

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

FORM 13F SUMMARY PAGE

Number of Other Included Managers: 3

Form 13F Information Table Entry Total: 173

Form 13F Information Table Value Total (thousands): \$ 1,615,897

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 Financial Resources Inc |
| 3. | 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 AMERICAN FINANCIAL GROUP | | | | | |
| GREAT AMERN FINL RES INC | COM | 389915 10 9 | 222,237 | 9,641,500SH | Sole |
| RELIANT ENERGY INC | COM | 75952B 10 5 | 164 | 11,547SH | Sole |
| SEACOR HOLDINGS INC | COM | 811904 10 1 | 523 | 5,280SH | Sole |
| HOLDINGS OF GREAT AMERICAN INSURANCE COMPANY | | | | | |
| GLOBAL CROSSING LTD | SHS NEW | G3921A 17 5 | 160 | 6,521SH | Defined |
| AT&T INC | COM | 00206R 10 2 | 2,165 | 60,555SH | Defined |
| ALASKA AIR GROUP INC | COM | 011659 10 9 | 1,165 | 29,500SH | Defined |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R 10 8 | 449 | 13,000SH | Defined |
| ALPHA NATURAL RESOURCES INC | COM | 02076X 10 2 | 4,928 | 346,300SH | Defined |
| ARCHER DANIELS MIDLAND CO | COM | 039483 10 2 | 1,950 | 61,000SH | Defined |
| BOSTON SCIENTIFIC CORP | COM | 101137 10 7 | 4,832 | 281,250SH | Defined |
| CBS CORP NEW | CL B | 124857 20 2 | 1,341 | 43,000SH | Defined |
| CV THERAPEUTICS INC | COM | 126667 10 4 | 1,103 | 79,000SH | Defined |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C 10 9 | 2,333 | 81,900SH | Defined |
| CITIGROUP INC | COM | 172967 10 1 | 19,217 | 345,000SH | Defined |
| COMPUCREDIT CORP | COM | 20478N 10 0 | 597 | 15,000SH | Defined |
| DISNEY WALT CO | COM DISNEY | 254687 10 6 | 6,271 | 183,000SH | Defined |
| DORAL FINL CORP | COM | 25811P 10 0 | 33 | 11,550SH | Defined |
| EMBARQ CORP | COM | 29078E 10 5 | 585 | 11,130SH | Defined |
| ENERGY EAST CORP | COM | 29266M 10 9 | 503 | 20,300SH | Defined |
| FEDERAL NATL MTG ASSN | COM | 313586 10 9 | 2,316 | 39,000SH | Defined |
| FIFTH THIRD BANCORP | COM | 316773 10 0 | 2,151 | 52,563SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 10 1 | 2,449 | 165,000SH | Defined |
| FLEETWOOD ENTERPRISES INC | COM | 339099 10 3 | 132 | 16,700SH | Defined |
| FOUNDATION COAL HLDGS INC | COM | 35039W 10 0 | 635 | 20,000SH | Defined |
| GENERAL ELECTRIC CO | COM | 369604 10 3 | 781 | 21,000SH | Defined |
| GREAT AMERN FINL RES INC | COM | 389915 10 9 | 666,710 | 28,924,495SH | Defined |
| HARTFORD FINL SVCS GROUP INC | COM | 416515 10 4 | 1,400 | 15,000SH | Defined |
| HOME DEPOT INC | COM | 437076 10 2 | 3,273 | 81,500SH | Defined |
| JP MORGAN CHASE & CO | COM | 46625H 10 0 | 1,691 | 35,000SH | Defined |
| JOHNSON & JOHNSON | COM | 478160 10 4 | 3,961 | 60,000SH | Defined |
| LOWES COS INC | COM | 548661 10 7 | 1,869 | 60,000SH | Defined |
| M D C HLDGS INC | COM | 552676 10 8 | 1,586 | 27,800SH | Defined |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P 10 1 | 5,550 | 131,568SH | Defined |
| NTL INC DEL | COM | 62941W 10 1 | 15,593 | 617,807SH | Defined |
| NATIONAL CITY CORP | COM | 635405 10 3 | 79,532 | 2,175,392SH | Defined |
| NATIONAL INTERSTATE CORP | COM | 63654U 10 0 | 247,860 | 10,200,000SH | Defined |
| NEWS CORP | CL A | 65248E 10 4 | 2,685 | 125,000SH | Defined |
| NEWS CORP | CL B | 65248E 20 3 | 2,137 | 96,000SH | Defined |

