 | 999 | SH | DFND | 3 | 999 | 0 | 0 |
| CAPITOL FED FINL INC | COM | 14057J101 | 459 | 36,000 | SH | DFND | 1 | 36,000 | 0 | 0 |
| CARLYLE GROUP L P | COM UTS LTD PTN | 14309L102 | 18,283 | 810,777 | SH | DFND | 2 | 810,777 | 0 | 0 |
| CARLYLE GROUP L P | COM UTS LTD PTN | 14309L102 | 1,316 | 58,373 | SH | DFND | 3 | 58,373 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 1,342 | 15,000 | SH | DFND | 1 | 15,000 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 1,790 | 20,000 | SH | DFND | 2 | 20,000 | 0 | 0 |
| CELGENE CORP | COM | 151020104 | 1,342 | 15,000 | SH | DFND | 3 | 15,000 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 10,513 | 400,500 | SH | DFND | 1 | 400,500 | 0 | 0 |
| CENTURY CMNTYS INC | COM | 156504300 | 10,513 | 400,500 | SH | DFND | 2 | 400,500 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 31,512 | 439,260 | SH | DFND | 1 | 439,260 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 18,163 | 253,180 | SH | DFND | 2 | 253,180 | 0 | 0 |
| CITIGROUP INC | COM NEW | 172967424 | 901 | 12,560 | SH | DFND | 3 | 12,560 | 0 | 0 |
| CLIPPER RLTY INC | COM | 18885T306 | 6,013 | 444,444 | SH | DFND | 1 | 444,444 | 0 | 0 |
| CLIPPER RLTY INC | COM | 18885T306 | 9,020 | 666,667 | SH | DFND | 2 | 666,667 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 17,176 | 2,820,430 | SH | DFND | 1 | 2,820,430 | 0 | 0 |
| COLONY CAP INC NEW | CL A COM | 19626G108 | 4,549 | 746,906 | SH | DFND | 2 | 746,906 | 0 | 0 |

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|------------------------------|------------------|-----------|--------|-----------|----|------|---|-----------|---|---|
| COLONY CAP INC NEW | CL A COM | 19626G108 | 999 | 164,039 | SH | DFND | 3 | 164,039 | 0 | 0 |
| COMCAST CORP NEW | CL A | 20030N101 | 7,330 | 207,000 | SH | DFND | 1 | 207,000 | 0 | 0 |
| CONOCOPHILLIPS | COM | 20825C104 | 542 | 7,000 | SH | DFND | 3 | 7,000 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 2,360 | 40,804 | SH | DFND | 1 | 40,804 | 0 | 0 |
| DELTA AIR LINES INC DEL | COM NEW | 247361702 | 2,038 | 35,244 | SH | DFND | 2 | 35,244 | 0 | 0 |
| DISH NETWORK CORP | CL A | 25470M109 | 1,073 | 30,000 | SH | DFND | 1 | 30,000 | 0 | 0 |
| DISH NETWORK CORP | CL A | 25470M109 | 1,073 | 30,000 | SH | DFND | 2 | 30,000 | 0 | 0 |
| ELLINGTON FINANCIAL LLC | COM | 288522303 | 8,969 | 560,238 | SH | DFND | 1 | 560,238 | 0 | 0 |
| ELLINGTON FINANCIAL LLC | COM | 288522303 | 21,090 | 1,317,309 | SH | DFND | 2 | 1,317,309 | 0 | 0 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 495 | 45,000 | SH | DFND | 2 | 45,000 | 0 | 0 |
| ENBRIDGE ENERGY PARTNERS L P | COM | 29250R106 | 55 | 5,000 | SH | DFND | 3 | 5,000 | 0 | 0 |
| ENERGY TRANSFER PARTNERS LP | UNIT LTD PRT INT | 29278N103 | 757 | 34,000 | SH | DFND | 1 | 34,000 | 0 | 0 |
