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AMERICAN FINANCIAL GROUP INC

Form 13F-HR

August 13, 2012

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended June 30, 2012

AMERICAN FINANCIAL GROUP, INC.
301 East Fourth Street, Cincinnati, Ohio 45202

(Name and Address of Institutional Investment Manager Filing this Report)

Form 13F File Number: 28-4389

The institutional investment manager filing this report and the person by whom it is signed hereby represent that the person signing the report is authorized to submit it, that all information contained herein is true, correct and complete, and that it is understood that all required items, statements, schedules, lists, and tables, are considered integral parts of this form.

Brian S. Hertzman
Assistant Vice President and Controller
(513) 579-2153

(Name, Title and Phone Number of Person Signing
this Report on Behalf of Reporting Manager)

Signature:

/s/Brian S. Hertzman Cincinnati, Ohio August 13, 2012

Brian S. Hertzman
Assistant Vice President and Controller

Report Type:

- 13F HOLDINGS REPORT.
- 13F NOTICE.
- 13F COMBINATION REPORT.

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FORM 13F SUMMARY PAGE

Number of Other Included Managers:	2
Form 13F Information Table Entry Total:	184
Form 13F Information Table Value Total (thousands):	\$1,127,108

Name and 13F file numbers of all Institutional Investment Managers with respect to which this schedule is filed (other than American Financial Group, Inc.):

Number	13F File Number	Name of Subsidiary
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1.	28-498	Great American Insurance Company
2.	Unassigned	Great American Life Insurance Company

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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 M

HOLDINGS OF GREAT AMERICAN INSURANCE COMPANY					

ABBOTT LABS	COM	002824 10 0	4,513	70,000SH	Defined
AIR PRODS & CHEMS INC	COM	009158 10 6	11,107	137,584SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	1,436	53,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	881	125,000SH	Defined
APPLE INC	COM	037833 10 0	5,840	10,000SH	Defined
ARCH COAL INC	COM	039380 10 0	5,133	745,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505 10 4	4,974	608,120SH	Defined
BEST BUY INC	COM	086516 10 1	3,894	185,800SH	Defined
CALAMP CORP	COM	128126 10 9	1,024	139,750SH	Defined
CAPITOL FED FINL INC	COM	14057J 10 1	428	36,000SH	Defined
CHEVRON CORP NEW	COM	166764 10 0	8,577	81,300SH	Defined
CITIGROUP INC	COM NEW	172967 42 4	11,649	425,000SH	Defined
COMCAST CORP NEW	CL A	20030N 10 1	12,900	403,500SH	Defined
CUMULUS MEDIA INC	CL A	231082 10 8	54	17,777SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	451	41,216SH	Defined
DISH NETWORK CORP	CL A	25470M 10 9	1,076	37,675SH	Defined
ECHOSTAR CORP	CL A	278768 10 6	655	24,786SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522 30 3	6,617	312,700SH	Defined
EMERSON ELEC CO	COM	291011 10 4	6,288	135,000SH	Defined
FIRST FINL BANCORP OH	COM	320209 10 9	3,516	220,000SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	14	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678 10 9	102	35,331SH	Defined
GENERAL ELECTRIC CO	COM	369604 10 3	14,067	675,000SH	Defined
HCA HOLDINGS INC	COM	40412C 10 1	9,237	303,559SH	Defined
HANMI FINL CORP	COM NEW	410495 20 4	2,178	207,813SH	Defined
HEINZ H J CO	COM	423074 10 3	11,297	207,750SH	Defined
HEWLETT PACKARD CO	COM	428236 10 3	11,020	548,000SH	Defined
HOMESTREET INC	COM	43785V 10 2	1,280	40,000SH	Defined
HUNTINGTON INGALLS INDS INC	COM	446413 10 6	805	20,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W 10 8	274	24,609SH	Defined
INTEL CORP	COM	458140 10 0	14,098	529,000SH	Defined
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	14,815	75,750SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690 10 0	54	5,000SH	Defined
JPMORGAN CHASE & CO	COM	46625H 10 0	12,148	340,000SH	Defined
JOHNSON & JOHNSON	COM	478160 10 4	16,282	241,000SH	Defined
KELLOGG CO	COM	487836 10 8	10,796	218,850SH	Defined
KIMBERLY CLARK CORP	COM	494368 10 3	16,754	200,000SH	Defined
KOHL'S CORP	COM	500255 10 4	12,737	280,000SH	Defined
KRAFT FOODS INC	CL A	50075N 10 4	18,277	473,250SH	Defined
LEUCADIA NATL CORP	COM	527288 10 4	162	7,633SH	Defined
LINCOLN NATL CORP IND	COM	534187 10 9	1,094	50,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830 10 9	4,398	50,500SH	Defined
LOWES COS INC	COM	548661 10 7	910	32,000SH	Defined
MYR GROUP INC DEL	COM	55405W 10 4	6,562	384,615SH	Defined

