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AMERICAN FINANCIAL GROUP INC
Form 13F-HR
February 13, 2013

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended December 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 February 13, 2013

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:	167
Form 13F Information Table Value Total (thousands):	\$939,159

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	11,560	137,584SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	723	125,000SH	Defined
APPLE INC	COM	037833 10 0	5,322	10,000SH	Defined
ARCH COAL INC	COM	039380 10 0	5,453	745,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505 10 4	7,060	608,120SH	Defined
BEST BUY INC	COM	086516 10 1	2,202	185,800SH	Defined
CAPITAL BK FINL CORP	CL A COM	139794 10 1	1,567	91,810SH	Defined
CAPITOL FED FINL INC	COM	14057J 10 1	421	36,000SH	Defined
CHEVRON CORP NEW	COM	166764 10 0	6,629	61,300SH	Defined
CITIGROUP INC	COM NEW	172967 42 4	10,879	275,000SH	Defined
COMCAST CORP NEW	CL A	20030N 10 1	7,603	203,500SH	Defined
DELL INC	COM	24702R 10 1	2,789	275,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	489	41,216SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522 30 3	7,023	312,700SH	Defined
EMERSON ELEC CO	COM	291011 10 4	7,150	135,000SH	Defined
FIRST FINL BANCORP OH	COM	320209 10 9	3,216	220,000SH	Defined
FULL HOUSE RESORTS INC	COM	359678 10 9	122	35,331SH	Defined
GENERAL ELECTRIC CO	COM	369604 10 3	9,760	465,000SH	Defined
HANMI FINL CORP	COM NEW	410495 20 4	1,433	105,413SH	Defined
HEINZ H J CO	COM	423074 10 3	11,983	207,750SH	Defined
HEWLETT PACKARD CO	COM	428236 10 3	8,308	583,000SH	Defined
HOMESTREET INC	COM	43785V 10 2	2,044	80,000SH	Defined
HUNTINGTON INGALLS INDS INC	COM	446413 10 6	867	20,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W 10 8	307	24,609SH	Defined
INTEL CORP	COM	458140 10 0	10,908	529,000SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690 10 0	55	5,000SH	Defined
JPMORGAN CHASE & CO	COM	46625H 10 0	14,949	340,000SH	Defined
JOHNSON & JOHNSON	COM	478160 10 4	16,894	241,000SH	Defined
KELLOGG CO	COM	487836 10 8	12,223	218,850SH	Defined
KIMBERLY CLARK CORP	COM	494368 10 3	16,886	200,000SH	Defined
KOHL'S CORP	COM	500255 10 4	12,034	280,000SH	Defined
KRAFT FOODS GROUP INC	COM	50076Q 10 6	3,384	74,416SH	Defined
LEUCADIA NATL CORP	COM	527288 10 4	182	7,633SH	Defined
LINCOLN NATL CORP IND	COM	534187 10 9	1,295	50,000SH	Defined
LOCKHEED MARTIN CORP	COM	539830 10 9	2,815	30,500SH	Defined
LOWES COS INC	COM	548661 10 7	1,137	32,000SH	Defined
MYR GROUP INC DEL	COM	55405W 10 4	8,558	384,615SH	Defined
MEDTRONIC INC	COM	585055 10 6	4,102	100,000SH	Defined
MERCK & CO INC NEW	COM	58933Y 10 5	10,276	251,000SH	Defined
METLIFE INC	COM	59156R 10 8	2,948	89,500SH	Defined
MICROSOFT CORP	COM	594918 10 4	17,401	651,500SH	Defined
MONDELEZ INTL INC	CL A	609207 10 5	5,682	223,250SH	Defined
MOTRICITY INC	COM	620107 10 2	23	56,525SH	Defined
NATIONAL BK HLDGS CORP	CL A	633707 10 4	1,899	100,000SH	Defined

