

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										
COVIDIEN LTD	COM	G2552X	10 8	2,365	49,375SH	Defined	1	49,375		
GLOBAL CROSSING LTD	SHS NEW	G3921A	17 5	117	6,521SH	Defined	"	6,521		
TYCO INTL LTD BERMUDA	SHS	G9143X	20 8	1,977	49,375SH	Defined	"	49,375		
TYCO ELECTRONICS LTD	COM NEW	G9144P	10 5	1,769	49,375SH	Defined	"	49,375		
AFC ENTERPRISES INC	COM	00104Q	10 7	40	4,957SH	Defined	"	4,957		
AMR CORP	COM	001765	10 6	435	85,000SH	Defined	"	85,000		
ALASKA AIR GROUP INC	COM	011659	10 9	1,416	92,300SH	Defined	"	92,300		
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	724	13,000SH	Defined	"	13,000		
AMERICAN COMMERCIAL LINES	COM NEW	025195	20 7	3,071	281,000SH	Defined	"	281,000		
AMERICAN INTL GROUP INC	COM	026874	10 7	1,720	65,000SH	Defined	"	65,000		
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	1,552	92,500SH	Defined	"	92,500		
AMGEN INC	COM	031162	10 0	1,651	35,000SH	Defined	"	35,000		
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	814	125,000SH	Defined	"	125,000		
BANK OF AMERICA CORPORATION	COM	060505	10 4	883	37,000SH	Defined	"	37,000		
BLACK BOX CORP DEL	COM	091826	10 7	3,028	111,350SH	Defined	"	111,350		
BORDERS GROUP INC	COM	099709	10 7	66	11,000SH	Defined	"	11,000		
BOSTON SCIENTIFIC CORP	COM	101137	10 7	3,457	281,250SH	Defined	"	281,250		
BURLINGTON NORTHN SANTA FE C	COM	12189T	10 4	8,341	83,500SH	Defined	"	83,500		
CBS CORP NEW	CL B	124857	20 2	838	43,000SH	Defined	"	43,000		
CV THERAPEUTICS INC	COM	126667	10 4	650	79,000SH	Defined	"	79,000		
CABLEVISION SYS CORP	CL A NY CABLVS	12686C	10 9	1,851	81,900SH	Defined	"	81,900		
CALAMP CORP	COM	128126	10 9	284	139,750SH	Defined	"	139,750		
CITADEL BROADCASTING CORP	COM	17285T	10 6	334	274,053SH	Defined	"	274,053		
CINTAS CORP	COM	172908	10 5	3,645	137,500SH	Defined	"	137,500		
CITIGROUP INC	COM	172967	10 1	419	25,000SH	Defined	"	25,000		
CLEARWIRE CORP	CL A	185385	30 9	518	40,000SH	Defined	"	40,000		
COLONIAL BANCGROUP INC	COM	195493	30 9	227	51,254SH	Defined	"	51,254		
COMCAST CORP NEW	CL A	20030N	10 1	7,209	380,000SH	Defined	"	380,000		
COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	20451Q	10 4	2,743	240,000SH	Defined	"	240,000		
COMPUCREDIT CORP	COM	20478N	10 0	133	22,136SH	Defined	"	22,136		
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	1,648	289,149SH	Defined	"	289,149		
DISNEY WALT CO	COM DISNEY	254687	10 6	5,710	183,000SH	Defined	"	183,000		
DISH NETWORK CORP	CL A	25470M	10 9	1,103	37,675SH	Defined	"	37,675		
ECHOSTAR CORP	CL A	278768	10 6	774	24,786SH	Defined	"	24,786		
EMBARQ CORP	COM	29078E	10 5	526	11,130SH	Defined	"	11,130		
ENERGY EAST CORP	COM	29266M	10 9	502	20,300SH	Defined	"	20,300		
FAMOUS DAVES AMER INC	COM	307068	10 6	69	8,923SH	Defined	"	8,923		
FEDERAL NATL MTG ASSN	COM	313586	10 9	761	39,000SH	Defined	"	39,000		
FIFTH THIRD BANCORP	COM	316773	10 0	1,081	106,151SH	Defined	"	106,151		
