

FORM 13F INFORMATION TABLE

| Column 1: Name of Issuer | Column 2: Title of Class | Column 3: CUSIP | Column 4: Market Value (000's) | Column 5: Shares or Principal Amount | Column 6: Investment Discretion | Column 7: Other Managers | Column 8: Voting Authority Sole Shared None |
|-----------------------------|--------------------------------|--------------------|---|---|---------------------------------------|--------------------------------|---|
|-----------------------------|--------------------------------|--------------------|---|---|---------------------------------------|--------------------------------|---|

HOLDINGS OF GREAT AMERICAN INSURANCE COMPANY

| | | | | | | | |
|-------------------------------|-----------------|-------------|---------|--------------|---------|---|------------|
| AMERICAN COMMERCIAL LINES | COM PAR \$0.01 | 025195 40 5 | 2,046 | 70,250SH | Defined | 1 | 70,250 |
| AMERICAN RAILCAR INDS INC | COM | 02916P 10 3 | 721 | 68,000SH | Defined | " | 68,000 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 10 1 | 985 | 125,000SH | Defined | " | 125,000 |
| BANK OF AMERICA CORPORATION | COM | 060505 10 4 | 1,829 | 108,120SH | Defined | " | 108,120 |
| CALAMP CORP | COM | 128126 10 9 | 391 | 139,750SH | Defined | " | 139,750 |
| DELTA AIR LINES INC DEL | COM NEW | 247361 70 2 | 119 | 13,239SH | Defined | " | 13,239 |
| DISH NETWORK CORP | CL A | 25470M 10 9 | 726 | 37,675SH | Defined | " | 37,675 |
| ECHOSTAR CORP | CL A | 278768 10 6 | 458 | 24,786SH | Defined | " | 24,786 |
| FLAGSTAR BANCORP INC | COM | 337930 10 1 | 170 | 165,000SH | Defined | " | 165,000 |
| FULL HOUSE RESORTS INC | COM | 359678 10 9 | 189 | 69,771SH | Defined | " | 69,771 |
| INSTEEL INDUSTRIES INC | COM | 45774W 10 8 | 382 | 32,000SH | Defined | " | 32,000 |
| INTERSTATE HOTELS & RESORTS I | COM | 46088S 10 6 | 109 | 70,987SH | Defined | " | 70,987 |
| MYR GROUP INC DEL | COM | 55405W 10 4 | 8,112 | 384,615SH | Defined | " | 384,615 |
| NATIONAL CITY CORP | NOTE 4.000% 2/0 | 635405 AW 3 | 2,013 | 2,000PRN | Defined | " | 2,000 |
| NATIONAL INTERSTATE CORP | COM | 63654U 10 0 | 178,500 | 10,200,000SH | Defined | " | 10,200,000 |
| O CHARLEYS INC | COM | 670823 10 3 | 276 | 29,500SH | Defined | " | 29,500 |
| PATTERSON UTI ENERGY INC | COM | 703481 10 1 | 604 | 40,000SH | Defined | " | 40,000 |
| REDDY ICE HLDGS INC | COM | 75734R 10 5 | 133 | 24,500SH | Defined | " | 24,500 |
| TIME WARNER INC | COM NEW | 887317 30 3 | 251 | 8,716SH | Defined | " | 8,716 |
| TORTOISE ENERGY CAP CORP | COM | 89147U 10 0 | 511 | 25,800SH | Defined | " | 25,800 |
| VIRGIN MEDIA INC | COM | 92769L 10 1 | 10,270 | 737,807SH | Defined | " | 737,807 |