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NATIONAL INTERSTATE CORP	COM	63654U	10 0	293,964	10,200,000SH	Defined
NEW YORK CMNTY BANCORP INC	COM	649445	10 3	4,585	350,000SH	Defined
OMNICOM GROUP INC	COM	681919	10 6	4,846	97,000SH	Defined
OMEROS CORP	COM	682143	10 2	530	102,040SH	Defined
PNC FINL SVCS GROUP INC	COM	693475	10 5	3,499	60,000SH	Defined
PEOPLES UNITED FINANCIAL INC	COM	712704	10 5	10,035	830,000SH	Defined
PEPSICO INC	COM	713448	10 8	14,716	215,050SH	Defined
PFIZER INC	COM	717081	10 3	10,483	418,000SH	Defined
PROCTER & GAMBLE CO	COM	742718	10 9	8,826	130,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	2,400	45,000SH	Defined
RAYTHEON CO	COM NEW	755111	50 7	4,346	75,500SH	Defined
STAPLES INC	COM	855030	10 2	2,850	250,000SH	Defined
TARGET CORP	COM	87612E	10 6	8,284	140,000SH	Defined
3M CO	COM	88579Y	10 1	11,281	121,500SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	735	25,800SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	3,040	130,024SH	Defined
VERISK ANALYTICS INC	CL A	92345Y	10 6	52,861	1,037,105SH	Defined
VIRGIN MEDIA INC	COM	92769L	10 1	5,178	140,907SH	Defined
WAL-MART STORES INC	COM	931142	10 3	8,188	120,000SH	Defined
WALGREEN CO	COM	931422	10 9	9,123	246,500SH	Defined
WASTE MGMT INC DEL	COM	94106L	10 9	15,517	459,900SH	Defined
WELLS FARGO & CO NEW	COM	949746	10 1	11,621	340,000SH	Defined

HOLDINGS OF GREAT AMERICAN LIFE INSURANCE COMPANY

AIR PRODS & CHEMS INC	COM	009158	10 6	4,621	55,000SH	Defined
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	2,968	51,119SH	Defined
ANNALY CAP MGMT INC	COM	035710	40 9	1,123	80,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347	10 1	723	125,000SH	Defined
APPLE INC	COM	037833	10 0	5,322	10,000SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	7,912	190,000SH	Defined
BEST BUY INC	COM	086516	10 1	1,043	88,000SH	Defined
CAPITAL BK FINL CORP	CL A COM	139794	10 1	3,073	180,000SH	Defined
CISCO SYS INC	COM	17275R	10 2	7,860	400,000SH	Defined
CITIGROUP INC	COM NEW	172967	42 4	5,143	130,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	318	26,829SH	Defined
DEX ONE CORP	COM	25212W	10 0	17	10,772SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	15,748	701,153SH	Defined
FULL HOUSE RESORTS INC	COM	359678	10 9	109	31,617SH	Defined
HANMI FINL CORP	COM NEW	410495	20 4	2,339	172,115SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	3,477	244,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	6,132	240,000SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W	10 8	277	22,216SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	198	8,315SH	Defined
LINCOLN NATL CORP IND	COM	534187	10 9	4,403	170,000SH	Defined
MARATHON OIL CORP	COM	565849	10 6	6,745	220,000SH	Defined
METLIFE INC	COM	59156R	10 8	6,446	195,700SH	Defined
MOTRICITY INC	COM	620107	10 2	35	84,788SH	Defined
NATIONAL BK HLDGS CORP	CL A	633707	10 4	2,849	150,000SH	Defined
OMEROS CORP	COM	682143	10 2	794	153,061SH	Defined
PHARMACYCLICS INC	COM	716933	10 6	1,156	20,000SH	Defined
PRUDENTIAL FINL INC	COM	744320	10 2	8,000	150,000SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10 2	415	35,000SH	Defined
SOUTHWEST AIRLS CO	COM	844741	10 8	2,509	245,000SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10 0	2,446	85,900SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10 9	2,689	115,000SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20 9	9,207	365,500SH	Defined