FIRST HORIZON NATL CORP	COM	320517	10 5	2,006	270,000SH	Defined	"	270,000		
FLAGSTAR BANCORP INC	COM	337930	10 1	497	165,000SH	Defined	"	165,000		
FLEETWOOD ENTERPRISES INC	COM	339099	10 3	44	16,700SH	Defined	"	16,700		
FULL HOUSE RESORTS INC	COM	359678	10 9	158	75,171SH	Defined	"	75,171		
GLOBALSTAR INC	COM	378973	40 8	43	4,134SH	Defined	"	4,134		
HOME DEPOT INC	COM	437076	10 2	3,782	161,500SH	Defined	"	161,500		
INFINERA CORPORATION	COM	45667G	10 3	1,271	144,159SH	Defined	"	144,159		
INSTEEL INDUSTRIES INC	COM	45774W	10 8	586	32,000SH	Defined	"	32,000		
INTERSTATE HOTELS & RESRTS I	COM	46088S	10 6	184	70,987SH	Defined	"	70,987		
JOHNSON & JOHNSON	COM	478160	10 4	11,742	182,500SH	Defined	"	182,500		
K12 INC	COM	48273U	10 2	2,221	103,275SH	Defined	"	103,275		
KOHL'S CORP	COM	500255	10 4	7,908	197,500SH	Defined	"	197,500		
LODGENET INTERACTIVE CORP	COM	540211	10 9	29	5,949SH	Defined	"	5,949		
LOWES COS INC	COM	548661	10 7	1,951	94,000SH	Defined	"	94,000		
MTR GAMING GROUP INC	COM	553769	10 0	359	75,250SH	Defined	"	75,250		
MACYS INC	COM	55616P	10 4	3,805	195,949SH	Defined	"	195,949		
MICROSOFT CORP	COM	594918	10 4	2,063	75,000SH	Defined	"	75,000		
NATIONAL CITY CORP	COM	635405	10 3	11,951	2,505,392SH	Defined	"	2,505,392		
NATIONAL INTERSTATE CORP	COM	63654U	10 0	187,476	10,200,000SH	Defined	"	10,200,000		
NEWS CORP	CL A	65248E	10 4	1,880	125,000SH	Defined	"	125,000		
NEWS CORP	CL B	65248E	20 3	706	46,000SH	Defined	"	46,000		
NEWSTAR FINANCIAL INC	COM	65251F	10 5	289	48,977SH	Defined	"	48,977		
NOVA BIOSOURCE FUELS INC	COM	65488W	10 3	199	297,250SH	Defined	"	297,250		
NORTHWEST AIRLS CORP	COM	667280	40 8	466	70,000SH	Defined	"	70,000		
O CHARLEYS INC	COM	670823	10 3	850	84,500SH	Defined	"	84,500		
PANERA BREAD CO	CL A	69840W	10 8	2,498	54,000SH	Defined	"	54,000		
PATTERSON UTI ENERGY INC	COM	703481	10 1	1,445	40,000SH	Defined	"	40,000		
PEPCO HOLDINGS INC	COM	713291	10 2	1,039	40,500SH	Defined	"	40,500		
PFIZER INC	COM	717081	10 3	7,250	415,000SH	Defined	"	415,000		
PRUDENTIAL FINL INC	COM	744320	10 2	3,286	55,000SH	Defined	"	55,000		
PULTE HOMES INC	COM	745867	10 1	169	17,500SH	Defined	"	17,500		
REDDY ICE HLDGS INC	COM	75734R	10 5	703	51,400SH	Defined	"	51,400		
SPDR TR	UNIT SER 1	78462F	10 3	5,119	40,000SH	Defined	"	40,000		
SARA LEE CORP	COM	803111	10 3	613	50,000SH	Defined	"	50,000		
SELECT COMFORT CORP	COM	81616X	10 3	55	33,709SH	Defined	"	33,709		
STAAR SURGICAL CO	COM PAR \$0.01	852312	30 5	141	45,606SH	Defined	"	45,606		
TIME WARNER INC	COM	887317	10 5	387	26,149SH	Defined	"	26,149		
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	651	25,800SH	Defined	"	25,800		
TRINITY INDS INC	COM	896522	10 9	2,949	85,000SH	Defined	"	85,000		
UAL CORP	COM NEW	902549	80 7	120	23,051SH	Defined	"	23,051		
VIRGIN MEDIA INC	COM	92769L	10 1	10,042	737,807SH	Defined	"	737,807		
WACHOVIA CORP NEW	COM	929903	10 2	512	33,000SH	Defined	"	33,000		

