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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.

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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 |

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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 | | | | | |
| 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 |

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|------------------------------|----------------|--------|----|---|--------|-------------|---------|
| 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
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