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|--------------------------|----------|--------|------|--------|-----------|---------|
| NEWSTAR FINANCIAL INC | COM | 65251F | 10 5 | 1,107 | 60,000SH | Defined |
| PEPCO HOLDINGS INC | COM | 713291 | 10 2 | 1,053 | 40,500SH | Defined |
| PFIZER INC | COM | 717081 | 10 3 | 10,749 | 415,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 1 | 580 | 17,500SH | Defined |
| SARA LEE CORP | COM | 803111 | 10 3 | 852 | 50,000SH | Defined |
| SEACOR HOLDINGS INC | COM | 811904 | 10 1 | 343 | 3,463SH | Defined |
| SPRINT NEXTEL CORP | COM FON | 852061 | 10 0 | 9,919 | 525,100SH | Defined |
| TERRA INDS INC | COM | 880915 | 10 3 | 270 | 22,500SH | Defined |
| TERRA NITROGEN CO L P | COM UNIT | 881005 | 20 1 | 518 | 15,200SH | Defined |
| TIME WARNER INC | COM | 887317 | 10 5 | 570 | 26,149SH | Defined |
| TOLL BROTHERS INC | COM | 889478 | 10 3 | 1,563 | 48,500SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U | 10 0 | 711 | 25,800SH | Defined |
| TYCO INTL LTD NEW | COM | 902124 | 10 6 | 6,004 | 197,500SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 7 | 1,872 | 42,549SH | Defined |
| US BANCORP DEL | COM NEW | 902973 | 30 4 | 434 | 12,000SH | Defined |
| VIACOM INC NEW | CL B | 92553P | 20 1 | 2,790 | 68,000SH | Defined |
| WALTER INDS INC | COM | 93317Q | 10 5 | 5,142 | 190,100SH | Defined |
| YAHOO INC | COM | 984332 | 10 6 | 2,452 | 96,000SH | Defined |
| ZENITH NATL INS CORP | COM | 989390 | 10 9 | 1,738 | 37,050SH | Defined |

