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AMERICAN FINANCIAL GROUP INC
Form 13F-HR
May 14, 2012

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended March 31, 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 May 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:	179
Form 13F Information Table Value Total (thousands):	\$1,090,939

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	4,290	70,000SH	Defined
AIR PRODS & CHEMS INC	COM	009158 10 6	12,630	137,584SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	1,246	53,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	823	125,000SH	Defined
APPLE INC	COM	037833 10 0	5,996	10,000SH	Defined
ARCH COAL INC	COM	039380 10 0	7,979	745,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505 10 4	5,820	608,120SH	Defined
BEST BUY INC	COM	086516 10 1	4,400	185,800SH	Defined
CALAMP CORP	COM	128126 10 9	678	139,750SH	Defined
CAPITOL FED FINL INC	COM	14057J 10 1	428	36,000SH	Defined
CHEVRON CORP NEW	COM	166764 10 0	8,716	81,300SH	Defined
CITIGROUP INC	COM NEW	172967 42 4	15,534	425,000SH	Defined
COMCAST CORP NEW	CL A	20030N 10 1	12,109	403,500SH	Defined
CUMULUS MEDIA INC	CL A	231082 10 8	62	17,777SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	409	41,216SH	Defined
DISH NETWORK CORP	CL A	25470M 10 9	1,241	37,675SH	Defined
ECHOSTAR CORP	CL A	278768 10 6	697	24,786SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522 30 3	6,116	312,700SH	Defined
EMERSON ELEC CO	COM	291011 10 4	7,044	135,000SH	Defined
FIRST FINL BANCORP OH	COM	320209 10 9	3,806	220,000SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	15	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678 10 9	100	35,331SH	Defined
GENERAL ELECTRIC CO	COM	369604 10 3	13,547	675,000SH	Defined
HCA HOLDINGS INC	COM	40412C 10 1	7,510	303,559SH	Defined
HANMI FINL CORP	COM NEW	410495 20 4	2,103	207,813SH	Defined
HEINZ H J CO	COM	423074 10 3	11,125	207,750SH	Defined
HEWLETT PACKARD CO	COM	428236 10 3	11,629	488,000SH	Defined
HOMESTREET INC	COM	43785V 10 2	1,112	40,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W 10 8	299	24,609SH	Defined
INTEL CORP	COM	458140 10 0	14,873	529,000SH	Defined
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	15,805	75,750SH	Defined
JPMORGAN CHASE & CO	COM	46625H 10 0	15,633	340,000SH	Defined
JOHNSON & JOHNSON	COM	478160 10 4	15,896	241,000SH	Defined
KELLOGG CO	COM	487836 10 8	11,737	218,850SH	Defined
KIMBERLY CLARK CORP	COM	494368 10 3	14,778	200,000SH	Defined
KOHL'S CORP	COM	500255 10 4	7,505	150,000SH	Defined
KRAFT FOODS INC	CL A	50075N 10 4	17,988	473,250SH	Defined
LEUCADIA NATL CORP	COM	527288 10 4	199	7,633SH	Defined
LINCOLN NATL CORP IND	COM	534187 10 9	1,318	50,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830 10 9	4,538	50,500SH	Defined
LOWES COS INC	COM	548661 10 7	1,004	32,000SH	Defined
MYR GROUP INC DEL	COM	55405W 10 4	6,869	384,615SH	Defined
MCGRAW HILL COS INC	COM	580645 10 9	4,847	100,000SH	Defined
MEDTRONIC INC	COM	585055 10 6	4,703	120,000SH	Defined