WATTS WATER TECHNOLOGIES INC
ZENITH NATL INS CORP

CL A
COM

942749 10 2
989390 10 9

747
1,303

30,000SH
37,050SH

Defined
Defined

"
"

30,000
37,050

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

COVIDIEN LTD	COM	G2552X	10 8	3,741	78,125SH	Defined	2	78,125
TYCO INTL LTD BERMUDA	SHS	G9143X	20 8	3,128	78,125SH	Defined	"	78,125
TYCO ELECTRONICS LTD	COM NEW	G9144P	10 5	2,798	78,125SH	Defined	"	78,125
AFC ENTERPRISES INC	COM	00104Q	10 7	59	7,436SH	Defined	"	7,436
ALASKA AIR GROUP INC	COM	011659	10 9	2,017	131,500SH	Defined	"	131,500
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	2,847	51,124SH	Defined	"	51,124
AMERICAN COMMERCIAL LINES	COM NEW	025195	20 7	3,290	301,000SH	Defined	"	301,000
AMERICAN INTL GROUP INC	COM	026874	10 7	1,720	65,000SH	Defined	"	65,000
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	706	42,081SH	Defined	"	42,081
AMGEN INC	COM	031162	10 0	1,651	35,000SH	Defined	"	35,000
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	814	125,000SH	Defined	"	125,000
BANK OF AMERICA CORPORATION	COM	060505	10 4	263	11,000SH	Defined	"	11,000
BLACK BOX CORP DEL	COM	091826	10 7	3,028	111,350SH	Defined	"	111,350
BORDERS GROUP INC	COM	099709	10 7	66	11,000SH	Defined	"	11,000
BOSTON SCIENTIFIC CORP	COM	101137	10 7	3,801	309,250SH	Defined	"	309,250
BURLINGTON NORTHN SANTA FE C	COM	12189T	10 4	40	400SH	Defined	"	400
CBS CORP NEW	CL B	124857	20 2	1,861	95,500SH	Defined	"	95,500
CV THERAPEUTICS INC	COM	126667	10 4	798	97,000SH	Defined	"	97,000
CABLEVISION SYS CORP	CL A NY CABLVS	12686C	10 9	2,841	125,700SH	Defined	"	125,700
CALAMP CORP	COM	128126	10 9	286	140,750SH	Defined	"	140,750
CITADEL BROADCASTING CORP	COM	17285T	10 6	333	273,323SH	Defined	"	273,323
CINTAS CORP	COM	172908	10 5	3,645	137,500SH	Defined	"	137,500
CITIGROUP INC	COM	172967	10 1	419	25,000SH	Defined	"	25,000
CLEARWIRE CORP	CL A	185385	30 9	518	40,000SH	Defined	"	40,000
COLONIAL BANCGROUP INC	COM	195493	30 9	117	26,500SH	Defined	"	26,500
COMCAST CORP NEW	CL A	20030N	10 1	9,770	515,000SH	Defined	"	515,000
COMPASS DIVERSIFIED HOLDINGS	SH BEN INT	20451Q	10 4	2,765	241,900SH	Defined	"	241,900
COMPUCREDIT CORP	COM	20478N	10 0	52	8,672SH	Defined	"	8,672
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	1,425	249,945SH	Defined	"	249,945
DISNEY WALT CO	COM DISNEY	254687	10 6	5,710	183,000SH	Defined	"	183,000
DISH NETWORK CORP	CL A	25470M	10 9	1,655	56,512SH	Defined	"	56,512
ECHOSTAR CORP	CL A	278768	10 6	1,161	37,179SH	Defined	"	37,179
FAMOUS DAVES AMER INC	COM	307068	10 6	103	13,384SH	Defined	"	13,384
FEDERAL HOME LN MTG CORP	COM	313400	30 1	541	33,000SH	Defined	"	33,000
FEDERAL NATL MTG ASSN	COM	313586	10 9	761	39,000SH	Defined	"	39,000
