

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

AMERICAN FINANCIAL GROUP INC

Form 13F-HR

August 12, 2010

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended June 30, 2010

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 12, 2010

Robert H. Ruffing
Vice President and Controller

Report Type:

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

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

FORM 13F SUMMARY PAGE

Number of Other Included Managers:	1 -----
Form 13F Information Table Entry Total:	61 -----
Form 13F Information Table Value Total (thousands):	\$305,558 -----

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

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

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					
AMERICAN COMMERCIAL LINES	COM PAR \$0.01	025195 40 5	1,581	70,250SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P 10 3	821	68,000SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347 10 1	890	125,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505 10 4	1,554	108,120SH	Defined
CALAMP CORP	COM	128126 10 9	298	139,750SH	Defined
CHEVRON CORP NEW	COM	166764 10 0	1,561	23,000SH	Defined
COCA COLA CO	COM	191216 10 0	1,654	33,000SH	Defined
DELTA AIR LINES INC DEL	COM NEW	247361 70 2	156	13,239SH	Defined
DISH NETWORK CORP	CL A	25470M 10 9	684	37,675SH	Defined
ECHOSTAR CORP	CL A	278768 10 6	473	24,786SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930 50 7	52	16,500SH	Defined
FULL HOUSE RESORTSINC	COM	359678 10 9	111	35,331SH	Defined
HEINZ H J CO	COM	423074 10 3	1,696	39,250SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W 10 8	286	24,609SH	Defined
INTEL CORP	COM	458140 10 0	1,838	94,500SH	Defined
INTERNATIONAL BUSINESS MACHS	COM	459200 10 1	1,760	14,250SH	Defined
JOHNSON & JOHNSON	COM	478160 10 4	1,536	26,000SH	Defined
KELLOGG CO	COM	487836 10 8	1,854	36,850SH	Defined
KIMBERLY CLARK CORP	COM	494368 10 3	1,637	27,000SH	Defined
KRAFT FOODS INC	CL A	50075N 10 4	2,023	72,250SH	Defined
MYR GROUP INC DEL	COM	55405W 10 4	6,419	384,615SH	Defined
MCDONALDS CORP	COM	580135 10 1	1,581	24,000SH	Defined
MICROSOFT CORP	COM	594918 10 4	1,507	65,500SH	Defined
NATIONAL INTERSTATE CORP	COM	63654U 10 0	202,164	10,200,000SH	Defined
O CHARLEYS INC	COM	670823 10 3	156	29,500SH	Defined
OMEROS CORP	COM	682143 10 2	757	102,040SH	Defined
PATTERSON UTI ENERGY INC	COM	703481 10 1	515	40,000SH	Defined
PEPSICO INC	COM	713448 10 8	1,618	26,550SH	Defined
3M CO	COM	88579Y 10 1	1,501	19,000SH	Defined
TIME WARNER INC	COM NEW	887317 30 3	252	8,716SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U 10 0	591	25,800SH	Defined
VIRGIN MEDIA INC	COM	92769L 10 1	12,314	737,807SH	Defined

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

ACE LTD	SHS	H0023R 10 5	3,243	63,000SH	Sole
---------	-----	-------------	-------	----------	------

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

AMERICAN COMMERCIAL LINES	COM PAR \$0.01	025195	40	5	1,919	85,250SH	Defined
AMERICAN RAILCAR INDS INC	COM	02916P	10	3	816	67,581SH	Defined
ANWORTH MORTGAGE ASSET CP	COM	037347	10	1	890	125,000SH	Defined
BANK OF AMERICA CORPORATION	COM	060505	10	4	4,648	323,480SH	Defined
BERKLEY W R CORP	COM	084423	10	2	3,096	117,000SH	Sole
CALAMP CORP	COM	128126	10	9	300	140,750SH	Defined
CHUBB CORP	COM	171232	10	1	3,551	71,000SH	Sole
DELTA AIR LINES INC DEL	COM NEW	247361	70	2	178	15,097SH	Defined
DEX ONE CORP	COM	25212W	10	0	205	10,772SH	Defined
DISH NETWORK CORP	CL A	25470M	10	9	1,026	56,512SH	Defined
EATON VANCE TAX MNG GBL DV E	COM	27829F	10	8	382	40,000SH	Defined
ECHOSTAR CORP	CL A	278768	10	6	709	37,179SH	Defined
FLAGSTAR BANCORP INC	COM NEW	337930	50	7	52	16,500SH	Defined
FULL HOUSE RESORTS INC	COM	359678	10	9	100	31,617SH	Defined
INSTEEL INDUSTRIES INC	COM	45774W	10	8	258	22,216SH	Defined
ISHARES TR INDEX	MSCI EAFE IDX	464287	46	5	2,000	43,000SH	Defined
KEYCORP NEW	COM	493267	10	8	402	52,222SH	Defined
MANAGED HIGH YIELD PLUS FD I	COM	561911	10	8	21	10,000SH	Defined
O CHARLEYS INC	COM	670823	10	3	236	44,654SH	Defined
OMEROS CORP	COM	682143	10	2	1,136	153,061SH	Defined
PATTERSON UTI ENERGY INC	COM	703481	10	1	515	40,000SH	Defined
POWERSHARES ETF TRUST	DYNAMIC MKT PT	73935X	10	4	854	24,400SH	Defined
POWERSHARES ETF TRUST	HI YLD EQ DVDN	73935X	30	2	163	21,300SH	Defined
SPDR S&P 500 ETF TR	UNIT SER 1 S&P	78462F	10	3	4,542	44,000SH	Defined
SELECT SECTOR SPDR TR	SBI CONS STPLS	81369Y	30	8	894	35,060SH	Defined
SELECT SECTOR SPDR TR	SBI INT-UTILS	81369Y	88	6	212	7,500SH	Defined
TORTOISE ENERGY CAP CORP	COM	89147U	10	0	1,968	85,900SH	Defined
VIRGIN MEDIA INC	COM	92769L	10	1	19,402	1,162,588SH	Defined

REPORT TOTAL

\$305,558
=====