

STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934 or Section 30(h) of the Investment Company Act of 1940

OMB APPROVAL	
OMB Number:	3235-0287
Estimated average burden hours per response:	0.5

1. Name and Address of Reporting Person* <u>Citadel GP LLC</u> <hr/> (Last) (First) (Middle) <u>131 S. DEARBORN STREET, 32ND FL</u> <hr/> (Street) <u>CHICAGO IL 60603</u> <hr/> (City) (State) (Zip)	2. Issuer Name and Ticker or Trading Symbol <u>Cherry Hill Mortgage Investment Corp [CHMI]</u>	5. Relationship of Reporting Person(s) to Issuer (Check all applicable) Director <input checked="" type="checkbox"/> 10% Owner Officer (give title below) Other (specify below)
	3. Date of Earliest Transaction (Month/Day/Year) <u>10/04/2013</u>	
		6. Individual or Joint/Group Filing (Check Applicable Line) <input checked="" type="checkbox"/> Form filed by One Reporting Person <input type="checkbox"/> Form filed by More than One Reporting Person

Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)		4. Securities Acquired (A) or Disposed Of (D) (Instr. 3, 4 and 5)			5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Indirect Beneficial Ownership (Instr. 4)
			Code	V	Amount	(A) or (D)	Price			
Common stock	10/04/2013		P		75,000	A	\$18.44	625,000	D ⁽¹⁾⁽⁵⁾⁽⁶⁾	
Common stock	10/04/2013		S		25,000	D	\$18.37	600,000	D ⁽¹⁾⁽⁵⁾⁽⁷⁾	
Common stock								200,000	D ⁽²⁾⁽⁵⁾	
Common stock								11,700	D ⁽³⁾⁽⁵⁾	
Common stock	10/04/2013		P		113,760	A	\$18.59	113,760	D ⁽⁴⁾⁽⁵⁾⁽⁸⁾	
Common stock	10/04/2013		S		110,705	D	\$18.59	3,055	D ⁽⁴⁾⁽⁵⁾⁽⁹⁾	

Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned (e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)		5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)		6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Securities Underlying Derivative Security (Instr. 3 and 4)	8. Price of Derivative Security (Instr. 5)	9. Number of derivative Securities Beneficially Owned Following Reported Transaction(s) (Instr. 4)	10. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	11. Nature of Indirect Beneficial Ownership (Instr. 4)	
				Code	V	(A)	(D)	Date Exercisable	Expiration Date						Title
Total return swap	(10)	10/04/2013		P		75,000		(10)	(10)	Common Stock	75,000	(10)	75,000	D ⁽¹⁾⁽⁵⁾	

1. Name and Address of Reporting Person*
Citadel GP LLC

 (Last) (First) (Middle)
131 S. DEARBORN STREET, 32ND FL

 (Street)
CHICAGO IL 60603

 (City) (State) (Zip)

1. Name and Address of Reporting Person*
CITADEL SECURITIES LLC

 (Last) (First) (Middle)
C/O CITADEL GP LLC
131 S. DEARBORN STREET, 32ND FLOOR

 (Street)
CHICAGO IL 60603

 (City) (State) (Zip)

JOINT FILER INFORMATION

Name: Citadel Investment Group II, L.L.C. (now known as Citadel GP LLC)

Address: 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 GP LLC

By: /s/ John C. Nagel
John C. Nagel, Authorized Signatory

JOINT FILER INFORMATION

Name: Citadel Global Equities Master Fund 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

CITADEL GLOBAL EQUITIES MASTER FUND LTD.

By: /s/ John C. Nagel
John C. Nagel, Authorized Signatory

JOINT FILER INFORMATION

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
John C. Nagel, Authorized Signatory

JOINT FILER INFORMATION

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
John C. Nagel, Authorized Signatory

JOINT FILER INFORMATION

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
John C. Nagel, Authorized Signatory

JOINT FILER INFORMATION

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: /s/ John C. Nagel
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.
