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AMERICAN FINANCIAL GROUP INC

Form 13F-HR

November 14, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended September 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 November 14, 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:	165
Form 13F Information Table Value Total (thousands):	\$992,752

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
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					
AIR PRODS & CHEMS INC	COM	009158 10 6	11,378	137,584SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	850	125,000SH	Defined
APPLE INC	COM	037833 10 0	6,671	10,000SH	Defined
ARCH COAL INC	COM	039380 10 0	4,716	745,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505 10 4	5,370	608,120SH	Defined
BEST BUY INC	COM	086516 10 1	3,196	185,800SH	Defined
CAPITOL FED FINL INC	COM	14057J 10 1	431	36,000SH	Defined
CHEVRON CORP NEW	COM	166764 10 0	7,145	61,300SH	Defined
CITIGROUP INC	COM NEW	172967 42 4	11,943	365,000SH	Defined
COMCAST CORP NEW	CL A	20030N 10 1	8,346	233,500SH	Defined
DELL INC	COM	24702R 10 1	1,971	200,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	378	41,216SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522 30 3	7,136	312,700SH	Defined
EMERSON ELEC CO	COM	291011 10 4	6,516	135,000SH	Defined
FIRST FINL BANCORP OH	COM	320209 10 9	3,720	220,000SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	18	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678 10 9	132	35,331SH	Defined
GENERAL ELECTRIC CO	COM	369604 10 3	13,967	615,000SH	Defined
HCA HOLDINGS INC	COM	40412C 10 1	5,937	178,559SH	Defined
HANMI FINL CORP	COM NEW	410495 20 4	1,654	129,113SH	Defined
HEINZ H J CO	COM	423074 10 3	11,624	207,750SH	Defined
HEWLETT PACKARD CO	COM	428236 10 3	9,946	583,000SH	Defined
HOMESTREET INC	COM	43785V 10 2	1,522	40,000SH	Defined
HUNTINGTON INGALLS INDS INC	COM	446413 10 6	841	20,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W 10 8	289	24,609SH	Defined
INTEL CORP	COM	458140 10 0	11,984	529,000SH	Defined
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	11,565	55,750SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690 10 0	56	5,000SH	Defined
JPMORGAN CHASE & CO	COM	46625H 10 0	13,763	340,000SH	Defined
JOHNSON & JOHNSON	COM	478160 10 4	16,607	241,000SH	Defined
KELLOGG CO	COM	487836 10 8	11,306	218,850SH	Defined
KIMBERLY CLARK CORP	COM	494368 10 3	17,156	200,000SH	Defined
KOHL'S CORP	COM	500255 10 4	14,342	280,000SH	Defined
KRAFT FOODS INC	CL A	50075N 10 4	11,299	273,250SH	Defined
LEUCADIA NATL CORP	COM	527288 10 4	174	7,633SH	Defined
LINCOLN NATL CORP IND	COM	534187 10 9	1,210	50,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830 10 9	2,848	30,500SH	Defined
LOWES COS INC	COM	548661 10 7	968	32,000SH	Defined
MYR GROUP INC DEL	COM	55405W 10 4	7,673	384,615SH	Defined
MEDTRONIC INC	COM	585055 10 6	5,174	120,000SH	Defined
MERCK & CO INC NEW	COM	58933Y 10 5	11,319	251,000SH	Defined
METLIFE INC	COM	59156R 10 8	4,807	139,500SH	Defined
MICROSOFT CORP	COM	594918 10 4	19,389	651,500SH	Defined
MOTRICITY INC	COM	620107 10 2	28	56,525SH	Defined