HOLDINGS OF GREAT AMERICAN
LIFE INSURANCE COMPANY

| | | | | | | |
|------------------------------|----------------|--------|------|-------|-----------|---------|
| ALASKA AIR GROUP INC | COM | 011659 | 10 9 | 3,504 | 88,700SH | Defined |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R | 10 8 | 1,765 | 51,124SH | Defined |
| ALPHA NATURAL RESOURCES INC | COM | 02076X | 10 2 | 5,662 | 397,900SH | Defined |
| ARCHER DANIELS MIDLAND CO | COM | 039483 | 10 2 | 1,950 | 61,000SH | Defined |
| BOSTON SCIENTIFIC CORP | COM | 101137 | 10 7 | 5,313 | 309,250SH | Defined |
| CBS CORP NEW | CL B | 124857 | 20 2 | 2,978 | 95,500SH | Defined |
| CV THERAPEUTICS INC | COM | 126667 | 10 4 | 1,354 | 97,000SH | Defined |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C | 10 9 | 3,580 | 125,700SH | Defined |
| CITIGROUP INC | COM | 172967 | 10 1 | 6,127 | 110,000SH | Defined |
| DISNEY WALT CO | COM DISNEY | 254687 | 10 6 | 6,271 | 183,000SH | Defined |
| DORAL FINL CORP | COM | 25811P | 10 0 | 44 | 15,440SH | Defined |
| EMBARQ CORP | COM | 29078E | 10 5 | 626 | 11,910SH | Defined |
| FEDERAL HOME LN MTG CORP | COM | 313400 | 30 1 | 2,241 | 33,000SH | Defined |
| FEDERAL NATL MTG ASSN | COM | 313586 | 10 9 | 2,316 | 39,000SH | Defined |
| FIFTH THIRD BANCORP | COM | 316773 | 10 0 | 2,092 | 51,100SH | Defined |
| FLAGSTAR BANCORP INC | COM | 337930 | 10 1 | 2,449 | 165,000SH | Defined |
| FLEETWOOD ENTERPRISES INC | COM | 339099 | 10 3 | 198 | 25,000SH | Defined |
| FOUNDATION COAL HLDGS INC | COM | 35039W | 10 0 | 1,270 | 40,000SH | Defined |
| GENERAL ELECTRIC CO | COM | 369604 | 10 3 | 2,400 | 64,500SH | Defined |
| HARTFORD FINL SVCS GROUP INC | COM | 416515 | 10 4 | 1,400 | 15,000SH | Defined |
| HOME DEPOT INC | COM | 437076 | 10 2 | 3,273 | 81,500SH | Defined |
| JP MORGAN CHASE & CO | COM | 46625H | 10 0 | 184 | 3,800SH | Defined |
| JOHNSON & JOHNSON | COM | 478160 | 10 4 | 3,961 | 60,000SH | Defined |
| LOWES COS INC | COM | 548661 | 10 7 | 3,701 | 118,804SH | Defined |
| M D C HLDGS INC | COM | 552676 | 10 8 | 1,905 | 33,400SH | Defined |
| MITTAL STEEL CO N V | NY REG SH CL A | 60684P | 10 1 | 5,611 | 133,025SH | Defined |
| MUELLER WTR PRODS INC | COM SER B | 624758 | 20 7 | 458 | 30,744SH | Defined |
| NRG ENERGY INC | COM NEW | 629377 | 50 8 | 1,494 | 26,675SH | Defined |
| NTL INC DEL | COM | 62941W | 10 1 | 9,152 | 362,588SH | Defined |
| NEWS CORP | CL A | 65248E | 10 4 | 2,685 | 125,000SH | Defined |
| NEWS CORP | CL B | 65248E | 20 3 | 2,538 | 114,000SH | Defined |
| NEWSTAR FINANCIAL INC | COM | 65251F | 10 5 | 1,661 | 90,000SH | Defined |
| NUVEEN FLTNG RTE INCM OPP FD | COM SHS | 6706EN | 10 0 | 1,081 | 78,300SH | Defined |
| PFIZER INC | COM | 717081 | 10 3 | 7,382 | 285,000SH | Defined |
| PIMCO HIGH INCOME FD | COM SHS | 722014 | 10 7 | 1,959 | 122,800SH | Defined |

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|--------------------------|----------|--------|------|--------|-----------|---------|
| PULTE HOMES INC | COM | 745867 | 10 1 | 1,242 | 37,500SH | Defined |
| SEACOR HOLDINGS INC | COM | 811904 | 10 1 | 1,049 | 10,585SH | Defined |
| SPRINT NEXTEL CORP | COM FON | 852061 | 10 0 | 13,123 | 694,700SH | Defined |
| TERRA INDS INC | COM | 880915 | 10 3 | 988 | 82,500SH | Defined |
| TERRA NITROGEN CO L P | COM UNIT | 881005 | 20 1 | 521 | 15,300SH | Defined |
| TOLL BROTHERS INC | COM | 889478 | 10 3 | 1,563 | 48,500SH | Defined |
| TORTOISE ENERGY CAP CORP | COM | 89147U | 10 0 | 3,322 | 120,500SH | Defined |
| TYCO INTL LTD NEW | COM | 902124 | 10 6 | 9,500 | 312,500SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 7 | 3,202 | 72,775SH | Defined |
| US BANCORP DEL | COM NEW | 902973 | 30 4 | 398 | 11,000SH | Defined |
| U S AIRWAYS GROUP INC | COM | 90341W | 10 8 | 539 | 10,000SH | Defined |
| VIACOM INC NEW | CL B | 92553P | 20 1 | 4,944 | 120,500SH | Defined |
| WALTER INDS INC | COM | 93317Q | 10 5 | 4,736 | 175,100SH | Defined |
| YAHOO INC | COM | 984332 | 10 6 | 7,215 | 282,500SH | Defined |

