





## 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	1,087	70,250SH	Defined	1	70,250
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	562	68,000SH	Defined	"	68,000
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	901	125,000SH	Defined	"	125,000
BANK OF AMERICA CORPORATION	COM	060505 10 4	2,717	205,800SH	Defined	"	205,800
CALAMP CORP	COM	128126 10 9	112	139,750SH	Defined	"	139,750
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	77	13,239SH	Defined	"	13,239
DISH NETWORK CORP	CL A	25470M 10 9	611	37,675SH	Defined	"	37,675
ECHOSTAR CORP	CL A	278768 10 6	395	24,786SH	Defined	"	24,786
FLAGSTAR BANCORP INC	COM	337930 10 1	112	165,000SH	Defined	"	165,000
FULL HOUSE RESORTS INC	COM	359678 10 9	171	75,171SH	Defined	"	75,171
INSTEEL INDUSTRIES INC	COM	45774W 10 8	264	32,000SH	Defined	"	32,000
MYR GROUP INC DEL	COM	55405W 10 4	7,777	384,615SH	Defined	"	384,615
NATIONAL CITY CORP	NOTE 4.000% 2/0	635405 AW 3	1,962	2,000PRN	Defined	"	2,000
NATIONAL INTERSTATE CORP	COM	63654U 10 0	154,836	10,200,000SH	Defined	"	10,200,000
O CHARLEYS INC	COM	670823 10 3	273	29,500SH	Defined	"	29,500
PATTERSON UTI ENERGY INC	COM	703481 10 1	514	40,000SH	Defined	"	40,000
REDDY ICE HLDGS INC	COM	75734R 10 5	40	24,500SH	Defined	"	24,500
TIME WARNER INC	COM NEW	887317 30 3	220	8,716SH	Defined	"	8,716
TORTOISE ENERGY CAP CORP	COM	89147U 10 0	462	25,800SH	Defined	"	25,800
VIRGIN MEDIA INC	COM	92769L 10 1	6,898	737,807SH	Defined	"	737,807

HOLDINGS OF GREAT AMERICAN  
LIFE INSURANCE COMPANY

AMERICAN COMMERCIAL LINES	COM PAR \$0.01	025195	40 5	1,165	75,250SH	Defined	2	75,250
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	244	29,581SH	Defined	"	29,581
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	901	125,000SH	Defined	"	125,000
CALAMP CORP	COM	128126	10 9	113	140,750SH	Defined	"	140,750
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	60	10,370SH	Defined	"	10,370
DISH NETWORK CORP	CL A	25470M	10 9	916	56,512SH	Defined	"	56,512
ECHOSTAR CORP	CL A	278768	10 6	593	37,179SH	Defined	"	37,179
FLAGSTAR BANCORP INC	COM	337930	10 1	112	165,000SH	Defined	"	165,000
FULL HOUSE RESORTS INC	COM	359678	10 9	256	112,757SH	Defined	"	112,757
INSTEEL INDUSTRIES INC	COM	45774W	10 8	265	32,216SH	Defined	"	32,216
NATIONAL CITY CORP	NOTE 4.000% 2/0	635405	AW 3	2,943	3,000PRN	Defined	"	3,000
NUVEEN FLTNG RTE INCM OPP FD	COM SHS	6706EN	10 0	593	78,300SH	Defined	"	78,300
O CHARLEYS INC	COM	670823	10 3	187	20,256SH	Defined	"	20,256
PATTERSON UTI ENERGY INC	COM	703481	10 1	514	40,000SH	Defined	"	40,000
PIMCO HIGH INCOME FD	COM SHS	722014	10 7	1,098	122,800SH	Defined	"	122,800
REDDY ICE HLDGS INC	COM	75734R	10 5	31	18,650SH	Defined	"	18,650
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	1,538	85,900SH	Defined	"	85,900
VIRGIN MEDIA INC	COM	92769L	10 1	4,512	482,588SH	Defined	"	482,588

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

ACE LTD	SHS	H0023R	10 5	2,786	63,000SH	Sole		63,000
AMERICAN COMMERCIAL LINES	COM PAR \$0.01	025195	40 5	155	10,000SH	Defined	2	10,000
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	314	38,000SH	Defined	"	38,000
BANK OF AMERICA CORPORATION	COM	060505	10 4	7,191	544,735SH	Defined	1	544,735
BERKLEY W R CORP	COM	084423	10 2	2,512	117,000SH	Sole		117,000
CHUBB CORP	COM	171232	10 1	2,831	71,000SH	Sole		71,000
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	27	4,727SH	Defined	1,2	4,727
EATON VANCE TAX MNG GBL DV E	COM	27829F	10 8	432	40,000SH	Defined	1	40,000
ING GLOBAL EQTY DIV & PREM O	COM	45684E	10 7	206	17,500SH	Defined	"	17,500
ISHARES TR	MSCI EAFE IDX	464287	46 5	1,970	43,000SH	Defined	"	43,000
ISHARES TR	DJ US TECH SEC	464287	72 1	912	20,500SH	Defined	"	20,500
MANAGED HIGH YIELD PLUS FD I	COM	561911	10 8	16	10,000SH	Defined	"	10,000
O CHARLEYS INC	COM	670823	10 3	226	24,398SH	Defined		24,398
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10 4	804	24,400SH	Defined	1	24,400
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30 2	129	21,300SH	Defined	"	21,300
REDDY ICE HLDGS INC	COM	75734R	10 5	132	79,881SH	Defined	2	79,881
SPDR TR	UNIT SER 1	78462F	10 3	4,046	44,000SH	Defined	1	44,000
SELECT SECTOR SPDR TR	SBI HEALTHCARE	81369Y	20 9	1,056	40,150SH	Defined	"	40,150
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30 8	806	35,060SH	Defined	"	35,060
SELECT SECTOR SPDR TR	SBI CONS DISCR	81369Y	40 7	1,180	51,120SH	Defined	"	51,120
SELECT SECTOR SPDR TR	SBI INT-FINL	81369Y	60 5	717	60,000SH	Defined	"	60,000
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y	88 6	209	7,500SH	Defined	"	7,500
VIRGIN MEDIA INC	COM	92769L	10 1	6,358	680,000SH	Defined	2	680,000

REPORT TOTAL

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 \$231,047  
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