

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	4,999	95,000SH	Defined	1	95,000
AIR PRODS & CHEMS INC	COM	009158 10 6	10,283	107,584SH	Defined	"	107,584
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	1,595	68,000SH	Defined	"	68,000
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	939	125,000SH	Defined	"	125,000
BANK OF AMERICA CORPORATION	COM	060505 10 4	1,185	108,120SH	Defined	"	108,120
CALAMP CORP	COM	128126 10 9	423	139,750SH	Defined	"	139,750
CAPITOL FED FINL INC	COM	14057J 10 1	423	36,000SH	Defined	"	36,000
CHEVRON CORP NEW	COM	166764 10 0	12,989	126,300SH	Defined	"	126,300
CITIGROUP INC	COM NEW	172967 42 4	9,785	235,000SH	Defined	"	235,000
COCA COLA CO	COM	191216 10 0	11,608	172,500SH	Defined	"	172,500
COMCAST CORP NEW	CL A	20030N 10 1	10,225	403,500SH	Defined	"	403,500
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	378	41,216SH	Defined	"	41,216
DISH NETWORK CORP	CL A	25470M 10 9	1,155	37,675SH	Defined	"	37,675
ECHOSTAR CORP	CL A	278768 10 6	903	24,786SH	Defined	"	24,786
ELLINGTON FINANCIAL LLC	COM	288522 30 3	6,315	300,000SH	Defined	"	300,000
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	20	16,500SH	Defined	"	16,500
FULL HOUSE RESORTS INC	COM	359678 10 9	111	35,331SH	Defined	"	35,331
HEINZ H J CO	COM	423074 10 3	11,069	207,750SH	Defined	"	207,750
HEWLETT PACKARD CO	COM	428236 10 3	6,552	180,000SH	Defined	"	180,000
INSTEEL INDUSTRIES INC	COM	45774W 10 8	309	24,609SH	Defined	"	24,609
INTEL CORP	COM	458140 10 0	11,723	529,000SH	Defined	"	529,000
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	12,995	75,750SH	Defined	"	75,750
JPMORGAN CHASE & CO	COM	46625H 10 0	7,165	175,000SH	Defined	"	175,000
JOHNSON & JOHNSON	COM	478160 10 4	14,701	221,000SH	Defined	"	221,000
KELLOGG CO	COM	487836 10 8	12,107	218,850SH	Defined	"	218,850
KIMBERLY CLARK CORP	COM	494368 10 3	13,312	200,000SH	Defined	"	200,000
KRAFT FOODS INC	CL A	50075N 10 4	16,673	473,250SH	Defined	"	473,250
LOCKHEED MARTIN CORP	COM	539830 10 9	6,113	75,500SH	Defined	"	75,500
MYR GROUP INC DEL	COM	55405W 10 4	9,000	384,615SH	Defined	"	384,615
MCDONALDS CORP	COM	580135 10 1	13,871	164,500SH	Defined	"	164,500
MERCK & CO INC NEW	COM	58933Y 10 5	8,858	251,000SH	Defined	"	251,000
MICROSOFT CORP	COM	594918 10 4	14,079	541,500SH	Defined	"	541,500
MOTRICITY INC	COM	620107 10 2	437	56,525SH	Defined	"	56,525
NATIONAL INTERSTATE CORP	COM	63654U 10 0	233,580	10,200,000SH	Defined	"	10,200,000
NEW YORK CMNTY BANCORP INC	COM	649445 10 3	3,298	220,000SH	Defined	"	220,000
O'CHARLEYS INC	COM	670823 10 3	216	29,500SH	Defined	"	29,500
OMEROS CORP	COM	682143 10 2	420	102,040SH	Defined	"	102,040
PATTERSON UTI ENERGY INC	COM	703481 10 1	1,264	40,000SH	Defined	"	40,000
PEOPLES UNITED FINANCIAL INC	COM	712704 10 5	3,494	260,000SH	Defined	"	260,000
PEPSICO INC	COM	713448 10 8	12,681	180,050SH	Defined	"	180,050
PFIZER INC	COM	717081 10 3	8,611	418,000SH	Defined	"	418,000
RAYTHEON CO	COM NEW	755111 50 7	3,764	75,500SH	Defined	"	75,500
TARGET CORP	COM	87612E 10 6	13,135	280,000SH	Defined	"	280,000
3M CO	COM	88579Y 10 1	11,050	116,500SH	Defined	"	116,500
TIME WARNER INC	COM NEW	887317 30 3	317	8,716SH	Defined	"	8,716
TORTOISE ENERGY CAP CORP	COM	89147U 10 0	681	25,800SH	Defined	"	25,800
VERISK ANALYTICS INC	CL A	92345Y 10 6	47,676	1,377,115SH	Defined	"	1,377,115
VIRGIN MEDIA INC	COM	92769L 10 1	22,083	737,807SH	Defined	"	737,807
WAL MART STORES INC	COM	931142 10 3	10,097	190,000SH	Defined	"	190,000
WALGREEN CO	COM	931422 10 9	10,466	246,500SH	Defined	"	246,500
WELLS FARGO & CO NEW	COM	949746 10 1	8,137	290,000SH	Defined	"	290,000