| ENERGY TRANSFER PARTNERS LP | UNIT LTD PRT INT | 29278N103 | 24,721 | 1,110,550 | SH | DFND | 2 | 1,110,550 | 0 | 0 |
| ENERGY TRANSFER PARTNERS LP | UNIT LTD PRT INT | 29278N103 | 1,346 | 60,450 | SH | DFND | 3 | 60,450 | 0 | 0 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 5,023 | 635,834 | SH | DFND | 1 | 635,834 | 0 | 0 |
| ENTERCOM COMMUNICATIONS CORP | CL A | 293639100 | 5,023 | 635,835 | SH | DFND | 2 | 635,835 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 2,972 | 158,850 | SH | DFND | 1 | 158,850 | 0 | 0 |
| FLEXION THERAPEUTICS INC | COM | 33938J106 | 2,972 | 158,850 | SH | DFND | 2 | 158,850 | 0 | 0 |
| FRANKLIN RES INC | COM | 354613101 | 1,933 | 63,550 | SH | DFND | 1 | 63,550 | 0 | 0 |
| FRANKLIN RES INC | COM | 354613101 | 3,371 | 110,850 | SH | DFND | 2 | 110,850 | 0 | 0 |
| FRANKLIN RES INC | COM | 354613101 | 1,691 | 55,600 | SH | DFND | 3 | 55,600 | 0 | 0 |
| FULL HOUSE RESORTS INC | COM | 359678109 | 102 | 35,331 | SH | DFND | 1 | 35,331 | 0 | 0 |
| FULL HOUSE RESORTS INC | COM | 359678109 | 91 | 31,617 | SH | DFND | 2 | 31,617 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 26,182 | 777,600 | SH | DFND | 1 | 777,600 | 0 | 0 |
| GENERAL MTRS CO | COM | 37045V100 | 10,518 | 312,400 | SH | DFND | 3 | 312,400 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 5,956 | 77,143 | SH | DFND | 1 | 77,143 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 2,427 | 31,428 | SH | DFND | 2 | 31,428 | 0 | 0 |
| GILEAD SCIENCES INC | COM | 375558103 | 882 | 11,429 | SH | DFND | 3 | 11,429 | 0 | 0 |
| GRANITE PT MTG TR INC | COM | 38741L107 | 756 | 39,231 | SH | DFND | 1 | 39,231 | 0 | 0 |
| GRANITE PT MTG TR INC | COM | 38741L107 | 2,384 | 123,667 | SH | DFND | 2 | 123,667 | 0 | 0 |
| GRANITE PT MTG TR INC | COM | 38741L107 | 806 | 41,790 | SH | DFND | 3 | 41,790 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 10,692 | 785,571 | SH | DFND | 2 | 785,571 | 0 | 0 |
| GREAT AJAX CORP | COM | 38983D300 | 10,692 | 785,619 | SH | DFND | 3 | 785,619 | 0 | 0 |
| HC2 HLDGS INC | COM | 404139107 | 6,165 | 1,007,421 | SH | DFND | 2 | 1,007,421 | 0 | 0 |
| HOWARD BANCORP INC | COM | 442496105 | 1,839 | 103,900 | SH | DFND | 1 | 103,900 | 0 | 0 |
| HOWARD BANCORP INC | COM | 442496105 | 1,839 | 103,900 | SH | DFND | 2 | 103,900 | 0 | 0 |

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|------------------------------|----------|-----------|-------|-----------|----|------|---|-----------|---|---|
| INFINITY PHARMACEUTICALS INC | COM | 45665G303 | 54 | 20,000 | SH | DFND | 1 | 20,000 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 883 | 24,609 | SH | DFND | 1 | 24,609 | 0 | 0 |