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MCGRAW HILL COS INC	COM	580645	10 9	4,500	100,000SH	Defined
MEDTRONIC INC	COM	585055	10 6	4,648	120,000SH	Defined
MERCK & CO INC NEW	COM	58933Y	10 5	10,479	251,000SH	Defined
METLIFE INC	COM	59156R	10 8	4,304	139,500SH	Defined
MICROSOFT CORP	COM	594918	10 4	19,929	651,500SH	Defined
MOTRICITY INC	COM	620107	10 2	35	56,525SH	Defined
NATIONAL INTERSTATE CORP	COM	63654U	10 0	271,218	10,200,000SH	Defined
NEW YORK CMNTY BANCORP INC	COM	649445	10 3	4,386	350,000SH	Defined
OMEROS CORP	COM	682143	10 2	1,020	102,040SH	Defined
OMNICOM GROUP INC	COM	681919	10 6	4,714	97,000SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	582	40,000SH	Defined
PEOPLES UNITED FINANCIAL INC	COM	712704	10 5	9,636	830,000SH	Defined
PEPSICO INC	COM	713448	10 8	15,195	215,050SH	Defined
PFIZER INC	COM	717081	10 3	9,614	418,000SH	Defined
PROCTER & GAMBLE CO	COM	742718	10 9	7,963	130,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	2,179	45,000SH	Defined
RAYTHEON CO	COM NEW	755111	50 7	4,273	75,500SH	Defined
STAPLES INC	COM	855030	10 2	3,263	250,000SH	Defined
TARGET CORP	COM	87612E	10 6	16,293	280,000SH	Defined
3M CO	COM	88579Y	10 1	14,470	161,500SH	Defined
TIME WARNER INC	COM NEW	887317	30 3	7,266	188,716SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	671	25,800SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	3,163	130,024SH	Defined
VERISK ANALYTICS INC	CL A	92345Y	10 6	98,415	1,997,861SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	17,995	737,807SH	Defined
WAL-MART STORES INC	COM	931142	10 3	13,247	190,000SH	Defined
WALGREEN CO	COM	931422	10 9	7,291	246,500SH	Defined
WASTE MGMT INC DEL	COM	94106L	10 9	15,361	459,900SH	Defined
WELLS FARGO & CO NEW	COM	949746	10 1	11,370	340,000SH	Defined

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

AIR PRODS & CHEMS INC	COM	009158	10 6	4,440	55,000SH	Defined
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	2,869	51,119SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	624	23,031SH	Defined
ANNALY CAP MGMT INC	COM	035710	40 9	1,342	80,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	881	125,000SH	Defined
APPLE INC	COM	037833	10 0	5,840	10,000SH	Defined
BEST BUY INC	COM	086516	10 1	1,844	88,000SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	18,446	455,000SH	Defined
CALAMP CORP	COM	128126	10 9	1,032	140,750SH	Defined
CISCO SYS INC	COM	17275R	10 2	13,049	760,000SH	Defined
CITIGROUP INC	COM NEW	172967	42 4	5,756	210,000SH	Defined
COMCAST CORP NEW	CL A	20030N	10 1	11,829	370,000SH	Defined
CUMULUS MEDIA INC	CL A	231082	10 8	93	31,032SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	294	26,829SH	Defined
DEX ONE CORP	COM	25212W	10 0	10	10,772SH	Defined
DISH NETWORK CORP	CL A	25470M	10 9	1,613	56,512SH	Defined
ECHOSTAR CORP	CL A	278768	10 6	982	37,179SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	14,836	701,153SH	Defined
ENTERPRISE PRODS PARTNERS L	COM	293792	10 7	1,244	24,276SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930	50 7	14	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678	10 9	91	31,617SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	9,899	475,000SH	Defined
HANMI FINL CORP	COM NEW	410495	20 4	4,045	385,938SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	3,700	184,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	3,839	120,000SH	Defined

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INSTEEL INDUSTRIES INC	COM	45774W	10 8	248	22,216SH	Defined
JPMORGAN CHASE & CO	COM	46625H	10 0	3,216	90,000SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	177	8,315SH	Defined
LINCOLN NATL CORP IND	COM	534187	10 9	3,718	170,000SH	Defined
MARATHON OIL CORP	COM	565849	10 6	6,904	270,000SH	Defined
METLIFE INC	COM	59156R	10 8	9,739	315,700SH	Defined
MOTRICITY INC	COM	620107	10 2	53	84,788SH	Defined
OMEROS CORP	COM	682143	10 2	1,531	153,061SH	Defined
ORACLE CORP	COM	68389X	10 5	14,108	475,000SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	582	40,000SH	Defined
PHARMACYCLICS INC	COM	716933	10 6	2,184	40,000SH	Defined
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503	10 5	2,828	35,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	7,749	160,000SH	Defined
REDWOOD TR INC	COM	758075	40 2	3,120	250,000SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10 2	739	100,000SH	Defined
SOUTHWEST AIRLS CO	COM	844741	10 8	2,259	245,000SH	Defined
TARGET CORP	COM	87612E	10 6	1,746	30,000SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,235	85,900SH	Defined
TWO HBRS INVT CORP	COM	90187B	10 1	3,056	295,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,798	115,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	10,045	411,838SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20 9	10,300	365,500SH	Defined
WAL-MART STORES INC	COM	931142	10 3	697	10,000SH	Defined

