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AMERICAN FINANCIAL GROUP INC
Form 13F-HR
May 13, 2009

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

FORM 13F

FORM 13F COVER PAGE

Report for the Quarter Ended March 31, 2009

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 May 12, 2009

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: | 2 |
| | ----- |
| Form 13F Information Table Entry Total: | 60 |
| | ----- |
| Form 13F Information Table Value Total (thousands): | \$233,381 |
| | ----- |

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 | | | | | |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 20 7 | 891 | 281,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P 10 3 | 519 | 68,000SH | Defined |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 10 1 | 766 | 125,000SH | Defined |
| CALAMP CORP | COM | 128126 10 9 | 77 | 139,750SH | Defined |
| DELTA AIR LINES INC DEL | COM NEW | 247361 70 2 | 73 | 12,973SH | Defined |
| DISH NETWORK CORP | CL A | 25470M 10 9 | 419 | 37,675SH | Defined |
| ECHOSTAR CORP | CL A | 278768 10 6 | 368 | 24,786SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 10 1 | 124 | 165,000SH | Defined |
| FULL HOUSE RESORTS INC | COM | 359678 10 9 | 89 | 75,171SH | Defined |
| INSTEEL INDUSTRIES INC | COM | 45774W 10 8 | 223 | 32,000SH | Defined |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S 10 6 | 31 | 70,987SH | Defined |
| MYR GROUP INC DEL | COM | 55405W 10 4 | 5,865 | 384,615SH | Defined |
| NATIONAL CITY CORP | NOTE 4.000% 2/0 | 635405 AW 3 | 1,826 | 2,000SH | Defined |
| NATIONAL INTERSTATE CORP | COM | 63654U 10 0 | 172,482 | 10,200,000SH | Defined |
| O CHARLEYS INC | COM | 670823 10 3 | 254 | 84,500SH | Defined |
| PATTERSON UTI ENERGY INC | COM | 703481 10 1 | 358 | 40,000SH | Defined |
| REDDY ICE HLDGS INC | COM | 75734R 10 5 | 36 | 24,500SH | Defined |
| TIME WARNER INC | COM | 887317 10 5 | 194 | 26,149SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U 10 0 | 407 | 25,800SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L 10 1 | 3,541 | 737,807SH | Defined |
| HOLDINGS OF GREAT AMERICAN LIFE INSURANCE COMPANY | | | | | |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 20 7 | 954 | 301,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P 10 3 | 226 | 29,581SH | Defined |
| ANWORTH MORTGAGE ASSET CP | COM | 037347 10 1 | 766 | 125,000SH | Defined |
| CALAMP CORP | COM | 128126 10 9 | 77 | 140,750SH | Defined |
| DELTA AIR LINES CORP DEL | COM NEW | 247361 70 2 | 58 | 4,698SH | Defined |
| DISH NETWORK CORP | CL A | 25470M 10 9 | 628 | 56,512SH | Defined |
| ECHOSTAR CORP | CL A | 278768 10 6 | 551 | 37,179SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 10 1 | 124 | 165,000SH | Defined |
| FULL HOUSE RESORTS INC | COM | 359678 10 9 | 133 | 112,757SH | Defined |
| INSTEEL INDUSTRIES INC | COM | 45774W 10 8 | 224 | 32,216SH | Defined |
| INTERSTATE HOTELS & RESRTS I | COM | 46088S 10 6 | 47 | 106,481SH | Defined |
| NATIONAL CITY CORP | NOTE 4.000% 2/0 | 635405 AW 3 | 2,738 | 3,000SH | Defined |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN 10 0 | 413 | 78,300SH | Defined |
| O CHARLEYS INC | COM | 670823 10 3 | 467 | 155,256SH | Defined |
| PATTERSON UTI ENERGY INC | COM | 703481 10 1 | 358 | 40,000SH | Defined |
| PIMCO HIGH INCOME FD | COM SHS | 722014 10 7 | 684 | 122,800SH | Defined |

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|--------------------------|-----|-------------|-------|-----------|---------|
| REDDY ICE HLDGS INC | COM | 75734R 10 5 | 27 | 18,650SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U 10 0 | 1,356 | 85,900SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L 10 1 | 2,316 | 482,588SH | Defined |

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

| | | | | | |
|------------------------------|----------------|-------------|-------|-----------|---------|
| ACE LTD | SHS | H0023R 10 5 | 2,545 | 63,000SH | Sole |
| AMERICAN COMMERCIAL LINES | COM NEW | 025195 20 7 | 127 | 40,000SH | Defined |
| AMERICAN RAILCAR INDS INC | COM | 02916P 10 3 | 290 | 38,000SH | Defined |
| BERKLEY W R CORP | COM | 084423 10 2 | 2,638 | 117,000SH | Sole |
| CHUBB CORP | COM | 171232 10 1 | 3,005 | 71,000SH | Sole |
| DELTA AIR LINES CORP DEL | COM NEW | 247361 70 2 | 27 | 10,370SH | Defined |
| EATON VANCE TAX MNG GBL DV E | COM | 27829F 10 8 | 344 | 40,000SH | Defined |
| ING GLOBAL EQTY DIV & PREM O | COM | 45684E 10 7 | 161 | 17,500SH | Defined |
| ISHARES TR | MSCI EAFE IDX | 464287 46 5 | 1,616 | 43,000SH | Defined |
| ISHARES TR | DJ US TECH SEC | 464287 72 1 | 759 | 20,500SH | Defined |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911 10 8 | 11 | 10,000SH | Defined |
| O CHARLEYS INC | COM | 670823 10 3 | 210 | 69,698SH | Defined |
| POWERSHARES ETF TRUST | DYNAMIC MKT PT | 73935X 10 4 | 719 | 24,400SH | Defined |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X 30 2 | 112 | 21,300SH | Defined |
| REDDY ICE HLDGS INC | COM | 75734R 10 5 | 118 | 79,881SH | Defined |
| SPDR TR | UNIT SER 1 | 78462F 10 3 | 3,499 | 44,000SH | Defined |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y 20 9 | 972 | 40,150SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y 30 8 | 740 | 35,060SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y 40 7 | 1,005 | 51,120SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y 60 5 | 529 | 60,000SH | Defined |
| VIRGIN MEDIA INC | COM | 92769L 10 1 | 3,264 | 680,000SH | Defined |

REPORT TOTAL

\$233,381
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