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

| | | | | | | |
|------------------------------|----------------|--------|------|--------|-----------|---------|
| GLOBAL CROSSING LTD | SHS NEW | G3921A | 17 5 | 349 | 14,224SH | Defined |
| AT&T INC | COM | 00206R | 10 2 | 715 | 20,000SH | Defined |
| ALASKA AIR GROUP INC | COM | 011659 | 10 9 | 2,117 | 53,600SH | Defined |
| ALLIANCE RES PARTNER L P | UT LTD PART | 01877R | 10 8 | 690 | 20,000SH | Other |
| ALPHA NATURAL RESOURCES INC | COM | 02076X | 10 2 | 570 | 40,000SH | Defined |
| ALPHA NATURAL RESOURCES INC | COM | 02076X | 10 2 | 2,867 | 201,500SH | Other |
| BOSTON SCIENTIFIC CORP | COM | 101137 | 10 7 | 430 | 25,000SH | Defined |
| BOSTON SCIENTIFIC CORP | COM | 101137 | 10 7 | 3,625 | 211,000SH | Other |
| BRISTOL MYERS SQUIBB CO | COM | 110122 | 10 8 | 263 | 10,000SH | Defined |
| BRISTOL MYERS SQUIBB CO | COM | 110122 | 10 8 | 263 | 10,000SH | Other |
| CBS CORP NEW | CL B | 124857 | 20 2 | 1,780 | 57,100SH | Other |
| CV THERAPEUTICS INC | COM | 126667 | 10 4 | 293 | 21,000SH | Other |
| CABLEVISION SYS CORP | CL A NY CABLVS | 12686C | 10 9 | 430 | 15,100SH | Other |
| CITIGROUP INC | COM | 172967 | 10 1 | 119 | 2,133SH | Defined |
| COMPUCREDIT CORP | COM | 20478N | 10 0 | 597 | 15,000SH | Defined |
| DOMINION RES INC VA NEW | COM | 25746U | 10 9 | 283 | 3,380SH | Defined |
| DUKE ENERGY CORP NEW | COM | 26441C | 10 5 | 301 | 9,069SH | Defined |
| EMBARQ CORP | COM | 29078E | 10 5 | 39 | 750SH | Defined |
| EMBARQ CORP | COM | 29078E | 10 5 | 133 | 2,530SH | Other |
| ENERGY EAST CORP | COM | 29266M | 10 9 | 496 | 20,000SH | Defined |
| FEDERAL HOME LN MTG CORP | COM | 313400 | 30 1 | 2,241 | 33,000SH | Defined |
| FIFTH THIRD BANCORP | COM | 316773 | 10 0 | 941 | 23,000SH | Other |
| FOUNDATION COAL HLDGS INC | COM | 35039W | 10 0 | 635 | 20,000SH | Defined |
| FOUNDATION COAL HLDGS INC | COM | 35039W | 10 0 | 635 | 20,000SH | Other |
| GENERAL ELECTRIC CO | COM | 369604 | 10 3 | 1,620 | 43,500SH | Defined |
| JOHN HANCOCK BK &THRIFT OPP | SH BEN INT | 409735 | 10 7 | 677 | 67,200SH | Other |
| ING GLOBAL EQTY DIV & PREM O | COM | 45684E | 10 7 | 216 | 10,000SH | Defined |
| ISHARES TR | DJ US TELECOMM | 464287 | 71 3 | 240 | 8,100SH | Defined |
| ISHARES TR | DJ US TECH SEC | 464287 | 72 1 | 717 | 13,160SH | Defined |
| JP MORGAN CHASE & CO | COM | 46625H | 10 0 | 628 | 13,000SH | Other |
| JOHNSON & JOHNSON | COM | 478160 | 10 4 | 1,320 | 20,000SH | Other |
| LOWES COS INC | COM | 548661 | 10 7 | 1,713 | 55,000SH | Defined |
| LOWES COS INC | COM | 548661 | 10 7 | 1,402 | 45,000SH | Other |
| M D C HLDGS INC | COM | 552676 | 10 8 | 314 | 5,500SH | Defined |
| M D C HLDGS INC | COM | 552676 | 10 8 | 428 | 7,500SH | Other |
| MANAGED HIGH YIELD PLUS FD I | COM | 561911 | 10 8 | 50 | 10,000SH | Defined |
| MUELLER WTR PRODS INC | COM SER B | 624758 | 20 7 | 483 | 32,397SH | Defined |
| NRG ENERGY INC | COM NEW | 629377 | 50 8 | 999 | 17,839SH | Defined |
| NTL INC DEL | COM | 62941W | 10 1 | 17,162 | 680,000SH | Defined |