FIFTH THIRD BANCORP	COM	316773	10 0	520	51,100SH	Defined	"	51,100
FIRST HORIZON NATL CORP	COM	320517	10 5	334	45,000SH	Defined	"	45,000
FLAGSTAR BANCORP INC	COM	337930	10 1	497	165,000SH	Defined	"	165,000
FLEETWOOD ENTERPRISES INC	COM	339099	10 3	66	25,000SH	Defined	"	25,000
FULL HOUSE RESORTS INC	COM	359678	10 9	237	112,757SH	Defined	"	112,757
GLOBALSTAR INC	COM	378973	40 8	128	12,402SH	Defined	"	12,402
HOME DEPOT INC	COM	437076	10 2	4,017	171,500SH	Defined	"	171,500
INFINERA CORPORATION	COM	456676	10 3	1,900	215,388SH	Defined	"	215,388
INSTEEL INDUSTRIES INC	COM	45774W	10 8	590	32,216SH	Defined	"	32,216
INTERSTATE HOTELS & RESRTS I	COM	46088S	10 6	276	106,481SH	Defined	"	106,481
K12 INC	COM	48273U	10 2	2,221	103,275SH	Defined	"	103,275
KOHL'S CORP	COM	500255	10 4	6,306	157,500SH	Defined	"	157,500
LODGENET INTERACTIVE CORP	COM	540211	10 9	44	8,923SH	Defined	"	8,923
LOWES COS INC	COM	548661	10 7	3,420	164,804SH	Defined	"	164,804
MTR GAMING GROUP INC	COM	553769	10 0	538	112,875SH	Defined	"	112,875
MACYS INC	COM	55616P	10 4	2,330	120,000SH	Defined	"	120,000
MICROSOFT CORP	COM	594918	10 4	688	25,000SH	Defined	"	25,000
NRG ENERGY INC	COM NEW	629377	50 8	2,289	53,350SH	Defined	"	53,350
NEWS CORP	CL A	65248E	10 4	1,880	125,000SH	Defined	"	125,000
NEWS CORP	CL B	65248E	20 3	982	64,000SH	Defined	"	64,000
NEWSTAR FINANCIAL INC	COM	65251F	10 5	443	74,966SH	Defined	"	74,966
NOVA BIOSOURCE FUELS INC	COM	65488W	10 3	199	297,750SH	Defined	"	297,750
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN	10 0	832	78,300SH	Defined	"	78,300
O CHARLEYS INC	COM	670823	10 3	1,562	155,256SH	Defined	"	155,256
PANERA BREAD CO	CL A	69840W	10 8	2,054	44,400SH	Defined	"	44,400
PATTERSON UTI ENERGY INC	COM	703481	10 1	1,445	40,000SH	Defined	"	40,000
PFIZER INC	COM	717081	10 3	4,979	285,000SH	Defined	"	285,000
PIMCO HIGH INCOME FD	COM SHS	722014	10 7	1,470	122,800SH	Defined	"	122,800
PRUDENTIAL FINL INC	COM	744320	10 2	4,779	80,000SH	Defined	"	80,000
PULTE HOMES INC	COM	745867	10 1	361	37,500SH	Defined	"	37,500
REDDY ICE HLDGS INC	COM	75734R	10 5	707	51,650SH	Defined	"	51,650
SELECT COMFORT CORP	COM	81616X	10 3	83	50,563SH	Defined	"	50,563
STAAR SURGICAL CO	COM PAR \$0.01	852312	30 5	212	68,409SH	Defined	"	68,409
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,169	85,900SH	Defined	"	85,900
TRINITY INDS INC	COM	896522	10 9	2,949	85,000SH	Defined	"	85,000
UAL CORP	COM NEW	902549	80 7	276	52,798SH	Defined	"	52,798
VIRGIN MEDIA INC	COM	92769L	10 1	6,568	482,588SH	Defined	"	482,588
WACHOVIA CORP NEW	COM	929903	10 2	202	13,000SH	Defined	"	13,000
WATTS WATER TECHNOLOGIES INC	CL A	942749	10 2	4,574	183,700SH	Defined	"	183,700

