





## 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							
ABBOTT LABS	COM	002824 10 0	4,660	95,000SH	Defined	1	95,000
AIR PRODS & CHEMS INC	COM	009158 10 6	902	10,000SH	Defined	"	10,000
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	1,697	68,000SH	Defined	"	68,000
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	886	125,000SH	Defined	"	125,000
BANK OF AMERICA CORPORATION	COM	060505 10 4	1,441	108,120SH	Defined	"	108,120
CALAMP CORP	COM	128126 10 9	468	139,750SH	Defined	"	139,750
CAPITOL FED FINL INC	COM	14057J 10 1	406	36,000SH	Defined	"	36,000
CHEVRON CORP NEW	COM	166764 10 0	13,576	126,300SH	Defined	"	126,300
CITIGROUP INC	COM	172967 10 1	2,652	600,000SH	Defined	"	600,000
COCA COLA CO	COM	191216 10 0	11,444	172,500SH	Defined	"	172,500
COMCAST CORP NEW	CL A	20030N 10 1	9,975	403,500SH	Defined	"	403,500
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	397	40,522SH	Defined	"	40,522
DISH NETWORK CORP	CL A	25470M 10 9	918	37,675SH	Defined	"	37,675
ECHOSTAR CORP	CL A	278768 10 6	938	24,786SH	Defined	"	24,786
ELLINGTON FINANCIAL LLC	COM	288522 30 3	6,915	300,000SH	Defined	"	300,000
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	25	16,500SH	Defined	"	16,500
FULL HOUSE RESORTS INC	COM	359678 10 9	135	35,331SH	Defined	"	35,331
HEINZ H J CO	COM	423074 10 3	10,142	207,750SH	Defined	"	207,750
HEWLETT PACKARD CO	COM	428236 10 3	4,916	120,000SH	Defined	"	120,000
INSTEEL INDUSTRIES INC	COM	45774W 10 8	348	24,609SH	Defined	"	24,609
INTEL CORP	COM	458140 10 0	10,675	529,000SH	Defined	"	529,000
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	12,353	75,750SH	Defined	"	75,750
JPMORGAN CHASE & CO	COM	46625H 10 0	5,763	125,000SH	Defined	"	125,000
JOHNSON & JOHNSON	COM	478160 10 4	13,094	221,000SH	Defined	"	221,000
KELLOGG CO	COM	487836 10 8	11,814	218,850SH	Defined	"	218,850
KIMBERLY CLARK CORP	COM	494368 10 3	13,054	200,000SH	Defined	"	200,000
KRAFT FOODS INC	CL A	50075N 10 4	14,841	473,250SH	Defined	"	473,250
LOCKHEED MARTIN CORP	COM	539830 10 9	6,070	75,500SH	Defined	"	75,500
MYR GROUP INC DEL	COM	55405W 10 4	9,200	384,615SH	Defined	"	384,615
MCDONALDS CORP	COM	580135 10 1	12,517	164,500SH	Defined	"	164,500
MERCK & CO INC NEW	COM	58933Y 10 5	8,286	251,000SH	Defined	"	251,000
MICROSOFT CORP	COM	594918 10 4	11,971	471,500SH	Defined	"	471,500
MOTRICITY INC	COM	620107 10 2	850	56,525SH	Defined	"	56,525
NATIONAL INTERSTATE CORP	COM	63654U 10 0	212,670	10,200,000SH	Defined	"	10,200,000
O CHARLEYS INC	COM	670823 10 3	176	29,500SH	Defined	"	29,500
OMEROS CORP	COM	682143 10 2	816	102,040SH	Defined	"	102,040
PATTERSON UTI ENERGY INC	COM	703481 10 1	1,176	40,000SH	Defined	"	40,000
PEOPLES UNITED FINANCIAL INC	COM	712704 10 5	2,013	160,000SH	Defined	"	160,000
PEPSICO INC	COM	713448 10 8	11,597	180,050SH	Defined	"	180,050
PFIZER INC	COM	717081 10 3	8,490	418,000SH	Defined	"	418,000
RAYTHEON CO	COM NEW	755111 50 7	3,841	75,500SH	Defined	"	75,500
TARGET CORP	COM	87612E 10 6	7,502	150,000SH	Defined	"	150,000
3M CO	COM	88579Y 10 1	10,893	116,500SH	Defined	"	116,500
TIME WARNER INC	COM NEW	887317 30 3	311	8,716SH	Defined	"	8,716
TORTOISE ENERGY CAP CORP	COM	89147U 10 0	728	25,800SH	Defined	"	25,800
VIRGIN MEDIA INC	COM	92769L 10 1	20,504	737,807SH	Defined	"	737,807
WAL MART STORES INC	COM	931142 10 3	2,603	50,000SH	Defined	"	50,000
WALGREEN CO	COM	931422 10 9	9,895	246,500SH	Defined	"	246,500
WELLS FARGO & CO NEW	COM	949746 10 1	5,708	180,000SH	Defined	"	180,000