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

EATON CORP PLC	SHS	G29183	10 3	623	11,500SH	Defined
ACE LTD	SHS	H0023R	10 5	5,027	63,000SH	Sole
AT&T INC	COM	00206R	10 2	691	20,500SH	Defined
ABBOTT LABS	COM	002824	10 0	596	9,100SH	Defined
ACTUATE CORP	COM	00508B	10 2	129	23,073SH	Defined
ALLIANCE RES PARTNER L P	UT LTD PART	01877R	10 8	2,265	39,017SH	Defined
AMERICAN EQTY INVT LIFE HLD	COM	025676	20 6	154	12,581SH	Defined
APPLE INC	COM	037833	10 0	1,064	2,000SH	Defined
ARCH COAL INC	COM	039380	10 0	805	110,000SH	Defined
BP PLC	SPONSORED ADR	055622	10 4	1,874	45,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505	10 4	4,046	348,480SH	Defined
BASIC ENERGY SVCS INC NEW	COM	06985P	10 0	119	10,392SH	Defined
BERKLEY W R CORP	COM	084423	10 2	4,416	117,000SH	Sole
BEST BUY INC	COM	086516	10 1	1,021	86,200SH	Defined
BLDRS INDEX FDS TR	EMER MK 50 ADR	09348R	30 0	423	10,529SH	Defined
CAPLEASE INC	COM	140288	10 1	112	20,133SH	Defined
CARDINAL FINL CORP	COM	14149F	10 9	190	11,628SH	Defined
CHEVRON CORP NEW	COM	166764	10 0	378	3,500SH	Defined
CHUBB CORP	COM	171232	10 1	5,348	71,000SH	Sole
COLONY FINL INC	COM	19624R	10 6	1,365	70,000SH	Defined
CONOCOPHILLIPS	COM	20825C	10 4	406	7,000SH	Defined
DELL INC	COM	24702R	10 1	3,397	335,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361	70 2	154	13,003SH	Defined
DOLAN CO	COM	25659P	40 2	95	24,493SH	Defined
DU PONT E I DE NEMOURS & CO	COM	263534	10 9	247	5,500SH	Defined
ELLINGTON FINANCIAL LLC	COM	288522	30 3	898	40,000SH	Defined
FIRST FINL BANCORP OH	COM	320209	10 9	73	5,006SH	Defined
GENERAL ELECTRIC CO	COM	369604	10 3	735	35,000SH	Defined
GENERAL MLS INC	COM	370334	10 4	606	15,000SH	Defined
GLOBAL CASH ACCESS HLDGS INC	COM	378967	10 3	127	16,190SH	Defined
HEWLETT PACKARD CO	COM	428236	10 3	1,325	93,000SH	Defined
HOMESTREET INC	COM	43785V	10 2	4,088	160,000SH	Defined
ILLINOIS TOOL WKS INC	COM	452308	10 9	334	5,500SH	Defined
INDEXIQ ETF TR	IQ GLB RES ETF	45409B	88 3	300	9,861SH	Defined
INTERPUBLIC GROUP COS INC	COM	460690	10 0	661	60,000SH	Defined
ISHARES TR	MSCI EAFE INDEX	464287	46 5	424	7,464SH	Defined
JOHNSON & JOHNSON	COM	478160	10 4	575	8,200SH	Defined
KEY ENERGY SVCS INC	COM	492914	10 6	83	11,946SH	Defined
LTX-CREDENCE CORP	COM NEW	502403	20 7	123	18,796SH	Defined
LEUCADIA NATL CORP	COM	527288	10 4	13	526SH	Defined
LINN ENERGY LLC	UNIT LTD LIAB	536020	10 0	3,229	91,631SH	Defined
MFA FINANCIAL INC	COM	55272X	10 2	406	50,000SH	Defined
MANAGED HIGH YIELD PLUS FD I	COM	561911	10 8	21	10,000SH	Defined
MEADOWBROOK INS GROUP INC	COM	58319P	10 8	94	16,257SH	Defined
MERCK & CO INC NEW	COM	58933Y	10 5	819	20,000SH	Defined
MICROSOFT CORP	COM	594918	10 4	401	15,000SH	Defined
OMNICOM GROUP INC	COM	681919	10 6	1,898	38,000SH	Defined
ORBITAL SCIENCES CORP	COM	685564	10 6	171	12,430SH	Defined
PNC FINL SVCS GROUP INC	COM	693475	10 5	5,831	100,000SH	Defined
PETROQUEST ENERGY INC	COM	716748	10 8	105	21,152SH	Defined
PFIZER INC	COM	717081	10 3	502	20,000SH	Defined
PHILIP MORRIS INTL INC	COM	718172	10 9	544	6,500SH	Defined

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POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10	4	1,287	26,391SH	Defined
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30	2	282	29,947SH	Defined
PROCTER & GAMBLE CO	COM	742718	10	9	638	9,391SH	Defined
PRUDENTIAL FINL INC	COM	744320	10	2	1,067	20,000SH	Defined
RAMCO-GERSHENSON PPTYS TR	COM SH BEN INT	751452	20	2	153	11,461SH	Defined
RESEARCH IN MOTION LTD	COM	760975	10	2	178	15,000SH	Defined
STARWOOD PPTY TR INC	COM	85571B	10	5	689	30,000SH	Defined
SYSCO CORP	COM	871829	10	7	602	19,000SH	Defined
TARGA RESOURCES PARTNERS LP	COM UNIT	87611X	10	5	748	20,000SH	Defined
THOMSON REUTERS CORP	COM	884903	10	5	523	18,000SH	Defined
TWO HBRS INVT CORP	COM	90187B	10	1	554	50,000SH	Defined
UNITED CONTL HLDGS INC	COM	910047	10	9	1,286	55,000SH	Defined
VANGUARD INDEX FDS	REIT ETF	922908	55	3	309	4,694SH	Defined
VIACOM INC NEW	CL B	92553P	20	1	6,329	120,000SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	647	17,600SH	Defined
VODAFONE GROUP PLC NEW	SPONS ADR NEW	92857W	20	9	2,380	94,500SH	Defined
WISCONSIN ENERGY CORP	COM	976657	10	6	590	16,000SH	Defined

REPORT TOTAL

\$939,159
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