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

ACE LTD	ORD	G0070K	10 3	3,471	63,000SH	Sole		63,000
GLOBAL CROSSING LTD	SHS NEW	G3921A	17 5	255	14,224SH	Defined	2	14,224
AMR CORP	COM	001765	10 6	614	120,000SH	Defined	"	120,000
ALASKA AIR GROUP INC	COM	011659	10 9	515	33,600SH	Defined	1	33,600
AMERICAN COMMERCIAL LINES	COM NEW	025195	20 7	437	40,000SH	Defined	2	40,000
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	839	50,000SH	Defined	"	50,000
BANK OF AMERICA CORPORATION	COM	060505	10 4	405	17,000SH	Defined		17,000
BERKLEY W R CORP	COM	084423	10 2	2,827	117,000SH	Sole		117,000
BOSTON SCIENTIFIC CORP	COM	101137	10 7	307	25,000SH	Defined		25,000
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	205	10,000SH	Defined	1	10,000
CHUBB CORP	COM	171232	10 1	3,480	71,000SH	Sole		71,000
CITIGROUP INC	COM	172967	10 1	621	37,000SH	Defined	1	37,000
COLONIAL BANCGROUP INC	COM	195493	30 9	242	55,000SH	Defined		55,000
COMCAST CORP NEW	CL A	20030N	10 1	14,132	745,000SH	Defined	2	745,000
COMPUCREDIT CORP	COM	20478N	10 0	90	15,000SH	Defined	"	15,000
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	572	100,233SH	Defined	1,2	100,233
EATON VANCE TAX MNG GBL DV E	COM	27829F	10 8	456	30,000SH	Defined	1	30,000
EMBARQ CORP	COM	29078E	10 5	35	750SH	Defined		750
ENERGY EAST CORP	COM	29266M	10 9	494	20,000SH	Defined		20,000
FEDERAL HOME LN MTG CORP	COM	313400	30 1	541	33,000SH	Defined		33,000
FIRST HORIZON NATL CORP	COM	320517	10 5	483	65,000SH	Defined		65,000
ING GLOBAL EQTY DIV & PREM O	COM	45684E	10 7	158	10,000SH	Defined	1	10,000
ISHARES TR	MSCI EAFE IDX	464287	46 5	2,953	43,000SH	Defined	"	43,000
ISHARES TR	DJ US TELECOMM	464287	71 3	230	9,550SH	Defined	"	9,550
ISHARES TR	DJ US TECH SEC	464287	72 1	1,111	20,500SH	Defined	"	20,500
JOHNSON & JOHNSON	COM	478160	10 4	1,126	17,500SH	Defined		17,500
LOWES COS INC	COM	548661	10 7	1,141	55,000SH	Defined		55,000
MANAGED HIGH YIELD PLUS FD I	COM	561911	10 8	33	10,000SH	Defined	1	10,000
METROPICS COMMUNICATIONS INC	COM	591708	10 2	1,771	100,000SH	Defined		100,000
NRG ENERGY INC	COM NEW	629377	50 8	1,531	35,678SH	Defined	2	35,678
NATIONAL CITY CORP	COM	635405	10 3	364	76,359SH	Defined		76,359
NORTHWEST AIRLS CORP	COM	667280	40 8	333	50,000SH	Defined		50,000
O CHARLEYS INC	COM	670823	10 3	701	69,698SH	Defined		69,698
PEPCO HOLDINGS INC	COM	713291	10 2	257	10,000SH	Defined	1	10,000
PFIZER INC	COM	717081	10 3	961	55,000SH	Defined		55,000
PHILADELPHIA CONS HLDG CORP	COM	717528	10 3	3,193	94,000SH	Sole		94,000
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10 4	1,121	24,400SH	Defined	1	24,400
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30 2	186	21,300SH	Defined	"	21,300
PRUDENTIAL FINL INC	COM	744320	10 2	5,078	85,000SH	Defined	2	85,000
PULTE HOMES INC	COM	745867	10 1	193	20,000SH	Defined		20,000
REDDY ICE HLDGS INC	COM	75734R	10 5	1,105	80,781SH	Defined	2	80,781
RELIANT ENERGY INC	COM	75952B	10 5	246	11,547SH	Sole		11,547
ROYAL BK SCOTLAND GROUP PLC	ADR PREF SHS R	780097	74 7	171	10,000SH	Defined	1	10,000
SPDR TR	UNIT SER 1	78462F	10 3	6,271	49,000SH	Defined	"	49,000
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y	10 0	236	5,660SH	Defined	1	5,660
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y	20 9	1,228	40,150SH	Defined	"	40,150
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30 8	938	35,060SH	Defined	"	35,060
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y	40 7	1,456	51,120SH	Defined	"	51,120
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y	60 5	1,216	60,000SH	Defined	"	60,000
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y	88 6	305	7,500SH	Defined	"	7,500
UAL CORP	COM NEW	902549	80 7	211	40,318SH	Defined	2	40,318
VIRGIN MEDIA INC	COM	92769L	10 1	9,256	680,000SH	Defined	"	680,000
WACHOVIA CORP NEW	COM	929903	10 2	683	44,000SH	Defined		44,000
WATTS WATER TECHNOLOGIES INC	CL A	942749	10 2	6,552	263,100SH	Defined	2	263,100

REPORT TOTAL

 \$559,139
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