| INSTEEL INDUSTRIES INC | COM | 45774W108 | 797 | 22,216 | SH | DFND | 2 | 22,216 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 965 | 61,000 | SH | DFND | 1 | 61,000 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 1,944 | 122,900 | SH | DFND | 2 | 122,900 | 0 | 0 |
| INVESCO MORTGAGE CAPITAL INC | COM | 46131B100 | 313 | 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 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 112 | 10,000 | SH | DFND | 1 | 10,000 | 0 | 0 |
| IOVANCE BIOTHERAPEUTICS INC | COM | 462260100 | 112 | 10,000 | SH | DFND | 2 | 10,000 | 0 | 0 |
| JEFFERIES FINL GROUP INC | COM | 47233W109 | 179 | 8,159 | SH | DFND | 1 | 8,159 | 0 | 0 |
| JEFFERIES FINL GROUP INC | COM | 47233W109 | 183 | 8,315 | SH | DFND | 2 | 8,315 | 0 | 0 |
| KKR & CO INC | CL A | 48251W104 | 2,371 | 86,953 | SH | DFND | 1 | 86,953 | 0 | 0 |
| KKR & CO INC | CL A | 48251W104 | 7,409 | 271,685 | SH | DFND | 2 | 271,685 | 0 | 0 |
| KKR & CO INC | CL A | 48251W104 | 4,689 | 171,962 | SH | DFND | 3 | 171,962 | 0 | 0 |
| KAYNE ANDERSN MLP MIDS INVT | COM | 486606106 | 8,338 | 467,098 | SH | DFND | 1 | 467,098 | 0 | 0 |
| KAYNE ANDERSN MLP MIDS INVT | COM | 486606106 | 8,338 | 467,096 | SH | DFND | 2 | 467,096 | 0 | 0 |
| KELLOGG CO | COM | 487836108 | 2,720 | 38,850 | SH | DFND | 1 | 38,850 | 0 | 0 |
| LCNB CORP | COM | 50181P100 | 2,003 | 107,385 | SH | DFND | 1 | 107,385 | 0 | 0 |
| LCNB CORP | COM | 50181P100 | 35 | 1,900 | SH | DFND | 3 | 1,900 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 3,479 | 111,400 | SH | DFND | 1 | 111,400 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 3,479 | 111,400 | SH | DFND | 2 | 111,400 | 0 | 0 |
| LEGG MASON INC | COM | 524901105 | 69 | 2,200 | SH | DFND | 3 | 2,200 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 184 | 25,000 | SH | DFND | 2 | 25,000 | 0 | 0 |
| MFA FINL INC | COM | 55272X102 | 184 | 25,000 | SH | DFND | 3 | 25,000 | 0 | 0 |
| MACYS INC | COM | 55616P104 | 4,689 | 135,000 | SH | DFND | 1 | 135,000 | 0 | 0 |
| MEDLEY CAP CORP | COM | 58503F106 | 4,126 | 1,080,073 | SH | DFND | 1 | 1,080,073 | 0 | 0 |
| MEDLEY CAP CORP | COM | 58503F106 | 3,772 | 987,442 | SH | DFND | 2 | 987,442 | 0 | 0 |
| MEDLEY CAP CORP | COM | 58503F106 | 789 | 206,498 | SH | DFND | 3 | 206,498 | 0 | 0 |
| MEDLEY MGMT INC | CL A COM | 58503T106 | 1,451 | 276,350 | SH | DFND | 1 | 276,350 | 0 | 0 |
| MEDLEY MGMT INC | CL A COM | 58503T106 | 1,589 | 302,750 | SH | DFND | 3 | 302,750 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 5,326 | 114,000 | SH | DFND | 1 | 114,000 | 0 | 0 |
| METLIFE INC | COM | 59156R108 | 514 | 11,010 | SH | DFND | 3 | 11,010 | 0 | 0 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 1,538 | 25,000 | SH | DFND | 1 | 25,000 | 0 | 0 |
| MOLSON COORS BREWING CO | CL B | 60871R209 | 1,538 | 25,000 | SH | DFND | 2 | 25,000 | 0 | 0 |
