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AMERICAN FINANCIAL GROUP INC  
Form 13F-HR  
August 15, 2011

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended June 30, 2011

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

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(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.

Robert H. Ruffing  
Vice President and Controller  
(513) 579-2144

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

Signature:

/s/Robert H. Ruffing                                  Cincinnati, Ohio                                  August 15, 2011

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Robert H. Ruffing  
Vice President and Controller

Report Type:

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

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FORM 13F SUMMARY PAGE  
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Number of Other Included Managers:	1
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Form 13F Information Table Entry Total:	106
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Form 13F Information Table Value Total (thousands):	\$721,916
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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

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

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TIME WARNER INC	COM NEW	887317	30	3	317	8,716SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10	0	681	25,800SH	Defined
VERISK ANALYTICS INC	CL A	92345Y	10	6	47,676	1,377,115SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	22,083	737,807SH	Defined
WAL MART STORES INC	COM	931142	10	3	10,097	190,000SH	Defined
WALGREEN CO	COM	931422	10	9	10,466	246,500SH	Defined
WELLS FARGO & CO NEW	COM	949746	10	1	8,137	290,000SH	Defined

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

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

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PRUDENTIAL FINL INC	COM	744320	10	2	1,590	25,000SH	Defined
RAYTHEON CO	COM NEW	755111	50	7	503	10,100SH	Defined
REVENUESHARES EFT TR	SMALL CAP FD	761396	30	8	721	20,932SH	Defined
SPDR S&P 500 ETF TR	TR UNIT	78462F	10	3	3,134	23,749SH	Defined
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y	10	0	300	7,628SH	Defined
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30	8	314	10,052SH	Defined
TARGET CORP	COM	87612E	10	6	1,407	30,000SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10	0	2,269	85,900SH	Defined
VANGUARD INDEX	FDS REIT EFT	922908	55	3	1,084	18,037SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	29,957	1,000,888SH	Defined

REPORT TOTAL

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\$721,916  
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