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NATIONAL INTERSTATE CORP	COM	63654U	10 0	263,160	10,200,000SH	Defined
NEW YORK CMNTY BANCORP INC	COM	649445	10 3	4,956	350,000SH	Defined
OMNICOM GROUP INC	COM	681919	10 6	5,001	97,000SH	Defined
OMEROS CORP	COM	682143	10 2	959	102,040SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	633	40,000SH	Defined
PEOPLES UNITED FINANCIAL INC	COM	712704	10 5	10,076	830,000SH	Defined
PEPSICO INC	COM	713448	10 8	15,219	215,050SH	Defined
PFIZER INC	COM	717081	10 3	10,387	418,000SH	Defined
PROCTER & GAMBLE CO	COM	742718	10 9	9,017	130,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	2,453	45,000SH	Defined
RAYTHEON CO	COM NEW	755111	50 7	4,316	75,500SH	Defined
STAPLES INC	COM	855030	10 2	2,880	250,000SH	Defined
TARGET CORP	COM	87612E	10 6	12,059	190,000SH	Defined
3M CO	COM	88579Y	10 1	13,077	141,500SH	Defined
TIME WARNER INC	COM NEW	887317	30 3	1,755	38,716SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	725	25,800SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,535	130,024SH	Defined
VERISK ANALYTICS INC	CL A	92345Y	10 6	75,555	1,586,964SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	11,854	402,907SH	Defined
WAL-MART STORES INC	COM	931142	10 3	10,332	140,000SH	Defined
WALGREEN CO	COM	931422	10 9	8,982	246,500SH	Defined
WASTE MGMT INC DEL	COM	94106L	10 9	14,754	459,900SH	Defined
WELLS FARGO & CO NEW	COM	949746	10 1	11,740	340,000SH	Defined

HOLDINGS OF GREAT AMERICAN LIFE INSURANCE COMPANY

AIR PRODS & CHEMS INC	COM	009158	10 6	4,549	55,000SH	Defined
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	3,065	51,119SH	Defined
ANNALY CAP MGMT INC	COM	035710	40 9	1,347	80,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	850	125,000SH	Defined
APPLE INC	COM	037833	10 0	6,671	10,000SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	13,767	325,000SH	Defined
BEST BUY INC	COM	086516	10 1	1,514	88,000SH	Defined
CISCO SYS INC	COM	17275R	10 2	13,367	700,000SH	Defined
CITIGROUP INC	COM NEW	172967	42 4	6,217	190,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	246	26,829SH	Defined
DEX ONE CORP	COM	25212W	10 0	13	10,772SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	16,000	701,153SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930	50 7	18	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678	10 9	119	31,617SH	Defined
HANMI FINL CORP	COM NEW	410495	20 4	2,829	220,838SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	4,163	244,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	4,567	120,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W	10 8	261	22,216SH	Defined
JPMORGAN CHASE & CO	COM	46625H	10 0	1,214	30,000SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	189	8,315SH	Defined
LINCOLN NATL CORP IND	COM	534187	10 9	4,112	170,000SH	Defined
MARATHON OIL CORP	COM	565849	10 6	7,984	270,000SH	Defined
METLIFE INC	COM	59156R	10 8	10,190	295,700SH	Defined
MOTRICITY INC	COM	620107	10 2	42	84,788SH	Defined
OMEROS CORP	COM	682143	10 2	1,439	153,061SH	Defined
ORACLE CORP	COM	68389X	10 5	4,876	155,000SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	633	40,000SH	Defined
PHARMACYCLICS INC	COM	716933	10 6	1,290	20,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	8,177	150,000SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10 2	750	100,000SH	Defined
SOUTHWEST AIRLS CO	COM	844741	10 8	2,149	245,000SH	Defined

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TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,416	85,900SH	Defined
TWO HBRS INVT CORP	COM	90187B	10 1	1,704	145,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,243	115,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	4,538	154,238SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20 9	10,417	365,500SH	Defined