| NII HLDGS INC | COM PAR | 62913F508 | 145 | 24,793 | SH | DFND | 1 | 24,793 | 0 | 0 |
| NII HLDGS INC | COM PAR | 62913F508 | 17 | 2,849 | SH | DFND | 3 | 2,849 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 128 | 3,424 | SH | DFND | 1 | 3,424 | 0 | 0 |
| NRG ENERGY INC | COM NEW | 629377508 | 141 | 3,769 | SH | DFND | 2 | 3,769 | 0 | 0 |
| NEW YORK CMNTY BANCORP INC | COM | 649445103 | 3,629 | 350,000 | SH | DFND | 1 | 350,000 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|------------|-----|------|---|------------|---|---|
| NEW YORK MTG TR INC | NOTE 6.250% 1/1 | 649604AD7 | 3,721 | 3,750,000 | PRN | DFND | 1 | 3,750,000 | 0 | 0 |
| NEW YORK MTG TR INC | NOTE 6.250% 1/1 | 649604AD7 | 10,482 | 10,563,000 | PRN | DFND | 2 | 10,563,000 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 10,692 | 131,350 | SH | DFND | 1 | 131,350 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 11,595 | 142,450 | SH | DFND | 2 | 142,450 | 0 | 0 |
| NEXSTAR MEDIA GROUP INC | CL A | 65336K103 | 904 | 11,100 | SH | DFND | 3 | 11,100 | 0 | 0 |
| NORTHSTAR REALTY EUROPE CORP | COM | 66706L101 | 2,007 | 141,708 | SH | DFND | 1 | 141,708 | 0 | 0 |
| NORTHSTAR REALTY EUROPE CORP | COM | 66706L101 | 106 | 7,458 | SH | DFND | 3 | 7,458 | 0 | 0 |
| OAKTREE CAP GROUP LLC | UNIT CL A | 674001201 | 828 | 20,000 | SH | DFND | 1 | 20,000 | 0 | 0 |
| OAKTREE CAP GROUP LLC | UNIT CL A | 674001201 | 1,035 | 25,000 | SH | DFND | 2 | 25,000 | 0 | 0 |
| OAKTREE CAP GROUP LLC | UNIT CL A | 674001201 | 207 | 5,000 | SH | DFND | 3 | 5,000 | 0 | 0 |
| OMEROS CORP | COM | 682143102 | 3,323 | 136,113 | SH | DFND | 1 | 136,113 | 0 | 0 |
| OMEROS CORP | COM | 682143102 | 4,984 | 204,171 | SH | DFND | 2 | 204,171 | 0 | 0 |
| ORGANOVO HLDGS INC | COM | 68620A104 | 105 | 91,500 | SH | DFND | 1 | 91,500 | 0 | 0 |
| ORGANOVO HLDGS INC | COM | 68620A104 | 184 | 160,000 | SH | DFND | 2 | 160,000 | 0 | 0 |
| PDVWIRELESS INC | COM | 69290R104 | 14,124 | 416,640 | SH | DFND | 1 | 416,640 | 0 | 0 |
| PDVWIRELESS INC | COM | 69290R104 | 22,860 | 674,329 | SH | DFND | 2 | 674,329 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 455 | 8,690 | SH | DFND | 2 | 8,690 | 0 | 0 |
| PJT PARTNERS INC | COM CL A | 69343T107 | 58 | 1,110 | SH | DFND | 3 | 1,110 | 0 | 0 |
| PEAK RESORTS INC | COM | 70469L100 | 5,491 | 1,120,625 | SH | DFND | 1 | 1,120,625 | 0 | 0 |
| PEAK RESORTS INC | COM | 70469L100 | 614 | 125,361 | SH | DFND | 3 | 125,361 | 0 | 0 |
| PENNYMAC CORP | NOTE 5.375% 5/0 | 70932AAB9 | 1,991 | 2,000,000 | PRN | DFND | 2 | 2,000,000 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 369 | 30,000 | SH | DFND | 1 | 30,000 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 1,230 | 100,000 | SH | DFND | 2 | 100,000 | 0 | 0 |
| POTBELLY CORP | COM | 73754Y100 | 861 | 70,000 | SH | DFND | 3 | 70,000 | 0 | 0 |