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

| | | | | | | | | | |
|-------------------------------|-----------------|--------|----|---|-------|-----------|---------|---|---------|
| AMERICAN COMMERCIAL LINES | COM PAR \$0.01 | 025195 | 40 | 5 | 2,191 | 75,250SH | Defined | 2 | 75,250 |
| AMERICAN RAILCAR INDS INC | COM | 02916P | 10 | 3 | 314 | 29,581SH | Defined | " | 29,581 |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 | 10 | 1 | 985 | 125,000SH | Defined | " | 125,000 |
| CALAMP CORP | COM | 128126 | 10 | 9 | 394 | 140,750SH | Defined | " | 140,750 |
| DELTA AIR LINES INC DEL | COM NEW | 247361 | 70 | 2 | 93 | 10,370SH | Defined | " | 10,370 |
| DISH NETWORK CORP | CL A | 25470M | 10 | 9 | 1,088 | 56,512SH | Defined | " | 56,512 |
| ECHOSTAR CORP | CL A | 278768 | 10 | 6 | 686 | 37,179SH | Defined | " | 37,179 |
| FLAGSTAR BANCORP INC | COM | 337930 | 10 | 1 | 170 | 165,000SH | Defined | " | 165,000 |
| FULL HOUSE RESORTS INC | COM | 359678 | 10 | 9 | 190 | 70,067SH | Defined | " | 70,067 |
| INSTEEL INDUSTRIES INC | COM | 45774W | 10 | 8 | 385 | 32,216SH | Defined | " | 32,216 |
| INTERSTATE HOTELS & RESORTS I | COM | 46088S | 10 | 6 | 164 | 106,481SH | Defined | " | 106,481 |
| NATIONAL CITY CORP | NOTE 4.000% 2/0 | 635405 | AW | 3 | 3,020 | 3,000PRN | Defined | " | 3,000 |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN | 10 | 0 | 744 | 78,300SH | Defined | " | 78,300 |
| O CHARLEYS INC | COM | 670823 | 10 | 3 | 190 | 20,256SH | Defined | " | 20,256 |
| PATTERSON UTI ENERGY INC | COM | 703481 | 10 | 1 | 604 | 40,000SH | Defined | " | 40,000 |
| PIMCO HIGH INCOME FD | COM SHS | 722014 | 10 | 7 | 1,270 | 122,800SH | Defined | " | 122,800 |
| REDDY ICE HLDGS INC | COM | 75734R | 10 | 5 | 101 | 18,650SH | Defined | " | 18,650 |
| TORTOISE ENERGY CAP CORP | COM | 89147U | 10 | 0 | 1,701 | 85,900SH | Defined | " | 85,900 |
| VIRGIN MEDIA INC | COM | 92769L | 10 | 1 | 6,718 | 482,588SH | Defined | " | 482,588 |

HOLDINGS OF OTHER ENTITIES
 EACH HAVING LESS THAN
 \$100 MILLION IN 13F SECURITIES

| | | | | | | | | |
|------------------------------|----------------|--------|------|-------|-----------|---------|-----|---------|
| ACE LTD | SHS | H0023R | 10 5 | 3,368 | 63,000SH | Sole | | 63,000 |
| AMERICAN COMMERCIAL LINES | COM PAR \$0.01 | 025195 | 40 5 | 291 | 10,000SH | Defined | 2 | 10,000 |
| AMERICAN RAILCAR INDS INC | COM | 02916P | 10 3 | 403 | 38,000SH | Defined | " | 38,000 |
| BANK OF AMERICA CORPORATION | COM | 060505 | 10 4 | 5,473 | 323,480SH | Defined | 1 | 323,480 |
| BERKLEY W R CORP | COM | 084423 | 10 2 | 2,958 | 117,000SH | Sole | | 117,000 |
| CHUBB CORP | COM | 171232 | 10 1 | 3,579 | 71,000SH | Sole | | 71,000 |
| DELTA AIR LINES INC DEL | COM NEW | 247361 | 70 2 | 42 | 4,727SH | Defined | 1,2 | 4,727 |
| EATON VANCE TAX MNG GBL DV E | COM | 27829F | 10 8 | 490 | 40,000SH | Defined | 1 | 40,000 |
| ING GLOBAL EQTY DIV & PREM O | COM | 45684E | 10 7 | 232 | 17,500SH | Defined | " | 17,500 |
| ISHARES TR INDEX | MSCI EAFE IDX | 464287 | 46 5 | 2,351 | 43,000SH | Defined | " | 43,000 |
| KEYCORP NEW | COM | 493267 | 10 8 | 437 | 67,222SH | Defined | 1 | 67,222 |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911 | 10 8 | 18 | 10,000SH | Defined | " | 10,000 |
| O CHARLEYS INC | COM | 670823 | 10 3 | 229 | 24,398SH | Defined | | 24,398 |
| POWERSHARES ETF TRUST | DYNAMIC MKT PT | 73935X | 10 4 | 877 | 24,400SH | Defined | 1 | 24,400 |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X | 30 2 | 162 | 21,300SH | Defined | " | 21,300 |
| REDDY ICE HLDGS INC | COM | 75734R | 10 5 | 435 | 79,881SH | Defined | 2 | 79,881 |
| SPDR TR | UNIT SER 1 | 78462F | 10 3 | 4,646 | 44,000SH | Defined | 1 | 44,000 |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y | 30 8 | 893 | 35,060SH | Defined | " | 35,060 |
| SELECT SECTOR SPDR TR | SBI INT-UTILS | 81369Y | 88 6 | 220 | 7,500SH | Defined | " | 7,500 |
| VIRGIN MEDIA INC | COM | 92769L | 10 1 | 9,466 | 680,000SH | Defined | 2 | 680,000 |

REPORT TOTAL

 \$266,373
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