

INITIAL STATEMENT OF BENEFICIAL OWNERSHIP OF SECURITIES

OMB APPROVAL

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

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

Table I - Non-Derivative Securities Beneficially Owned

1. Title of Security (Instr. 4)	2. Amount of Securities Beneficially Owned (Instr. 4)	3. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	4. Nature of Indirect Beneficial Ownership (Instr. 5)
Common Stock	550,000	D ⁽¹⁾⁽⁴⁾	
Common Stock	200,000	D ⁽²⁾⁽⁴⁾	
Common Stock	11,700	D ⁽³⁾⁽⁴⁾	

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

1. Title of Derivative Security (Instr. 4)	2. Date Exercisable and Expiration Date (Month/Day/Year)		3. Title and Amount of Securities Underlying Derivative Security (Instr. 4)		4. Conversion or Exercise Price of Derivative Security	5. Ownership Form: Direct (D) or Indirect (I) (Instr. 5)	6. Nature of Indirect Beneficial Ownership (Instr. 5)
	Date Exercisable	Expiration Date	Title	Amount or Number of Shares			

1. Name and Address of Reporting Person* <u>Citadel GP LLC</u> (Last) (First) (Middle) <u>131 S. DEARBORN STREET, 32ND FLOOR</u> (Street) <u>CHICAGO IL 60603</u> (City) (State) (Zip)
1. Name and Address of Reporting Person* <u>GRIFFIN KENNETH C</u> (Last) (First) (Middle) <u>C/O CITADEL GP LLC</u> <u>131 S. DEARBORN STREET, 32ND FLOOR</u> (Street) <u>CHICAGO IL 60603</u> (City) (State) (Zip)

Explanation of Responses:

- This security is owned by Surveyor Capital Ltd. ("Surveyor").
- This security is owned by Citadel Global Equities Master Fund Ltd. ("CG").
- This security is owned by a customer account that is managed by Citadel Advisors LLC ("CA"), a registered investment adviser.
- CA is the portfolio manager for Surveyor and CG. Citadel Advisors Holdings LP ("CAH") is the sole member of CA. Citadel Investment Group II, L.L.C. (now known as Citadel GP LLC ("CGP")) is the general partner of CAH. Kenneth Griffin is the President and Chief Executive Officer of, and owns a controlling interest in, CGP. Collectively, Surveyor, CG, CGP and Mr. Griffin are referred to herein as the Reporting Persons.

Remarks:

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 5 (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.

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 Investment Group II, L.L.C.

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 Investment Group II, L.L.C.

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 Investment Group II, L.L.C.

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: Kenneth C. Griffin

Address: c/o Citadel GP LLC
131 S. Dearborn Street, 32nd Floor
Chicago, Illinois 60603

Designated Filer: Citadel Investment Group II, L.L.C.

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.