| PROSPECT CAPITAL CORPORATION | NOTE 5.875% 1/1 | 74348TAM4 | 854 | 850,000 | PRN | DFND | 2 | 850,000 | 0 | 0 |
| PROSPECT CAPITAL CORPORATION | NOTE 5.875% 1/1 | 74348TAM4 | 151 | 150,000 | PRN | DFND | 3 | 150,000 | 0 | 0 |
| PROSPECT CAPITAL CORPORATION | NOTE 4.750% 4/1 | 74348TAQ5 | 11,869 | 11,760,000 | PRN | DFND | 2 | 11,760,000 | 0 | 0 |
| PROSPECT CAPITAL CORPORATION | NOTE 4.750% 4/1 | 74348TAQ5 | 444 | 440,000 | PRN | DFND | 3 | 440,000 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 11,399 | 112,500 | SH | DFND | 1 | 112,500 | 0 | 0 |
| PRUDENTIAL FINL INC | COM | 744320102 | 7,733 | 76,323 | SH | DFND | 3 | 76,323 | 0 | 0 |
| REVOLUTION LIGHTING TECHNOLO | COM NEW | 76155G206 | 2,563 | 902,535 | SH | DFND | 1 | 902,535 | 0 | 0 |
| REVOLUTION LIGHTING TECHNOLO | COM NEW | 76155G206 | 2,076 | 730,815 | SH | DFND | 2 | 730,815 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 7,235 | 102,000 | SH | DFND | 2 | 102,000 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPON ADR B | 780259107 | 567 | 8,000 | SH | DFND | 3 | 8,000 | 0 | 0 |
| ROYAL DUTCH SHELL PLC | SPONS ADR A | 780259206 | 443 | 6,500 | SH | DFND | 3 | 6,500 | 0 | 0 |
| SELECT INTERIOR CONCEPTS INC | CL A | 816120307 | 5,549 | 521,004 | SH | DFND | 1 | 521,004 | 0 | 0 |

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|------------------------------|-----------------|-----------|--------|------------|-----|------|---|------------|---|---|
| SELECT INTERIOR CONCEPTS INC | CL A | 816120307 | 11,097 | 1,042,008 | SH | DFND | 2 | 1,042,008 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 5,022 | 424,184 | SH | DFND | 1 | 424,184 | 0 | 0 |
| SELECT ENERGY SVCS INC | CL A COM | 81617J301 | 11,719 | 989,764 | SH | DFND | 2 | 989,764 | 0 | 0 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 4,532 | 25,000 | SH | DFND | 1 | 25,000 | 0 | 0 |
| SHIRE PLC | SPONSORED ADR | 82481R106 | 4,532 | 25,000 | SH | DFND | 2 | 25,000 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 12,236 | 431,599 | SH | DFND | 1 | 431,599 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 12,940 | 456,450 | SH | DFND | 2 | 456,450 | 0 | 0 |
| SINCLAIR BROADCAST GROUP INC | CL A | 829226109 | 709 | 25,000 | SH | DFND | 3 | 25,000 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 785 | 10,500 | SH | DFND | 1 | 10,500 | 0 | 0 |
| SPECTRUM BRANDS HLDGS INC NE | COM | 84790A105 | 785 | 10,500 | SH | DFND | 2 | 10,500 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 323 | 15,000 | SH | DFND | 2 | 15,000 | 0 | 0 |
| STARWOOD PPTY TR INC | COM | 85571B105 | 323 | 15,000 | SH | DFND | 3 | 15,000 | 0 | 0 |
| SUTHERLAND ASSET MGMT CORP M | COM | 86933G105 | 6,113 | 367,152 | SH | DFND | 1 | 367,152 | 0 | 0 |
