FORM 4

CITADEL SECURITIES LLC

C/O CITADEL GP LLC

(Street) CHICAGO (First)

131 S. DEARBORN STREET, 32ND FLOOR

IL

(Middle)

60603

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

no longer subject to	STATEMENT OF CHAN

GES IN BENEFICIAL OWNERSHIP

OMB APPROVAL OMB Number: Estimated average burden

Section obligation	this box if no long the second of the second		STA		led pui	rsuan	nt to Section	n 16(a) of the S	ecuri	NEFICI ties Exchan mpany Act	nge Act of		ERS	HIP	Estim		er: verage burde esponse:	3235-0287 en 0.5
1. Name and Address of Reporting Person* <u>Citadel GP LLC</u>					2. <u>C</u>	or Section 30(h) of the Investment Company Act of 1940 2. Issuer Name and Ticker or Trading Symbol Cherry Hill Mortgage Investment Corp [CHMI]								Relationship of Reporting Person(s) to Issuer (Check all applicable) Director X 10% Owner					
(Last) (First) (Middle) 131 S. DEARBORN STREET, 32ND FL					3. Date of Earliest Transaction (Month/Day/Year) 10/04/2013									Officer below)	(give title		Other (below)		
(Street)	GO II	,	60603		4.	If Am	endment, [Date	of Original	l Filed	I (Month/Da	ay/Year)		6. Inc	Form fi	iled by One	e Repo	g (Check Ap orting Person One Repo	on .
(City)	(S	tate)	(Zip)												Persor	1			
		Tak	ole I - No	n-Deri	vativ	e S	ecurities	s Ac	quired,	Dis	posed o	of, or Be	nefi	cially	y Owned	l			
			Date	2. Transaction Date (Month/Day/Year		Execution Date,		Code (Insti				or 4 and 5	Securitie Benefici	eneficially wned Following		wnership n: Direct or Indirect nstr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)		
								Code	Code V		Amount (A) or (D)		rice	Transact	Transaction(s) (Instr. 3 and 4)			(111501.4)	
Common	stock			10/0	4/201	3			P		75,000	0 A	\$	18.44	625	625,000)(1)(5)(6)	
Common stock			10/0	4/201	3			S		25,000	0 D	\$	18.37	7 600	600,000) (1)(5)(7)		
Common	stock														200	0,000		D ⁽²⁾⁽⁵⁾	
Common stock														11	11,700		D ⁽³⁾⁽⁵⁾		
Common stock			10/0	10/04/2013				P		113,76	50 A	\$	18.59) 113	113,760) (4)(5)(8)		
Common stock		10/04/2013				S		110,70	05 D	\$	18.59	3,	3,055) (4)(5)(9)				
		•	Table II -								osed of,				Owned				
1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deeme Execution if any (Month/Da	ed Date,	4. Trans	ransaction of Der Sec Acq (A) Disp		5. Number 6 of E		6. Date Exercis Expiration Dat (Month/Day/Ye		7. Title and Am of Securities Underlying Derivative Secu (Instr. 3 and 4)		ount	8. Price of Derivative Security (Instr. 5)		e Over State of State	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4	Beneficial Ownership (Instr. 4)
					Code	v	(A)	(D)	Date Exercisa		Expiration Date	Title	or	ount nber ires					
Total return swap	(10)	10/04/2013			P		75,000		(10)		(10)	Common Stock	75,	000	(10)	75,00	0	D ⁽¹⁾⁽⁵⁾	
	nd Address of	Reporting Person*	,																
(Last) 131 S. D	EARBORN	(First) N STREET, 32N	(Mide	dle)															
(Street)	GO	IL	606	03															
(City)		(State)	(Zip)																
1. Name a	nd Address of	Reporting Person*					1												

(City)	(State)	(Zip)				
1. Name and Address GRIFFIN KEN						
(Last)	(First)	(Middle)				
C/O CITADEL GP LLC						
131 S. DEARBOF	RN STREET, 32ND F	LOOR				
(Street)		•				
CHICAGO	IL	60603				
(City)	(State)	(Zip)				

Explanation of Responses:

- 1. This security is owned by Surveyor Capital Ltd. ("Surveyor").
- 2. This security is owned by Citadel Global Equities Master Fund Ltd. ("CG").
- 3. This security is owned by a customer account that is managed by Citadel Advisors LLC ("CA"), a registered investment adviser.
- 4. This security is owned by Citadel Securities LLC ("CS").
- 5. CA is the portfolio manager for Surveyor and CG. Citadel Advisors Holdings LP ("CAH") is the sole member of CA. CALC III LP ("CALC3") is the non-member manager of CS. Citadel Investment Group II, L.L.C. (now known as Citadel GP LLC ("CGP")) is the general partner of CAH and CALC3. Kenneth Griffin is the President and Chief Executive Officer of, and owns a controlling interest in, CGP. Collectively, Surveyor, CG, CGP, CS, CALC3 and Mr. Griffin are referred to herein as the Reporting Persons.
- 6. This price represents the weighted average sale price. The sale prices for these transactions ranged from \$18.26 \$18.50. The Reporting Person undertakes to provide upon the request of the Securities and Exchange Commission, the issuer or a security holder of the issuer, full information regarding the number of shares sold at each separate price.
- 7. This price represents the weighted average sale price. The sale prices for these transactions ranged from \$18.28 \$18.79. The Reporting Person undertakes to provide upon the request of the Securities and Exchange Commission, the issuer or a security holder of the issuer, full information regarding the number of shares sold at each separate price.
- 8. This price represents the weighted average sale price. The sale prices for these transactions ranged from \$18.21 \$19.09. The Reporting Person undertakes to provide upon the request of the Securities and Exchange Commission, the issuer or a security holder of the issuer, full information regarding the number of shares sold at each separate price.
- 9. This price represents the weighted average sale price. The sale prices for these transactions ranged from \$18.15 \$18.95. The Reporting Person undertakes to provide upon the request of the Securities and Exchange Commission, the issuer or a security holder of the issuer, full information regarding the number of shares sold at each separate price.
- 10. On October 4, 2013, Surveyor entered into a two-year equity swap agreement with a dealer referencing 75,000 shares of CHMI Common Stock ("notional shares") at a price of \$18.79973 per share ("applicable base price"). From time to time over the life of the swap, (i) Surveyor will be obligated to pay to the dealer any decrease in the market price of CHMI stock relative to the applicable base price multiplied by the notional shares, and (ii) the dealer will be obligated to pay to Surveyor any increase in the market price of CHMI stock relative to the applicable base price multiplied by the notional shares. In addition, Surveyor will pay to the dealer certain agreed upon periodic financing charges. The broker will pay to Surveyor the equivalent of any dividends paid to the beneficial owners of CHMI common stock during the term of the swap agreement.

Romarks

Each of the Reporting Persons expressly disclaims beneficial ownership of the securities described herein except to the extent of such person's pecuniary interest therein.

/s/ John C. Nagel 10/08/2013

** Signature of Reporting Person Date

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

- * If the form is filed by more than one reporting person, see Instruction 4 (b)(v).
- ** Intentional misstatements or omissions of facts constitute Federal Criminal Violations See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure.

Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB Number.

Name: Citadel Investmen	nt Group II	LLC	(now known as	Citadel GP I	L(C)

131 S. Dearborn Street, 32nd Floor Address:

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

CITADEL GP LLC

By: <u>/s/ John C. Nagel</u> John C. Nagel, Authorized Signatory

Name: Citadel Global Equities	Master Fund Ltd.
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Address: c/o Citadel GP LLC

131 S. Dearborn Street, 32nd Floor

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

CITADEL GLOBAL EQUITIES MASTER FUND LTD.

By: /s/ John C. Nagel

Name: Surveyor Capital Ltd.

Address: c/o Citadel GP LLC

131 S. Dearborn Street, 32nd Floor

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

SURVEYOR CAPITAL LTD.

By: /s/ John C. Nagel

Name: Citadel Securities LLC

Address: c/o Citadel GP LLC

131 S. Dearborn Street, 32nd Floor

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

CITADEL SECURITIES LLC

By: /s/ John C. Nagel

Name: CALC III LP

Address: c/o Citadel GP LLC

131 S. Dearborn Street, 32nd Floor

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

CALC III LP

By: /s/ John C. Nagel

Name: Kenneth C. Griffin

Address: c/o Citadel GP LLC

131 S. Dearborn Street, 32nd Floor

Chicago, Illinois 60603

Designated Filer: Citadel GP LLC

Issuer and Ticker Symbol: Cherry Hill Mortgage Investment Corp [CHMI]

Date of Event

Requiring Statement: 10/04/2013

KENNETH C. GRIFFIN

By: <u>/s/ John C. Nagel</u> John C. Nagel, attorney-in-fact*

^{*} John C. Nagel is signing on behalf of Kenneth Griffin as attorney-in-fact pursuant to a power of attorney previously filed with the Securities and Exchange Commission on February 24, 2006, and hereby incorporated by reference herein. The power of attorney was filed as an attachment to a filing by Citadel Limited Partnership on Schedule 13G for Morgans Hotel Group Co.