

Edgar Filing: AMERICAN FINANCIAL GROUP INC - Form 13F-HR

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

(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

(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

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

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

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 |

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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

\$721,916
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