| SUTHERLAND ASSET MGMT CORP M | COM | 86933G105 | 15,090 | 906,290 | SH | DFND | 2 | 906,290 | 0 | 0 |
| SUTHERLAND ASSET MGMT CORP M | COM | 86933G105 | 3,443 | 206,770 | SH | DFND | 3 | 206,770 | 0 | 0 |
| TPG SPECIALTY LENDING INC | NOTE 4.500% 8/0 | 87265KAD4 | 5,029 | 5,000,000 | PRN | DFND | 1 | 5,000,000 | 0 | 0 |
| TPG SPECIALTY LENDING INC | NOTE 4.500% 8/0 | 87265KAD4 | 15,086 | 15,000,000 | PRN | DFND | 2 | 15,000,000 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 12,130 | 241,300 | SH | DFND | 1 | 241,300 | 0 | 0 |
| TAPESTRY INC | COM | 876030107 | 7,224 | 143,700 | SH | DFND | 3 | 143,700 | 0 | 0 |
| TEVA PHARMACEUTICAL INDS LTD | SPONSORED ADR | 881624209 | 1,939 | 90,000 | SH | DFND | 1 | 90,000 | 0 | 0 |
| TORTOISE ENERGY INFRA CORP | COM | 89147L100 | 7,317 | 271,719 | SH | DFND | 1 | 271,719 | 0 | 0 |
| TORTOISE ENERGY INFRA CORP | COM | 89147L100 | 5,385 | 199,964 | SH | DFND | 2 | 199,964 | 0 | 0 |
| TORTOISE MLP FD INC | COM | 89148B101 | 1,468 | 91,280 | SH | DFND | 1 | 91,280 | 0 | 0 |
| TORTOISE MLP FD INC | COM | 89148B101 | 1,468 | 91,281 | SH | DFND | 2 | 91,281 | 0 | 0 |
| TRIBUNE MEDIA CO | CL A | 896047503 | 13,667 | 355,627 | SH | DFND | 1 | 355,627 | 0 | 0 |
| TRIBUNE MEDIA CO | CL A | 896047503 | 13,667 | 355,626 | SH | DFND | 2 | 355,626 | 0 | 0 |
| TWENTY FIRST CENY FOX INC | CL A | 90130A101 | 2,317 | 50,000 | SH | DFND | 1 | 50,000 | 0 | 0 |
| TWENTY FIRST CENY FOX INC | CL A | 90130A101 | 2,317 | 50,000 | SH | DFND | 2 | 50,000 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 7,466 | 500,042 | SH | DFND | 1 | 500,042 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 12,910 | 864,735 | SH | DFND | 2 | 864,735 | 0 | 0 |
| TWO HBRS INVT CORP | COM NEW | 90187B408 | 3,357 | 224,823 | SH | DFND | 3 | 224,823 | 0 | 0 |
| TWO HBRS INVT | NOTE | 90187BAA9 | 17,217 | 16,722,000 | PRN | DFND | 2 | 16,722,000 | 0 | 0 |

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|-----------------------------|----------------|-----------|--------|---------|----|------|---|---------|---|---|--|
| CORP | 6.250% 1/1 | | | | | | | | | | |
| USA COMPRESSION PARTNERS LP | COMUNIT LTDPAR | 90290N109 | 1,960 | 118,721 | SH | DFND | 2 | 118,721 | 0 | 0 | |
| USA COMPRESSION PARTNERS LP | COMUNIT LTDPAR | 90290N109 | 184 | 11,150 | SH | DFND | 3 | 11,150 | 0 | 0 | |
| VERIZON COMMUNICATIONS INC | COM | 92343V104 | 2,829 | 52,994 | SH | DFND | 2 | 52,994 | 0 | 0 | |
| VERISK ANALYTICS INC | COM | 92345Y106 | 22,445 | 186,191 | SH | DFND | 1 | 186,191 | 0 | 0 | |
| VIACOM INC NEW | CL B | 92553P201 | 14,799 | 438,350 | SH | DFND | 1 | 438,350 | 0 | 0 | |
| VIACOM INC NEW | CL B | 92553P201 | 8,665 | 256,650 | SH | DFND | 3 | 256,650 | 0 | 0 | |
| WELLS FARGO CO NEW | COM | 949746101 | 6,412 | 122,000 | SH | DFND | 1 | 122,000 | 0 | 0 | |