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MERCK & CO INC NEW	COM	58933Y	10 5	9,638	251,000SH	Defined
METLIFE INC	COM	59156R	10 8	5,210	139,500SH	Defined
MICROSOFT CORP	COM	594918	10 4	21,014	651,500SH	Defined
MOTRICITY INC	COM	620107	10 2	62	56,525SH	Defined
NATIONAL INTERSTATE CORP	COM	63654U	10 0	260,916	10,200,000SH	Defined
NEW YORK CMNTY BANCORP INC	COM	649445	10 3	4,869	350,000SH	Defined
O CHARLEYS INC	COM	670823	10 3	290	29,500SH	Defined
OMEROS CORP	COM	682143	10 2	1,013	102,040SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	692	40,000SH	Defined
PEOPLES UNITED FINANCIAL INC	COM	712704	10 5	10,981	830,000SH	Defined
PEPSICO INC	COM	713448	10 8	14,269	215,050SH	Defined
PFIZER INC	COM	717081	10 3	9,466	418,000SH	Defined
PROCTER & GAMBLE CO	COM	742718	10 9	8,737	130,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	2,219	35,000SH	Defined
RAYTHEON CO	COM NEW	755111	50 7	3,985	75,500SH	Defined
STAPLES INC	COM	855030	10 2	2,429	150,000SH	Defined
TARGET CORP	COM	87612E	10 6	16,316	280,000SH	Defined
3M CO	COM	88579Y	10 1	14,407	161,500SH	Defined
TIME WARNER INC	COM NEW	887317	30 3	7,124	188,716SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	731	25,800SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,796	130,024SH	Defined
VERISK ANALYTICS INC	CL A	92345Y	10 6	115,802	2,465,453SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	18,430	737,807SH	Defined
WAL MART STORES INC	COM	931142	10 3	11,628	190,000SH	Defined
WALGREEN CO	COM	931422	10 9	8,255	246,500SH	Defined
WASTE MGMT INC DEL	COM	94106L	10 9	16,078	459,900SH	Defined
WELLS FARGO & CO NEW	COM	949746	10 1	11,608	340,000SH	Defined

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

AIR PRODS & CHEMS INC	COM	009158	10 6	5,049	55,000SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	541	23,031SH	Defined
ANNALY CAP MGMT INC	COM	035710	40 9	1,266	80,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	823	125,000SH	Defined
APPLE INC	COM	037833	10 0	5,996	10,000SH	Defined
BEST BUY INC	COM	086516	10 1	1,610	68,000SH	Defined
CALAMP CORP	COM	128126	10 9	683	140,750SH	Defined
CITIGROUP INC	COM NEW	172967	42 4	7,676	210,000SH	Defined
COMCAST CORP NEW	CL A	20030N	10 1	11,104	370,000SH	Defined
CUMULUS MEDIA INC	CL A	231082	10 8	108	31,032SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	266	26,829SH	Defined
DEX ONE CORP	COM	25212W	10 0	15	10,772SH	Defined
DISH NETWORK CORP	CL A	25470M	10 9	1,861	56,512SH	Defined
ECHOSTAR CORP	CL A	278768	10 6	1,046	37,179SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	13,713	701,153SH	Defined
ENTERPRISE PRODS PARTNERS L	COM	293792	10 7	1,225	24,276SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930	50 7	15	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678	10 9	90	31,617SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	9,533	475,000SH	Defined
HANMI FINL CORP	COM NEW	410495	20 4	3,906	385,938SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	3,193	134,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	3,336	120,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W	10 8	270	22,216SH	Defined
JPMORGAN CHASE & CO	COM	46625H	10 0	4,138	90,000SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	217	8,315SH	Defined
LINCOLN NATL CORP IND	COM	534187	10 9	4,481	170,000SH	Defined
MARATHON OIL CORP	COM	565849	10 6	8,559	270,000SH	Defined

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METLIFE INC	COM	59156R	10 8	11,791	315,700SH	Defined
MOTRICITY INC	COM	620107	10 2	93	84,788SH	Defined
O CHARLEYS INC	COM	670823	10 3	199	20,256SH	Defined
OMEROS CORP	COM	682143	10 2	1,520	153,061SH	Defined
ORACLE CORP	COM	68389X	10 5	4,811	165,000SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10 1	692	40,000SH	Defined
PLAINS ALL AMERN PIPELINE L	UNIT LTD PARTN	726503	10 5	2,746	35,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	5,071	80,000SH	Defined
REDWOOD TR INC	COM	758075	40 2	2,800	250,000SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10 2	1,470	100,000SH	Defined
TARGET CORP	COM	87612E	10 6	1,748	30,000SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,434	85,900SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,473	115,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	10,288	411,838SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20 9	9,560	345,500SH	Defined
WAL MART STORES INC	COM	931142	10 3	612	10,000SH	Defined