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

ACE LTD	SHS	H0023R	10 5	4,763	63,000SH	Sole
AT&T INC	COM	00206R	10 2	773	20,500SH	Defined
ABBOTT LABS	COM	002824	10 0	624	9,100SH	Defined
ACTUATE CORP	COM	00508B	10 2	129	18,345SH	Defined
AMERICAN EQTY INVT LIFE HLD	COM	025676	20 6	134	11,502SH	Defined
ARCH COAL INC	COM	039380	10 0	696	110,000SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	1,906	45,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505	10 4	3,519	398,480SH	Defined
BERKLEY W R CORP	COM	084423	10 2	4,386	117,000SH	Sole
BEST BUY INC	COM	086516	10 1	1,483	86,200SH	Defined
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R	30 0	413	10,529SH	Defined
CAMPBELL SOUP CO	COM	134429	10 9	522	15,000SH	Defined
CARDINAL FINL CORP	COM	14149F	10 9	166	11,578SH	Defined
CHEVRON CORP NEW	COM	166764	10 0	408	3,500SH	Defined
CHUBB CORP	COM	171232	10 1	5,416	71,000SH	Sole
CONOCOPHILLIPS	COM	20825C	10 4	400	7,000SH	Defined
DELL INC	COM	24702R	10 1	1,971	200,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	119	13,003SH	Defined
DOLAN CO	COM	25659P	40 2	119	22,181SH	Defined
DU PONT E I DE NEMOURS & CO	COM	263534	10 9	276	5,500SH	Defined
EATON CORP	COM	278058	10 2	544	11,500SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	913	40,000SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	795	35,000SH	Defined
GENERAL MLS INC	COM	370334	10 4	598	15,000SH	Defined
GLOBAL CASH ACCESS HLDGS INC	COM	378967	10 3	119	14,801SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	1,587	93,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	3,045	80,000SH	Defined
ILLINOIS TOOL WKS INC	COM	452308	10 9	327	5,500SH	Defined
INDEXIQ ETF TR	IQ GLB RES ETF	45409B	88 3	280	9,861SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690	10 0	667	60,000SH	Defined
ISHARES TR	MSCI EAFE INDEX	464287	46 5	396	7,464SH	Defined
JOHNSON & JOHNSON	COM	478160	10 4	565	8,200SH	Defined
KEY ENERGY SVCS INC	COM	492914	10 6	76	10,921SH	Defined
KEYCORP NEW	COM	493267	10 8	456	52,222SH	Defined
KIMBERLY CLARK CORP	COM	494368	10 3	699	8,150SH	Defined
LTX-CREDENCE CORP	COM NEW	502403	20 7	99	17,184SH	Defined
LEGGETT & PLATT INC	COM	524660	10 7	714	28,500SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	12	526SH	Defined
LILLY ELI & CO	COM	532457	10 8	759	16,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830	10 9	756	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	902	20,000SH	Defined
MICROSOFT CORP	COM	594918	10 4	446	15,000SH	Defined
OMNICOM GROUP INC	COM	681919	10 6	1,959	38,000SH	Defined
PETROQUEST ENERGY INC	COM	716748	10 8	107	15,962SH	Defined
PFIZER INC	COM	717081	10 3	497	20,000SH	Defined
PHILIP MORRIS INTL INC	COM	718172	10 9	585	6,500SH	Defined

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POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X 10 4	1,277	26,391SH	Defined
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X 30 2	290	29,947SH	Defined
PROCTER & GAMBLE CO	COM	742718 10 9	651	9,391SH	Defined
PRUDENTIAL FINL INC	COM	744320 10 2	1,090	20,000SH	Defined
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452 20 2	131	10,478SH	Defined
RAYTHEON CO	COM NEW	755111 50 7	692	12,100SH	Defined
RESEARCH IN MOTION LTD	COM	760975 10 2	300	40,000SH	Defined
SYSCO CORP	COM	871829 10 7	594	19,000SH	Defined
THOMSON REUTERS CORP	COM	884903 10 5	519	18,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047 10 9	1,073	55,000SH	Defined
VANGUARD INDEX FDS	REIT ETF	922908 55 3	305	4,694SH	Defined
VIACOM INC NEW	CL B	92553P 20 1	6,431	120,000SH	Defined
VIRGIN MEDIA INC	COM	92769L 10 1	6,239	212,050SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W 20 9	2,693	94,500SH	Defined
WISCONSIN ENERGY CORP	COM	976657 10 6	603	16,000SH	Defined

REPORT TOTAL

\$992,752
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