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

ACE LTD	SHS	H0023R	10 5	4,670	63,000SH	Sole
AT&T INC	COM	00206R	10 2	731	20,500SH	Defined
ABBOTT LABS	COM	002824	10 0	587	9,100SH	Defined
ACTUATE CORP	COM	00508B	10 2	113	16,313SH	Defined
AMERICAN EQTY INVT LIFE HLD	COM	025676	20 6	113	10,223SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	801	29,550SH	Defined
ARCH COAL INC	COM	039380	10 0	758	110,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505	10 4	3,873	473,480SH	Defined
BERKLEY W R CORP	COM	084423	10 2	4,554	117,000SH	Sole
BEST BUY INC	COM	086516	10 1	1,807	86,200SH	Defined
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R	30 0	477	12,704SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	1,824	45,000SH	Defined
CAMPBELL SOUP CO	COM	134429	10 9	501	15,000SH	Defined
CARDINAL FINL CORP	COM	14149F	10 9	126	10,296SH	Defined
CHEVRON CORP NEW	COM	166764	10 0	369	3,500SH	Defined
CHUBB CORP	COM	171232	10 1	5,170	71,000SH	Sole
CONOCOPHILLIPS	COM	20825C	10 4	391	7,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	142	13,003SH	Defined
DOLAN CO	COM	25659P	40 2	70	10,341SH	Defined
DU PONT E I DE NEMOURS & CO	COM	263534	10 9	278	5,500SH	Defined
EATON CORP	COM	278058	10 2	456	11,500SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	846	40,000SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	729	35,000SH	Defined
GENERAL MLS INC	COM	370334	10 4	578	15,000SH	Defined
GLOBAL CASH ACCESS HLDGS INC	COM	378967	10 3	93	12,942SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	1,367	68,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	2,559	80,000SH	Defined
ILLINOIS TOOL WKS INC	COM	452308	10 9	291	5,500SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690	10 0	651	60,000SH	Defined
INDEXIQ ETF TR	IQ GLB RES ETF	45409B	88 3	304	11,216SH	Defined

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ISHARES TR	MSCI EAFE INDEX	464287	46	5	507	10,150SH	Defined
ISHARES TR	S&P MIDCAP 400	464287	50	7	237	2,515SH	Defined
JOHNSON & JOHNSON	COM	478160	10	4	554	8,200SH	Defined
KEYCORP NEW	COM	493267	10	8	404	52,222SH	Defined
KIMBERLY CLARK CORP	COM	494368	10	3	683	8,150SH	Defined
LTX-CREDENCE CORP	COM NEW	502403	20	7	102	15,188SH	Defined
LEGGETT & PLATT INC	COM	524660	10	7	602	28,500SH	Defined
LEUCADIA NATL CORP	COM	527288	10	4	11	526SH	Defined
LILLY ELI & CO	COM	532457	10	8	687	16,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830	10	9	705	8,100SH	Defined
MANAGED HIGH YIELD PLUS FD I	COM	561911	10	8	22	10,000SH	Defined
MERCK & CO INC NEW	COM	58933Y	10	5	835	20,000SH	Defined
MICROSOFT CORP	COM	594918	10	4	459	15,000SH	Defined
OMNICOM GROUP INC	COM	681919	10	6	1,847	38,000SH	Defined
PETROQUEST ENERGY INC	COM	716748	10	8	72	14,327SH	Defined
PFIZER INC	COM	717081	10	3	460	20,000SH	Defined
PHILIP MORRIS INTL INC	COM	718172	10	9	567	6,500SH	Defined
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10	4	1,210	26,391SH	Defined
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30	2	281	29,947SH	Defined
PROCTER & GAMBLE CO	COM	742718	10	9	575	9,391SH	Defined
PRUDENTIAL FINL INC	COM	744320	10	2	969	20,000SH	Defined
RAYTHEON CO	COM NEW	755111	50	7	685	12,100SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10	2	296	40,000SH	Defined
REVENUESHARES ETF TR	SMALL CAP FD	761396	30	8	237	7,019SH	Defined
SPDR S&P 500 ETF TR	TR UNIT	78462F	10	3	201	1,479SH	Defined
SYSCO CORP	COM	871829	10	7	566	19,000SH	Defined
THOMSON REUTERS CORP	COM	884903	10	5	512	18,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10	9	1,338	55,000SH	Defined
VANGUARD INDEX FDS	REIT ETF	922908	55	3	452	6,911SH	Defined
VIACOM INC NEW	CL B	92553P	20	1	5,642	120,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	14,367	589,050SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20	9	2,663	94,500SH	Defined
WISCONSIN ENERGY CORP	COM	976657	10	6	633	16,000SH	Defined

REPORT TOTAL

\$1,127,108
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