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

ACE LTD	SHS	H0023R	10 5	4,612	63,000SH	Sole
AT&T INC	COM	00206R	10 2	640	20,500SH	Defined
ABBOTT LABS	COM	002824	10 0	558	9,100SH	Defined
ACTUATE CORP	COM	00508B	10 2	102	16,313SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P	10 3	695	29,550SH	Defined
ARCH COAL INC	COM	039380	10 0	1,178	110,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505	10 4	4,531	473,480SH	Defined
BERKLEY W R CORP	COM	084423	10 2	4,226	117,000SH	Sole
BEST BUY INC	COM	086516	10 1	2,041	86,200SH	Defined
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R	30 0	1,993	47,209SH	Defined
CAMPBELL SOUP CO	COM	134429	10 9	508	15,000SH	Defined
CARDINAL FINL CORP	COM	14149F	10 9	116	10,296SH	Defined
CHEVRON CORP NEW	COM	166764	10 0	375	3,500SH	Defined
CHUBB CORP	COM	171232	10 1	4,907	71,000SH	Sole
CLAYMORE EXCHANGE TRD FD TR	GUG MULTI ASSET	18383M	50 6	532	24,355SH	Defined
CONOCOPHILLIPS	COM	20825C	10 4	532	7,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	129	13,003SH	Defined
DU PONT E I DE NEMOURS & CO	COM	263534	10 9	291	5,500SH	Defined
EATON CORP	COM	278058	10 2	573	11,500SH	Defined
EATON VANCE TAX MNGD GBL DV	COM	27829F	10 8	356	40,000SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	782	40,000SH	Defined
FIRST FINL BANCORP OH	COM	320209	10 9	83	4,784SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	702	35,000SH	Defined
GENERAL MLS INC	COM	370334	10 4	592	15,000SH	Defined
GLOBAL CASH ACCESS HLDGS INC	COM	378967	10 3	101	12,942SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	1,144	48,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	2,224	80,000SH	Defined
ILLINOIS TOOL WKS INC	COM	452308	10 9	314	5,500SH	Defined
INDEXIQ ETF TR	IQ GLB RES ETF	45409B	88 3	860	29,545SH	Defined
ISHARES TR	MSCI EAFE INDEX	464287	46 5	2,093	38,127SH	Defined
ISHARES TR	S&P MIDCAP 400	464287	50 7	1,489	15,009SH	Defined
JOHNSON & JOHNSON	COM	478160	10 4	541	8,200SH	Defined
KEYCORP NEW	COM	493267	10 8	444	52,222SH	Defined
KIMBERLY CLARK CORP	COM	494368	10 3	602	8,150SH	Defined
LTX-CREDENCE CORP	COM NEW	502403	20 7	95	13,237SH	Defined
LEGGETT & PLATT INC	COM	524660	10 7	656	28,500SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	14	526SH	Defined

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LILLY ELI & CO	COM	532457	10	8	644	16,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830	10	9	728	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	768	20,000SH	Defined
MICROSOFT CORP	COM	594918	10	4	484	15,000SH	Defined
O CHARLEYS INC	COM	670823	10	3	240	24,398SH	Defined
PETROQUEST ENERGY INC	COM	716748	10	8	72	11,803SH	Defined
PFIZER INC	COM	717081	10	3	453	20,000SH	Defined
PHILIP MORRIS INTL INC	COM	718172	10	9	576	6,500SH	Defined
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10	4	1,231	26,391SH	Defined
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30	2	282	29,947SH	Defined
PROCTER & GAMBLE CO	COM	742718	10	9	631	9,391SH	Defined
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452	20	2	126	10,300SH	Defined
RAYTHEON CO	COM NEW	755111	50	7	639	12,100SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10	2	588	40,000SH	Defined
REVENUESHARES ETF TR	SMALL CAP FD	761396	30	8	761	20,932SH	Defined
SPDR S&P 500 ETF TR	TR UNIT	78462F	10	3	1,514	10,749SH	Defined
SELECT SECTOR SPDR TR	SBI MATERIALS	81369Y	10	0	282	7,628SH	Defined
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30	8	343	10,052SH	Defined
SYSCO CORP	COM	871829	10	7	567	19,000SH	Defined
THOMSON REUTERS CORP	COM	884903	10	5	520	18,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10	9	1,183	55,000SH	Defined
VANGUARD SPECIALIZED PORTFOL	DIV APP ETF	921908	84	4	532	9,094SH	Defined
VANGUARD INDEX FDS	REIT ETF	922908	55	3	1,283	20,161SH	Defined
VIACOM INC NEW	CL B	92553P	20	1	3,797	80,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	14,714	589,050SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20	9	2,615	94,500SH	Defined
WISCONSIN ENERGY CORP	COM	976657	10	6	563	16,000SH	Defined

REPORT TOTAL

\$1,090,939
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