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

ACE LTD	SHS	H0023R	10 5	4,147	63,000SH	Sole		63,000
ABBOTT LABS	COM	002824	10 0	479	9,100SH	Defined	1	9,100
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	1,585	67,581SH	Defined		67,581
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	939	125,000SH	Defined		125,000
BANK OF AMERICA CORPORATION	COM	060505	10 4	3,545	323,480SH	Defined	1	323,480
BERKLEY W R CORP	COM	084423	10 2	3,795	117,000SH	Sole		117,000
BLDRS INDEX FDS TR EMER MK 50	ADR	09348R	30 0	1,631	35,018SH	Defined	1	35,018
BRISTOL MYERS SQUIBB CO	COM	110122	10 8	229	7,900SH	Defined	"	7,900
CALAMP CORP	COM	128126	10 9	426	140,750SH	Defined		140,750
CHUBB CORP	COM	171232	10 1	4,445	71,000SH	Sole		71,000
CONOCOPHILLIPS	COM	20825C	10 4	526	7,000SH	Defined	1	7,000
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	365	39,832SH	Defined	"	39,832
DEX ONE CORP	COM	25212W	10 0	27	10,772SH	Defined		10,772
DISH NETWORK CORP	CL A	25470M	10 9	1,733	56,512SH	Defined		56,512
EATON VANCE TAX MNG GBL DV E	COM	27829F	10 8	419	40,000SH	Defined	1	40,000
ECHOSTAR CORP	CL A	278768	10 6	1,354	37,179SH	Defined		37,179
ENTERPRISE PRODS PARTNERS L	COM	293792	10 7	864	20,000SH	Defined		20,000
ELLINGTON FINANCIAL LLC	COM	288522	30 3	11,204	532,253SH	Defined		532,253
FLAGSTAR BANCORP INC	COM NEW	337930	50 7	20	16,500SH	Defined		16,500
FULL HOUSE RESORTS INC	COM	359678	10 9	100	31,617SH	Defined		31,617
INDEXIQ ETF TR	IQ GLB RES ETF	45409B	88 3	553	17,780SH	Defined	1	17,780
INSTEEL INDUSTRIES INC	COM	45774W	10 8	279	22,216SH	Defined		22,216
INTEL CORP	COM	458140	10 0	438	19,750SH	Defined	1	19,750
ISHARES TR	MSCI EAFE INDEX	464287	46 5	2,206	36,689SH	Defined	"	36,689
ISHARES TR	S&P MIDSAP 400	462487	50 7	907	9,282SH	Defined	"	9,282
JOHNSON & JOHNSON	COM	478160	10 4	446	6,700SH	Defined	"	6,700
JPMORGAN CHASE & CO	COM	46625H	10 0	1,842	45,000SH	Defined		45,000
KEYCORP NEW	COM	493267	10 8	435	52,222SH	Defined	1	52,222
KIMBERLY CLARK CORP	COM	494368	10 3	542	8,150SH	Defined	"	8,150
LEGGETT & PLATT INC	COM	524660	10 7	451	18,500SH	Defined	"	18,500
LINCOLN NATL CORP IND	COM	534187	10 9	1,994	70,000SH	Defined		70,000
LOCKHEED MARTIN CORP	COM	539830	10 9	575	7,100SH	Defined	1	7,100
MANAGED HIGH YIELD PLUS FD I	COM	561911	10 8	25	10,000SH	Defined	"	10,000
MCDONALDS CORP	COM	580135	10 1	232	2,750SH	Defined	"	2,750
MERCK & CO INC NEW	COM	58933Y	10 5	706	20,000SH	Defined		20,000
METLIFE INC	COM	59156R	10 8	1,974	45,000SH	Defined		45,000
MOTRICITY INC	COM	620107	10 2	655	84,787SH	Defined		84,787
O CHARLEYS INC	COM	670823	10 3	326	44,654SH	Defined		44,654
OMEROS CORP	COM	682143	10 2	631	153,061SH	Defined		153,061
PATTERSON UTI ENERGY INC	COM	703481	10 1	1,264	40,000SH	Defined		40,000
PFIZER INC	COM	717081	10 3	412	20,000SH	Defined		20,000
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503	10 5	640	10,000SH	Defined		10,000
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10 4	1,196	25,305SH	Defined	1	25,305
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30 2	208	23,661SH	Defined	"	23,661
PROCTER & GAMBLE CO	COM	742718	10 9	597	9,391SH	Defined	"	9,391
PRUDENTIAL FINL INC	COM	744320	10 2	1,590	25,000SH	Defined		25,000
RAYTHEON CO	COM NEW	755111	50 7	503	10,100SH	Defined	1	10,100
REVENUESHARES EFT TR	SMALL CAP FD	761396	30 8	721	20,932SH	Defined	"	20,932
SPDR S&P 500 ETF TR	TR UNIT	78462F	10 3	3,134	23,749SH	Defined	"	23,749
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y	10 0	300	7,628SH	Defined	"	7,628
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30 8	314	10,052SH	Defined	"	10,052
TARGET CORP	COM	87612E	10 6	1,407	30,000SH	Defined		30,000
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,269	85,900SH	Defined		85,900
VANGUARD INDEX	FDS REIT EFT	922908	55 3	1,084	18,037SH	Defined	1	18,037
VIRGIN MEDIA INC	COM	92769L	10 1	29,957	1,000,888SH	Defined		1,000,888

REPORT TOTAL

\$721,916
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