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|-----------------------|----------------|--------|----|---|-------|-----------|---------|
| NTL INC DEL | COM | 62941W | 10 | 1 | 4,204 | 166,545SH | Other |
| NATIONAL CITY CORP | COM | 635405 | 10 | 3 | 2,792 | 76,359SH | Defined |
| NATIONAL CITY CORP | COM | 635405 | 10 | 3 | 472 | 12,903SH | Other |
| PEPCO HOLDINGS INC | COM | 713291 | 10 | 2 | 260 | 10,000SH | Defined |
| PFIZER INC | COM | 717081 | 10 | 3 | 1,425 | 55,000SH | Defined |
| PFIZER INC | COM | 717081 | 10 | 3 | 3,756 | 145,000SH | Other |
| POWERSHARES ETF TRUST | HI YLD EQ DVDN | 73935X | 30 | 2 | 246 | 15,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 | 1 | 662 | 20,000SH | Defined |
| PULTE HOMES INC | COM | 745867 | 10 | 1 | 994 | 30,000SH | Other |
| SPDR TR | UNIT SER 1 | 78462F | 10 | 3 | 7,081 | 50,000SH | Other |
| SEACOR HOLDINGS INC | COM | 811904 | 10 | 1 | 554 | 5,591SH | Defined |
| SELECT SECTOR SPDR TR | SBI HEALTHCARE | 81369Y | 20 | 9 | 700 | 20,900SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS STPLS | 81369Y | 30 | 8 | 511 | 19,560SH | Defined |
| SELECT SECTOR SPDR TR | SBI CONS DISCR | 81369Y | 40 | 7 | 476 | 12,420SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-ENERGY | 81369Y | 50 | 6 | 410 | 7,000SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-FINL | 81369Y | 60 | 5 | 1,189 | 32,370SH | Defined |
| SELECT SECTOR SPDR TR | SBI INT-INDS | 81369Y | 70 | 4 | 875 | 24,985SH | Defined |
| SPRINT NEXTEL CORP | COM FON | 852061 | 10 | 0 | 3,173 | 168,000SH | Defined |
| SPRINT NEXTEL CORP | COM FON | 852061 | 10 | 0 | 4,129 | 218,600SH | Other |
| TERRA INDS INC | COM | 880915 | 10 | 3 | 719 | 60,000SH | Defined |
| TYCO INTL LTD NEW | COM | 902124 | 10 | 6 | 3,344 | 110,000SH | Other |
| UAL CORP | COM NEW | 902549 | 80 | 7 | 1,771 | 40,245SH | Defined |
| UAL CORP | COM NEW | 902549 | 80 | 7 | 504 | 11,458SH | Other |
| U S AIRWAYS GROUP INC | COM | 90341W | 10 | 8 | 539 | 10,000SH | Defined |
| VIACOM INC NEW | CL B | 92553P | 20 | 1 | 3,369 | 82,100SH | Other |
| WALTER INDS INC | COM | 93317Q | 10 | 5 | 1,758 | 65,000SH | Defined |
| YAHOO INC | COM | 984332 | 10 | 6 | 4,750 | 186,000SH | Defined |
| YAHOO INC | COM | 984332 | 10 | 6 | 1,992 | 78,000SH | Other |

REPORT TOTAL

\$1,615,897
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