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

ACE LTD	SHS	H0023R	10 5	4,076	63,000SH	Sole		63,000
AT&T INC	COM	00206R	10 2	223	7,300SH	Defined	1	7,300
ABBOTT LABS	COM	002824	10 0	211	4,300SH	Defined	"	4,300
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	1,687	67,581SH	Defined		67,581
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	886	125,000SH	Defined		125,000
BANK OF AMERICA CORPORATION	COM	060505	10 4	4,312	323,480SH	Defined	1	323,480
BERKLEY W R CORP	COM	084423	10 2	3,769	117,000SH	Sole		117,000
BLDRS INDEX FDS TR EMER MK 50	ADR	09348R	30 0	1,205	24,828SH	Defined	1	24,828
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	209	7,900SH	Defined	"	7,900
CALAMP CORP	COM	128126	10 9	472	140,750SH	Defined		140,750
CHUBB CORP	COM	171232	10 1	4,353	71,000SH	Sole		71,000
DPL INC	COM	233293	10 9	211	7,700SH	Defined	1	7,700
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	390	39,755SH	Defined	"	39,755
DEX ONE CORP	COM	25212W	10 0	52	10,772SH	Defined		10,772
DISH NETWORK CORP	CL A	25470M	10 9	1,377	56,512SH	Defined		56,512
EATON VANCE TAX MNG GBL DV E	COM	27829F	10 8	423	40,000SH	Defined	1	40,000
ECHOSTAR CORP	CL A	278768	10 6	1,407	37,179SH	Defined		37,179
ELLINGTON FINANCIAL LLC	COM	288522	30 3	10,373	450,000SH	Defined		450,000
FLAGSTAR BANCORP INC	COM NEW	337930	50 7	25	16,500SH	Defined		16,500
FULL HOUSE RESORTS INC	COM	359678	10 9	120	31,617SH	Defined		31,617
INSTEEL INDUSTRIES INC	COM	45774W	10 8	314	22,216SH	Defined		22,216
ISHARES TR	MSCI EAFE INDEX	464287	46 5	2,186	36,379SH	Defined	1	36,379
ISHARES TR	S&P MIDSAP 400	462487	50 7	464	4,696SH	Defined	"	4,696
JOHNSON & JOHNSON	COM	478160	10 4	207	3,500SH	Defined	"	3,500
KEYCORP NEW	COM	493267	10 8	464	52,222SH	Defined	"	52,222
KIMBERLY CLARK CORP	COM	494368	10 3	206	3,150SH	Defined	"	3,150
LEGGETT & PLATT INC	COM	524660	10 7	208	8,500SH	Defined	"	8,500
LILLY ELI & CO	COM	532457	10 8	211	6,000SH	Defined	"	6,000
LOCKHEED MARTIN CORP	COM	539830	10 9	205	2,550SH	Defined	"	2,550
MANAGED HIGH YIELD PLUS FD I	COM	561911	10 8	23	10,000SH	Defined	"	10,000
MCDONALDS CORP	COM	580135	10 1	209	2,750SH	Defined	"	2,750
MERCK & CO INC NEW	COM	58933Y	10 5	660	20,000SH	Defined		20,000
MOTRICITY INC	COM	620107	10 2	1,274	84,787SH	Defined		84,787
O CHARLEYS INC	COM	670823	10 3	267	44,654SH	Defined		44,654
OMEROS CORP	COM	682143	10 2	1,224	153,061SH	Defined		153,061
PATTERSON UTI ENERGY INC	COM	703481	10 1	1,176	40,000SH	Defined		40,000
PFIZER INC	COM	717081	10 3	406	20,000SH	Defined		20,000
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10 4	1,188	25,305SH	Defined	1	25,305
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30 2	210	23,661SH	Defined	"	23,661
PROCTER & GAMBLE CO	COM	742718	10 9	203	3,300SH	Defined	"	3,300
REVENUESHARES EFT TR	SMALL CAP FD	761396	30 8	311	8,934SH	Defined	"	8,934
SPDR S&P 500 ETF TR	TR UNIT	78462F	10 3	5,161	38,926SH	Defined	"	38,926
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y	10 0	305	7,628SH	Defined	"	7,628
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30 8	301	10,052SH	Defined	"	10,052
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,424	85,900SH	Defined		85,900
VANGUARD INDEX	FDS REIT EFT	922908	55 3	646	11,040SH	Defined	1	11,040
VIRGIN MEDIA INC	COM	92769L	10 1	27,815	1,000,888SH	Defined		1,000,888

REPORT TOTAL

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\$586,301  
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